

John A. Lynch Lecture Series

EXAMPLES OF MM OPTIMIZATION ALGORITHMS

3:45 pm Thursday, October 17
127 Hayes-Healy Center

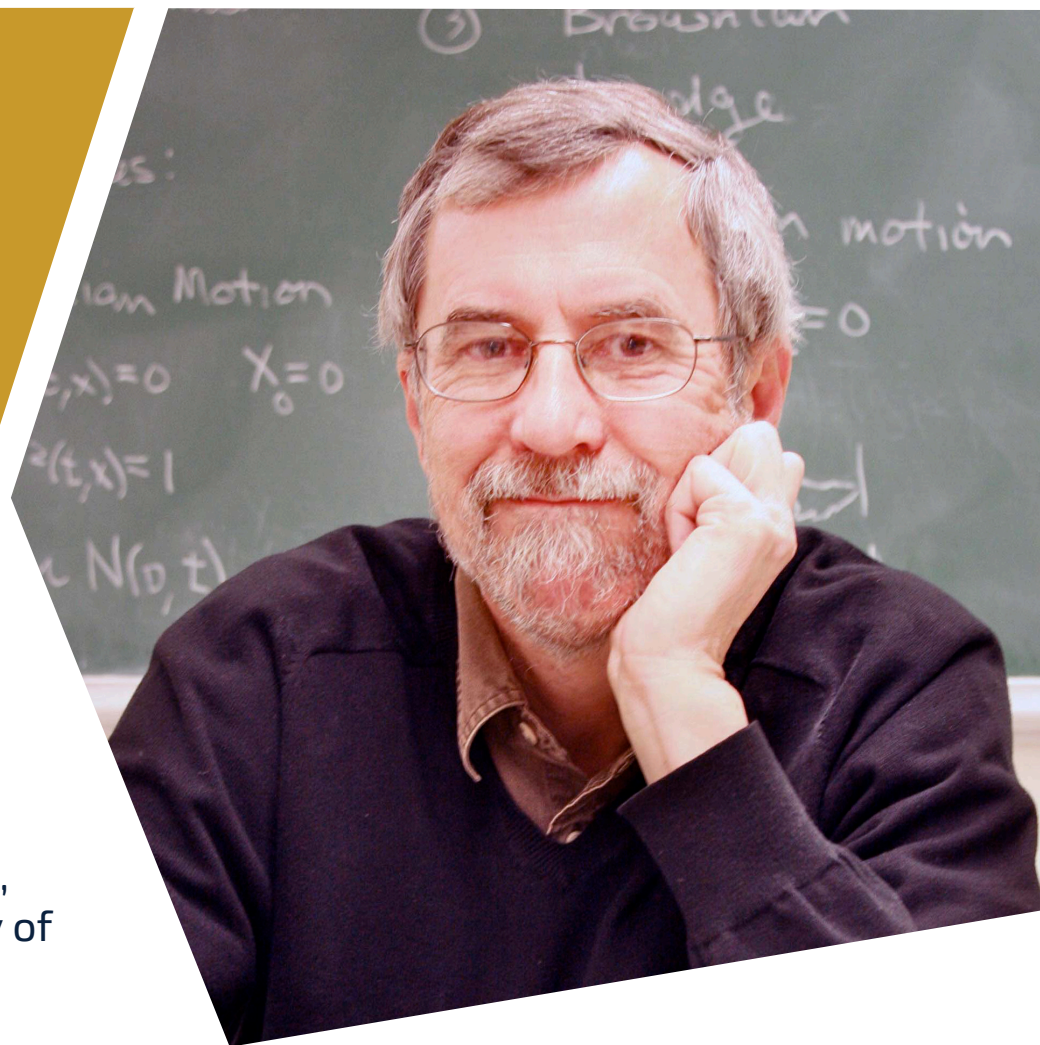
Reception at 3:15 pm
101A Crowley Hall

Kenneth Lange, Ph.D.

Rosenfeld Professor of Computational Medicine,
Human Genetics, and Statistics at the University of
California, Los Angeles

Member of the National Academy of Sciences

This talk will survey applications of the MM principle,
a framework for constructing monotone optimization algorithms in high-
dimensional models. The MM principle transfers optimization from the objective
function to a surrogate function and turns a hard optimization problem into a
sequence of simpler ones.



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