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Expanding the reach of progressive hedging methods

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Many popular splitting methods for large-scale stochastic optimization are derived from Spingarn's partial inverse framework. Well-known and popular methods such as Progressive Hedging and Proximal Decomposition are paradigmatic examples of this class. We present lessons learned by examining Spingarn's framework from a dual perspective, inspired from bundle methods in nonsmooth optimization.

Joint work with Felipe Atenas, Theo Molfessis and Mikhail Solodov

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