

AGCO Seminar

Speaker: Jongmin Lee, Seoul National University, Corea del Sur.

Title: Convergence Analysis of Davis-Yin Splitting via Scaled Relative Graphs.

Abstract:

Davis-Yin splitting (DYS) has found a wide range of applications in optimization, but its linear rates of convergence have not been studied extensively. The scaled relative graph (SRG) simplifies the convergence analysis of operator splitting methods by mapping the action of the operator onto the complex plane, but the prior SRG theory did not fully apply to the DYS operator. In this work, we formalize an SRG theory for the DYS operator and use it to obtain tighter contraction factors

When: August 28, **3:00pm.**

Where: Sala de Seminario John Von Neumann, 7th floor, CMM, Av. Beauchef 851, Torre Norte.

