



Webinaire du CIRRELT Webinar

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AN ACCOUNT OF RECENT APPROACHES FOR SUBSET SELECTION

Abstract: The subset selection problem consists in minimizing the residual sum of squares subject to a cardinality constraint on the maximum number of non-zero variables. It has many applications, e.g., for image denoising, health monitoring and in machine learning. In this talk, I will survey approaches for dealing with this problem, mainly focusing on some recent developments based on particular conic relaxations.

Bio: José Neto is Associate Professor at Télécom SudParis, Institut Polytechnique de Paris (France). He holds a master's degree in Computer Science (ISIMA, France), a master's degree in Operations Research (Université Blaise-Pascal, France), a PhD in Computer Science (INT-Université d'Evry, France). His research interests revolve essentially around combinatorial optimization in the broad sense, including namely graph partitioning problems, mixed-integer programming, polyhedral structures, approximation algorithms and conic relaxations for hard problems. More recently he is also interested in interactions between optimization and machine learning. Professor Neto will be visiting CIRRELT from February 1st until April 1st, 2022 with Margarida Carvalho.

Joint the webinar: <https://umontreal.zoom.us/j/82690008153?pwd=eGl4TnhhMStwNnNyNlU1ZlZVUS2hOdz09>
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Ouvert à tous
Open to all

Responsable / Organizer

Margarida Carvalho