Some Recent Advances in Stochastic Nonconvex Optimization

TONG ZHANG

The Hong Kong University of Science and Technology, Hong Kong

Email: `tongzhang@tongzhang-ml.org`

I will discuss some recent advances in stochastic nonconvex optimization for machine learning, including the convergence of SGD as well as an improved version called SPIDER, which employs variance reduction to achieve faster convergence.

Joint work with Cong Fang, Zhouchen Lin, Junchi Li