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Convergence of a proximal-type method for DC functions. (English) Zbl 1137.49017
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Summary: We study the convergence of a descent-proximal method for finding critical points of a DC function. From a practical point of view, we propose an algorithmic pattern obtained by coupling the latter with cutting plane approximations.

MSC:

- [49J53](#) Set-valued and variational analysis
- [65K10](#) Numerical optimization and variational techniques
- [90C25](#) Convex programming
- [49J40](#) Variational inequalities
- [49M30](#) Other numerical methods in calculus of variations (MSC2010)

Cited in **2** Documents

Keywords:

DC minimization; critical points; proximal point algorithm