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JorgeNocedal教授和StephenWright教授的NumericalOptimization, Stephen Boyd 教授和Lieven Vandenberghe 教授的Convex Optimization 等经典教材。Lieven Vandenberghe 教授在加州大学洛杉矶分校多门课程的讲义对本书的整理帮助很大。也特别感谢加州大学洛杉矶分校印卧涛教授慷 …

Distributed Optimization and Statistical Learning via the …

Many such problems can be posed in the framework of convex opti-mization. Given the significant work on decomposition methods and decentralized algorithms in the optimization community, it is natural to look to parallel optimization algorithms as a mechanism for solving large-scale statistical tasks. This approach also has the benefit that one

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1/1

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