Contribution ID: 2 Type: not specified

High dimensional Stochastic Gradient Descent, summary statistics and effective dynamics

I will survey recent progress about the behavior of SGD in high dimensional settings. (in joint works with Aukosh Jagannath and Reza Gheissari, and upcoming work with them and Jiaoyang Huang)

Presenter: BEN AROUS, Gérard (New York U.)