

Stochastic proximal methods for constrained sparse optimization

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Abstract: This talk will focus on first-order stochastic gradient methods for solving non-smooth non-convex optimization problems with applications in machine learning. An overview of convergence rates will be presented with new results for optimizing a smooth non-convex loss function with a non-smooth non-convex regularizer and convex constraints.

This is a joint work with Akiko Takeda.