

Large-scale optimization with applications in Machine Learning

Geovani Nunes Grapiglia (UFPR) *geovani_mat@hotmail.com*

Resumo/Abstract:

In this talk we will discuss about optimization methods for large-scale problems arising from Machine Learning models. In several of these models the resulting training problem reduces to an unconstrained optimization problem with a huge number of variables. We shall consider subspace versions of trust-region and regularization methods for this type of problem. Under certain conditions, global convergence and worst-case complexity bounds are proved. Numerical results are also presented.