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Mert Gurbuzbalaban*, Rutgers University, Piscataway, NJ. *Randomized Incremental Methods for Additive Convex Cost Optimization.*

Motivated by machine learning problems over large data sets and distributed optimization over networks, we consider the problem of minimizing the sum of a large number of convex functions. We develop and study randomized and deterministic incremental methods for solving such problems, in particular for the random reshuffling method we provide a sharp convergence rate result which answers an open question. This is joint work with Asu Ozdaglar and Pablo Parrilo. (Received September 12, 2016)