

SE/EC/ME 724 Advanced Optimization Theory and Methods

Yannis Paschalidis
yannisp@bu.edu, <http://sites.bu.edu/paschalidis/>



Department of Electrical and Computer Engineering,
Division of Systems Engineering,
Department of Biomedical Engineering
and Center for Information and Systems Engineering,
Boston University



Lecture 20: Outline

- 1 Proximal and augmented Lagrangian methods.
- 2 Alternating Direction Method of Multipliers (ADMM).