Evaluation
Online learning
links with optimization and games
Université Paris–Saclay

dual averaging for stochastic nonsmooth convex optimization

Consider the context of stochastic nonsmooth convex optimization from Section 6.4.

1) Establish guarantees for DA iterations with time-dependent parameters.

2) Perform numerical experiments to compare the performance of the above algorithm with SGD with time-dependent step-sizes. *A possible setting is a finite-sum optimization problem given by an SVM with no regularization and a moderate size dataset, but this is only a suggestion.*