

## Contents

Preface	xi
Acknowledgments	xiv
<b>1 Introduction and Preliminaries</b>	<b>1</b>
1.1 First-Order Methods in the Modern Era	1
1.2 Limitations of Monotone Operator Theory	2
1.3 Preliminaries	2
Bibliographical Notes	17
Exercises	18
<b>PART ONE: MONOTONE OPERATOR METHODS</b>	
<b>2 Monotone Operators and Base Splitting Schemes</b>	<b>23</b>
2.1 Set-Valued Operators	23
2.2 Monotone Operators	25
2.3 Nonexpansive and Averaged Operators	30
2.4 Fixed-Point Iteration	31
2.5 Resolvents	37
2.6 Proximal Point Method	42
2.7 Operator Splitting	43
2.8 Variable Metric Methods	50
2.9 Commonly Used Formulas	52
Bibliographical Notes	53
Exercises	56
<b>3 Primal-Dual Splitting Methods</b>	<b>66</b>
3.1 Infimal Postcomposition Technique	66
3.2 Dualization Technique	69
3.3 Variable Metric Technique	71
3.4 Gaussian Elimination Technique	74
3.5 Linearization Technique	78
3.6 Discussion	84
Bibliographical Notes	84
Exercises	86
	<b>vii</b>

viii	Contents
<b>4 Parallel Computing</b>	94
4.1 Computational Complexity via Flop Count	94
4.2 Parallel Computing	96
Bibliographical Notes	103
Exercises	103
<b>5 Randomized Coordinate Update Methods</b>	105
5.1 Randomized Coordinate Fixed-Point Iteration	105
5.2 Coordinate and Extended Coordinate-Friendly Operators	109
5.3 Methods	112
5.4 Discussion	116
Bibliographical Notes	117
Exercises	118
<b>6 Asynchronous Coordinate Update Methods</b>	120
6.1 Asynchronous Fixed-Point Iteration	122
6.2 Extended Coordinate-Friendly Operators and Exclusive Memory Access	130
6.3 Server-Worker Framework	132
6.4 Methods	134
6.5 Exclusive Memory Access	137
Bibliographical Notes	141
Exercises	143
<b>PART TWO: ADDITIONAL TOPICS</b>	
<b>7 Stochastic Optimization</b>	147
7.1 Stochastic Forward-Backward Method	148
7.2 Methods	155
Bibliographical Notes	156
Exercises	157
<b>8 ADMM-Type Methods</b>	160
8.1 Function-Linearized Proximal ADMM	160
8.2 Derived ADMM-Type Methods	167
8.3 Bregman Methods	177
8.4 Conclusion	179
Bibliographical Notes	179
Exercises	184
<b>9 Duality in Splitting Methods</b>	190
9.1 Fenchel Duality	190
9.2 Attouch–Théra Duality	191
9.3 Duality in Splitting Methods	192
Bibliographical Notes	194
Exercises	195
<b>10 Maximality and Monotone Operator Theory</b>	197
10.1 Maximality of Subdifferential	197
10.2 Fitzpatrick Function	198
10.3 Maximality and Extension Theorems	201
Bibliographical Notes	203
Exercises	204

Contents	ix
<b>11 Distributed and Decentralized Optimization</b>	<b>207</b>
11.1 Distributed Optimization with Centralized Consensus	207
11.2 Decentralized Optimization with Graph Consensus	214
11.3 Decentralized Optimization with Mixing Matrices	217
Bibliographical Notes	223
Exercises	225
<b>12 Acceleration</b>	<b>233</b>
12.1 Accelerated Gradient Method	233
12.2 Accelerated Proximal Point and Optimized Halpern Method	236
12.3 When Does an Acceleration Accelerate?	237
Bibliographical Notes	238
Exercises	239
<b>13 Scaled Relative Graphs</b>	<b>242</b>
13.1 Basic Definitions	242
13.2 Scaled Relative Graphs	245
13.3 Operator and SRG Transformations	252
13.4 Averagedness Coefficients	264
Bibliographical Notes	267
Exercises	268
<b>Appendix A Miscellaneous</b>	<b>271</b>
References	273
Index	299