

Convex Optimization Stephen Boyd

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The CVX Users' Guide

Disciplined convex programming is a methodology for constructing convex optimization problems proposed by Michael Grant, Stephen Boyd, and Yinyu

Ye[GBY06],[Gra04]. It is meant to support the formulation and construction of optimization problems that the user intends from the outset to be convex.

**Augmented Lagrangian Methods -
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the so-called "scaled version" (Boyd et al., 2011).
Updating z^k is proximal computation: $z^k = \text{prox}_{h^*}(\hat{A}x^k - d^k)$
Updating x^k may behave:
if f is quadratic, involves matrix inversion; if f is not quadratic, may be as hard as the original problem. Stephen Wright (UW-Madison)
Augmented Lagrangian IMA, August 2016 17 / 27

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Many such problems can be posed in the framework of convex optimization. Given the significant work on decomposition methods and decentralized algorithms in the optimization community, it is natural to look to parallel optimization algorithms as a mechanism for solving large-scale statistical tasks. This approach also has the benefit that one