

Departamento de Matemáticas

Forward-Backward Splitting Without Cocoercivity

Abstract: In this talk, I will discuss a simple modification of the forward-backward splitting method for finding a zero in the sum of two monotone operators. This modified method converges under the same assumptions as Tseng's forward-backward-forward method, namely, it does not require cocoercivity of the single-valued operator but rather only Lipschitz continuity. Each of iteration of the method only requires one forward evaluation rather than two as is the case in Tseng's method. Variants incorporating a linesearch, an inertial term, or a structured three operator inclusion will also be discussed. Based on joint work with Yura Malitsky (University of Göttingen).

Speaker: Matthew K. Tam

University of Göttingen

Fecha: Martes 11 de septiembre a las 13:00 horas.

Lugar: Seminario de Matemáticas, Facultad de Ciencias.