Nonconvex optimization are widely used but it may gives local minimum other than global minimum. However, in some nonconvex problems simple gradient descent gives satisfying and quite accuracy results even with random intialization. We proved that with soft truncation, the geometry of phase retrieval problem with optimal sampling complexity can lead to favourable landscape.

Date: Monday, 14 May 2018  
Time: 10:00 a.m.- 11:00 a.m.  
Venue: Room 3494 (near lift 25, 26)  
All are welcome!