

Projection Methods: a survey

Feasibility problems, i.e., finding a solution satisfying certain constraints, are common in mathematics and the natural sciences.

If the constraints have simple projectors (nearest point mappings), then one approach is to use these projectors in some algorithmic fashion to approximate a solution.

In this talk, I will survey three methods (alternating projections, Dykstra, and Douglas-Rachford), and comment on recent advances and remaining challenges.

An invitation to monotone operators:

The notion of a monotone operator is simple and beautiful, unifying gradients of convex functions and matrices with a positive semidefinite symmetric part.

In this talk, I will survey some of the basic theory on monotone operators and show how they are useful in the study of algorithms (including projection methods).

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