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equation explained intuitively - Lagrangian

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with equality and inequality constraints
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L03, Hardy Gross, Exchange-correlation functionals Augmented Lagrangian And Operator Splitting

When Augmented Lagrangian Methods, edited by M. Fortin and R. Glowinski, appeared in 1983, the authors of the present book quickly realized that a sequel was

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needed for a variety of reasons, including the emergence of new applications and the sophistication of existing ones; a deeper understanding of the convergence properties of augmented Lagrangian algorithms and of their relationship to operator-splitting methods such as alternating-direction methods; and the

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development of more efficient ...

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This volume deals with the numerical simulation of the behavior of continuous media by augmented Lagrangian and operator-splitting methods (coupled to finite-element approximations). It begins with a description of the mechanical and mathematical frameworks of the considered applications as well as a general analysis of

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the basic numerical methods additionally
used to study them.

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Details A need for a deeper understanding

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of the convergence properties of augmented Lagrangian algorithms and of their relationship to operator-splitting methods such as alternating-methods direction and the development of more efficient algorithms prompted the authors to write this book.

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METHOD, DUAL METHODS, AND ...

Augmented Lagrangian Method, Dual
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Using the inner products of V and Q , we

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can find the adjoint operator of r , i.e., the discrete divergence operator $\text{div} : Q \rightarrow Q^*$! Frank-Wolfe Splitting via Augmented Lagrangian Method

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At each iteration, the algorithm, also known

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as a two-splitting scheme, minimizes the dual augmented Lagrangian function sequentially with respect to the Lagrange multipliers corresponding to the linear constraints, then the dual slack variables and finally the primal variables, while in each minimization keeping the other variables fixed.

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Le Tallec, Augmented Lagrangian and operator splitting ...

Augmented Lagrangian methods are a certain class of algorithms for solving constrained optimization problems. They have similarities to penalty methods in that they replace a constrained optimization

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problem by a series of unconstrained problems and add a penalty term to the objective; the difference is that the augmented Lagrangian method adds yet another term, designed to mimic a Lagrange multiplier. The augmented Lagrangian is related to, but not identical with the method of Lagrange multipli

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~~Augmented Lagrangian method - Wikipedia~~
Augmented Lagrangian Methods. With f
proper, lower semi-continuous, and convex,
consider: $\min f(x)$ s.t. $Ax = b$:

The augmented Lagrangian is (with $\hat{\lambda} > 0$)

$L(x; \hat{\lambda}) := f(x) + T(Ax - b) \mid \{z\}$ Lagrangian
+ $\hat{\lambda}^2 \|Ax - b\|^2$: $\{z\}$ "augmentation"

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Basic augmented Lagrangian (a.k.a. method of multipliers) is $x^* = \arg \min_x L(x; \lambda)$.

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The resulting unconstrained problem is then transformed into a different constrained problem, by the application of a variable splitting operation; finally, the obtained constrained problem is attacked with an augmented Lagrangian (AL) scheme, which

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is a variant of the ADMM.

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This line of research, which could be called augmented Lagrangian – based splitting algorithms, has gained much attention from the community. Particularly, the mentioned ADMM originally proposed in Glowinski &

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Marrocco (1975) is such a case for (5.1)
with $|m=2|$ and the primal subproblem in
(5.4) is decomposed in the Gauss – Seidel
manner.

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~~Optimal proximal augmented Lagrangian
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continuous media by augmented Lagrangian

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and operator-splitting methods (coupled to finite-element approximations). It begins with a description of the mechanical and mathematical frameworks of the considered applications as well as a general analysis of the basic numerical methods additionally used to study them.

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This is the inexact parallel splitting augmented Lagrangian method (abbreviate to in-PSALM). This method has the following advantages: it decomposes the cost of computational loads to each of the

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processors which participate in solving the problem and at the same time it can avoid the inverse matrix operator such that the complexity of each iteration is $O(n^2)$ in theory and in practice.

~~An inexact parallel splitting augmented
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Following the recent work Schaeffer and Osher (SIAM J Imaging Sci 6:226 – 262, 2013), the low patch-rank interpretation for the oscillating patterns of an image validates the application of matrix-rank optimization to image decomposition. Therein, the problem was mathematically modeled as a separable convex programming with three-

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block (a total variation semi-norm for
regularizing the cartoon ...

~~A Partial Splitting Augmented Lagrangian
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Additional Physical Format: Online version:
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mechanics. Philadelphia : Society for
Industrial and Applied Mathematics, 1989

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In this paper, augmented Lagrangian duality
is considered for composite optimization
problems, and first- and second-order

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conditions for the existence of augmented Lagrange multipliers are presented. The analysis is based on the reformulation of the augmented Lagrangian in terms of the Moreau envelope functions and the technique of epi-convergence via the calculation of second-order epi ...

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