MICHAEL L. OVERTON, Courant Institute, New York University, New York, NY Nonsmooth Optimization via BFGS

The BFGS algorithm has long been recognized as one of the most useful algorithms for minimization of a smooth function f, convex or not. We investigate the behavior of the BFGS algorithm, both theoretically and experimentally, when it is applied to a nonsmooth function f, not necessarily convex.

Joint work with Adrian Lewis.