

## ALGORITHMS FOR SPARSITY CONSTRAINED OPTIMIZATION%0A

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Algorithms for Sparsity-Constrained Optimization  
Submitted in partial fulfillment of the requirements for the degree of Doctor of Philosophy in Electrical and Computer Engineering

[Greedy Sparsity-Constrained Optimization - arXiv](#)  
Greedy Sparsity-Constrained Optimization Sparsity-constrained optimization has wide applicability in machine learning, statistics, and signal processing problems such as feature selection and Compressive Sensing. A vast body of work has studied the sparsity-constrained optimization from theoretical, algorithmic, and application aspects in the context of sparse estimation in linear models.  
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[Sparsity Constrained Nonlinear Optimization: Optimality ...](#)

This paper treats the problem of minimizing a general continuously differentiable function subject to sparsity constraints. We present and analyze several different optimality criteria which are based on the notions of stationarity and coordinatewise optimality. These conditions are then used to derive three numerical algorithms aimed at

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The author proposes a "greedy" algorithm, deriving sparse solutions with guarantees of optimality. The use of this algorithm removes many of the inaccuracies that occurred with the use of previous models.

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This thesis demonstrates techniques that provide faster and more accurate solutions to a variety of problems in machine learning and signal processing. The author proposes a "greedy" algorithm, derivin

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310027, China

(PDF) On Solutions of Sparsity Constrained  
Optimization

In this paper, we mainly study the existence of solutions to sparsity constrained optimization (SCO). Based on the expressions of tangent cone and normal cone of sparsity constraint, we present