Convergence rates for an inertial algorithm of gradient type associated to a smooth nonconvex minimization

Szilárd Csaba László *

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Abstract. We investigate an inertial algorithm of gradient type in connection with the minimization of a nonconvex differentiable function. The algorithm is formulated in the spirit of Nesterov's accelerated convex gradient method. We show that the generated sequences converge to a critical point of the objective function, if a regularization of the objective function satisfies the Kurdyka-Łojasiewicz property. Further, we provide convergence rates for the generated sequences and the objective function values formulated in terms of the Lojasiewicz exponent.

Key Words. inertial algorithm, nonconvex optimization, Kurdyka-Łojasiewicz inequality, convergence rate

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^{*}Technical University of Cluj-Napoca, Department of Mathematics, Str. Memorandumului nr. 28, 400114 Cluj-Napoca, Romania, e-mail: laszlosziszi@yahoo.com