Huge-scale convex optimization. Randomization vs Sparsity

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Abstract. We plane to describe a few examples of huge-scale optimization problems. These examples go from different applications: traffic flow modelling, ranging of web-pages, etc. In the core of our methods lie randomization trick (based on lecture 1) and sparsity of the problems. Unfortunatelly, these features are antagonistic in some sense to each other as a rule.