



Optimization and Machine Learning Seminar

Lyapunov Stability of the Subgradient Method with Constant Step Size

Mr. Lexiao Lai
IEOR, Columbia University

Abstract

We consider the subgradient method with constant step size for minimizing locally Lipschitz semi-algebraic functions. In order to analyze the behavior of its iterates in the vicinity of a local minimum, we introduce a notion of discrete Lyapunov stability and propose necessary and sufficient conditions for stability.

Date: December 6, 2022 (Tuesday)
Time: 4:30 - 5:30pm (Hong Kong Time)
Room 210, Run Run Shaw Bldg., HKU
and
Venue: ZOOM: <https://hku.zoom.us/j/>
Meeting ID: 998 1518 6949
Password: 422684

All are welcome