Stochastic Gradient Descent (mini cours)

Peter Richtarik^a

^aHuawei Research Center, Nizhny Novgorod, Russia, Lobachevsky State University of Nizhny Novgorod, Russia

Abstract

In this series of talks I will present a new unified analysis of SGD for regularized smooth strongly convex optimization, and through special cases shed light on notions such as importance sampling, minibacthing, variance reduction and gradient compression.