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**SEMINAR OF NUMERICAL ANALYSIS**

➤ **TUESDAY 12 DECEMBER 2017 - ROOM GR A3 32 - 16:15**

**Prof. Martin Jaggi** (EPFL IC, INCOM, MLO)  
will present a seminar entitled:

**«Recent Developments in Linear Regression»**

Abstract:

We will overview some recent advances in optimization algorithms used for the training of generalized linear models (regression, classification).

While in machine learning, the main work-horse algorithm is stochastic gradient descent, its lesser known cousin, coordinate descent, also has a lot of interesting properties. After a brief introduction, we will discuss distributed algorithm variants as well as faster convergence by means of (constant or adaptive) importance sampling.

Lausanne, 6 December 2017/DK/sb