

On the convergence of an improved and adaptive kinetic simulated annealing

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Abstract

In this talk, I will first introduce various simulated annealing algorithms based on Langevin diffusions for stochastic optimization. Next, I will focus on an improved and adaptive kinetic simulated annealing algorithm, based on a trick that I call landscape modification. I will conclude by highlighting the interplay between sampling and optimization.

This talk is based on the paper <https://arxiv.org/abs/2009.00195v2>