DEPARTAMENTO DE
ANÁLISIS MATEMÁTICO Y
MATEMÁTICA APLICADA

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SEMINARIO DE ANÁLISIS MATEMÁTICO Y MATEMÁTICA APLICADA

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A sequential parametric convex approximation method with application for solving some robust classification problems

In this talk, we explore the sequential parametric convex approximation method, a recently proposed algorithm designed to find solutions to smooth nonconvex optimization problems. The approach involves solving a sequence of smooth convex approximations derived from the original problem. We show the global convergence of this method under weaker assumptions than those found in the literature. Furthermore, we apply this approach to address robust classification problems in a binary context.

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