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A stochastic semismooth Newton method for nonsmooth nonconvex optimization. (English)
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90C15 Stochastic programming
90C26 Nonconvex programming, global optimization
62-08 Computational methods for problems pertaining to statistics
65K05 Numerical mathematical programming methods

Keywords:
nonsmooth stochastic optimization; stochastic approximation; semismooth Newton method; stochastic second-order information; global convergence

Software:
MNIST; AdaGrad; Saga; ElemStatLearn; SGD-QN; RCV1

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References:


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