CORE DISCUSSION PAPER
2005/79

MINIMIZING FUNCTIONS WITH BOUNDED VARIATION OF SUBGRADIENTS

Yu. NESTEROV[1]

November 2005

Abstract

In many applications it is possible to justify a reasonable bound for possible *variation* of subgradients of objective function rather than for their uniform *magnitude*. In this paper we develop a new class of efficient primal-dual subgradient schemes for such problem classes.

Keywords: convex optimization, subgradient methods, non-smooth optimization, blackbox methods, lower complexity bounds.

[1]CORE and INMA, Université catholique de Louvain, Belgium.
E-mail: nesterov@core.ucl.ac.be

The research results presented in this paper have been supported by a grant "Action de recherche concertée ARC 04/09-315" from the "Direction de la recherche scientifique - Communauté française de Belgique".

This paper presents research results of the Belgian Program on Interuniversity Poles of Attraction initiated by the Belgian State, Prime Minister's Office, Science Policy Programming and of the Action de Recherches Concertées (Namur). The scientific responsibility is assumed by the author.