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Block Coordinate DC Programming

We introduce an extension of the Difference of Convex Algorithm (DCA) in the form of a block coordinate approach for problems with separable structure. For n coordinate-blocks and k iterations, our main result proves a non-asymptotic convergence rate of $O(n/k)$ for the proposed method. Furthermore, leveraging the connection between DCA and Expectation Maximization (EM), we propose a block coordinate EM algorithm.