Contribution ID: **26** Type: **not specified**

Zero-order optimization with Markovian Noise

Friday, 17 May 2024 15:00 (12 minutes)

In this work we study upper bounds for optimal convergence rates in stochastic optimization with smooth strongly convex objective function and zero-order unbiased oracle with bounded markovian noise. We adapt randomized accelerated GD to zero-order one-point oracle and provide argument and function convergence rates matching best known non-markovian ones.

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Session Classification: 17 Computer & Data Science

Track Classification: Computer & Data Science