# References

# --- a tentative list of papers to be mentioned in the ICML 2017 tutorial

# "Recent Advances in Stochastic Convex and Non-Convex Optimization"

Disclaimer: in a quite arbitrary order.

# 1. [ShalevShwartz-Zhang, 2013]: AccSDCA

Accelerated Proximal Stochastic Dual Coordinate Ascent for Regularized Loss Minimization by Shai Shalev-Shwartz, Tong Zhang

#### 2. [Lin-Lu-Xiao, 2014]: APCG

An Accelerated Proximal Coordinate Gradient Method and its Application to Regularized Empirical Risk Minimization by Qihang Lin, Zhaosong Lu, Lin Xiao

#### 3. [BenTal-Nemirovski, 2013]

Lectures on Modern Convex Optimization By Aharon Ben-Tal and Arkadi Nemirovski

# 4. [Nemirovski, 2005]

Prox-method with rate of convergence o(1/t) for variational inequalities with lipschitz continuous monotone operators and smooth convex-concave saddle point problems. By Arkadi Nemirovski

# 5. [Chambolle-Pock, 2011]

A first-order primal-dual algorithm for convex problems with applications to imaging By Antonin Chambolle and Thomas Pock

# 6. [LeRoux-Schmidt-Bach, 2012]: SAG

A stochastic gradient method with an exponential convergence rate for finite training sets. By Nicolas Le Roux, Mark Schmidt, and Francis R. Bach

# 7. [Johnson-Zhang, 2013]: SVRG

Accelerating stochastic gradient descent using predictive variance reduction. By Rie Johnson and Tong Zhang

# 8. [Defazio-Bach-LacosteJulien, 2014]: SAGA

SAGA: A Fast Incremental Gradient Method With Support for Non-Strongly Convex Composite Objectives.

By Defazio, A., Bach, F., & Lacoste-Julien, S.

 [ShalevShwartz-Zhang, 2012]: SDCA Stochastic Dual Coordinate Ascent Methods for Regularized Loss Minimization By Shai Shalev-Shwartz and Tong Zhang

#### 10. [ShalevShwartz-Zhang, 2014]: AccSDCA

Accelerated Proximal Stochastic Dual Coordinate As- cent for Regularized Loss Minimization By Shai Shalev-Shwartz and Tong Zhang

#### 11. [Nesterov 2012]: RCDM/ACDM

Efficiency of Coordinate Descent Methods on Huge-Scale Optimization Problems. By Yurii Nesterov.

#### 12. [Lee-Sidford, 2013]: ACDM (better proof)

Efficient accelerated coordinate descent methods and faster algorithms for solving linear systems. By Yin Tat Lee and Aaron Sidford

#### 13. [AllenZhu-Qu-Richtarik-Yuan, 2016]: NUACDM

Even Faster Accelerated Coordinate Descent Using Non-Uniform Sampling By Zeyuan Allen-Zhu, Zheng Qu, Peter Richtarik and Yang Yuan.

#### 14. [Zhang-Xiao, 2015]: SPDC

Stochastic Primal-Dual Coordinate Method for Regularized Empirical Risk Minimization By Yuchen Zhang and Lin Xiao.

#### 15. [Lan-Zhou, 2015]: RPDG

An optimal randomized incremental gradient method By Guanghui Lan and Yi Zhou.

#### 16. [Frostig-Ge-Kakade-Sidford, 2015]: APPA

Un-regularizing: approximate proximal point and faster stochastic algorithms for empirical risk minimization

By Roy Frostig, Rong Ge, Sham M. Kakade, and Aaron Sidford

#### 17. [Lin-Mairal-Harchaoui, 2015]: Catalyst

A universal catalyst for first-order optimization By Hongzhou Lin, Julien Mairal and Zaid Harchaoui

#### 18. [Zhang-Mahdavi-Jin, 2013]

Linear convergence with condition number independent access of full gradients. By Lijun Zhang, Mehrdad Mahdavi, and Rong Jin.

#### 19. [AllenZhu-Yuan, 2015] SVRG++

Improved SVRG for Non-Strongly-Convex or Sum-of-Non-Convex Objectives By Zeyuan Allen-Zhu and Yang Yuan

[AllenZhu-Hazan 2016b]: reduction
Optimal Black-Box Reductions Between Optimization Objectives
By Zeyuan Allen-Zhu and Elad Hazan

# 21. [AllenZhu-Hazan 2016a]: non-convex SVRG Variance Reduction for Faster Non-Convex Optimization By Zeyuan Allen-Zhu and Elad Hazan

## 22. [Mahdavi-Zhang-Jin 2013]

Mixed optimization for smooth functions By Mehrdad Mahdavi, Lijun Zhang, and Rong Jin.

#### 23. [Lei-Jordan, 2017]

Less than a Single Pass: Stochastically Controlled Stochastic Gradient By Lihua Lei and Michael I. Jordan.

# 24. [Lei-Ju-Chen-Jordan, 2017]

Nonconvex Finite-Sum Optimization Via SCSG Methods By Lihua Lei, Cheng Ju, Jianbo Chen, and Michael I. Jordan.

