

國立中央大學

統計研究所

學術演講

主 講 人：李彥寰 助理教授（國立臺灣大學資訊工程學系）

講 題：Iteration complexity of EM in Poisson inverse problems

時 間：109年10月06日（星期二）上午11：00 ～ 12：00

地 點：中央大學鴻經館M429室

茶 會：上午 10：30 ～ 11：00 地 點：鴻經館 510 室

ABSTRACT

Poisson inverse problems arise in many real-world applications, such as positron emission tomography and astronomical image deblurring. Expectation maximization (EM) is a standard---and perhaps the most popular---approach to solving a Poisson inverse problem. Vardi et al. proved EM asymptotically converges more than three decades ago; however, it was unclear how fast EM converges. In this talk, I will present a non-asymptotic convergence guarantee for EM. Our analysis exploits an interesting connection between EM and a portfolio selection method due to Cover.

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