

Sequential threshold control in descent splitting methods for decomposable optimization problems

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Abstract

© 2015 Taylor & Francis. We suggest a modification of the descent splitting methods for decomposable composite optimization problems, which maintains the basic convergence properties, but enables one to reduce the computational expenses per iteration and to provide computations in a distributed manner. It consists of making coordinate-wise steps together with a special threshold control.

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Keywords

composite optimization, coordinate-wise steps, decomposable problems, descent splitting methods, projection methods, threshold control