#### 25. [Nesterov 2005]

Smooth minimization of non-smooth functions By Yurii Nesterov

#### 26. [Su-Boyd-Candes, 2014]

A differential equation for modeling nesterovs accelerated gradient method: Theory and insights By Weijie Su, Stephen Boyd, Emmanuel J. Candès

# 27. [Bubeck-Lee-Singh, 2015]

A geometric alternative to Nesterov's accelerated gradient descent By Sébastien Bubeck, Yin Tat Lee, Mohit Singh

# 28. [Wibisono-Wilson-Jordan, 2016]

A Variational Perspective on Accelerated Methods in Optimization By Andre Wibisono, Ashia C. Wilson, Michael I. Jordan

# 29. [AllenZhu-Orecchia, 2014]

Linear Coupling: An Ultimate Unification of Gradient and Mirror Descent By Zeyuan Allen-Zhu and Lorenzo Orecchia.

#### 30. [Nitanda, 2014]

Stochastic proximal gradient descent with acceleration techniques. By Atsushi Nitanda.

#### 31. [AllenZhu, 2016]

Katyusha: The First Direct Acceleration of Stochastic Gradient Methods By Zeyuan Allen-Zhu

# 32. [Woodworth-Srebro, 2016]

Tight Complexity Bounds for Optimizing Composite Objectives By Blake Woodworth and Nathan Srebro

## 33. [Frostig-Musco-Musco-Sidford, 2016]: PCR

Principal Component Projection Without Principal Component Analysis By Roy Frostig, Cameron Musco, Christopher Musco and Aaron Sidford.

## 34. [AllenZhu-Li, 2017]: PCR

Faster Principal Component Regression and Stable Matrix Chebyshev Approximation By Zeyuan Allen-Zhu and Yuanzhi Li

## 35. [Shibagaki-Takeuchi, 2017]: mini-batch SPDC

Stochastic primal dual coordinate method with nonuniform sampling based on optimality violations By Atsushi Shibagaki and Ichiro Takeuchi.

#### 36. [Murata-Suzuki, 2017]: DASVRDA

Doubly accelerated stochastic variance reduced dual averaging method for regularized empirical risk minimization

By Tomoya Murata and Taiji Suzuki

# 37. [Garber et al, 2015]: shift and invert (two papers about the same result)

Faster Eigenvector Computation via Shift-and-Invert Preconditioning By Dan Garber, Elad Hazan, Chi Jin, Sham M. Kakade, Cameron Musco, Praneeth Netrapalli, Aaron Sidford

#### [Garber-Hazan, 2015]

Fast and Simple PCA via Convex Optimization By Dan Garber and Elad Hazan

# 38. [AllenZhu-Li, 2016]: LazySVD

LazySVD: Even Faster SVD Decomposition Yet Without Agonizing Pain By Zeyuan Allen-Zhu and Yuanzhi Li.

#### 39. [Sun-Luo, 2014]

Guaranteed Matrix Completion via Non-convex Factorization By Ruoyu Sun and Zhi-Quan Luo

#### 40. [Arora-Ge-Ma-Moitra, 2015]

Simple, Efficient, and Neural Algorithms for Sparse Coding By Sanjeev Arora, Rong Ge, Tengyu Ma and Ankur Moitra

#### 41. [Chen-Candès, 2015]

Solving Random Quadratic Systems of Equations Is Nearly as Easy as Solving Linear Systems By Yuxin Chen, Emmanuel J. Candès

#### 42. [Nesterov, 2004]: textbook

Introductory Lectures on Convex Programming Volume: A Basic course By Yurii Nesterov

#### 43. [Li-Yuan, 2017]

Convergence Analysis of Two-layer Neural Networks with ReLU Activation By Yuanzhi Li and Yang Yuan

#### 44. [ShalevShwartz, 2015]

SDCA without Duality By Shai Shalev-Shwartz

#### 45. [Reddi et al., 2016a]

Stochastic variance reduction for nonconvex optimization By Sashank J Reddi, Ahmed Hefny, Suvrit Sra, Barnabas Poczos, and Alex Smola

#### 46. [Reddi et al., 2016b]

Fast incremental method for nonconvex optimization Sashank J Reddi, Suvrit Sra, Barnabás Póczos, and Alex Smola.

#### 47. [Reddi et al., 2016c]

Fast Stochastic Methods for Nonsmooth Nonconvex Optimization Sashank J Reddi, Suvrit Sra, Barnabás Póczos, and Alex Smola.

## 48. [Lei-Ju-Chen-Jordan, 2017]

Nonconvex Finite-Sum Optimization Via SCSG Methods By Lihua Lei, Cheng Ju, Jianbo Chen, and Michael I. Jordan

#### 49. [Carmon-Duchi-Hinder-Sidford, 2016]

Accelerated Methods for Non-Convex Optimization By Yair Carmon, John C. Duchi, Oliver Hinder and Aaron Sidford

#### 50. [AllenZhu, 2017]

Natasha: Faster Non-Convex Stochastic Optimization via Strongly Non-Convex Parameter By Zeyuan Allen-Zhu

#### 51. [Carmon- Duchi-Hinder-Sidford, 2017]

"Convex Until Proven Guilty": Dimension-Free Acceleration of Gradient Descent on Non-Convex Functions

By Yair Carmon, John C. Duchi, Oliver Hinder and Aaron Sidford

# 52. [Ge-Huang-Jin-Yuan, 2015]

Escaping From Saddle Points --- Online Stochastic Gradient for Tensor Decomposition By Rong Ge, Furong Huang, Chi Jin, Yang Yuan

## 53. [Jin et al., 2017]

How to Escape Saddle Points Efficiently By Chi Jin, Rong Ge, Praneeth Netrapalli, Sham M. Kakade, Michael I. Jordan

## 54. [Agarwal et al., 2016]

Finding Approximate Local Minima Faster Than Gradient Descent By Naman Agarwal, Zeyuan Allen-Zhu, Brian Bullins, Elad Hazan, Tengyu Ma