

EE-614: THEORY & METHODS OF LINEAR INVERSE PROBLEMS			
WEEK	MONDAY (Recitation)	WEDNESDAY (Lecture)	FRIDAY (Lecture)
Week 01 Sep 17 - 21		Motivation and Logistics	Introduction to vector and matrix norms, metrics and operator norms
Week 02 Sep 24 - 28	CVX introduction	Sparsity and compressibility , best k -term approximation, weak l_p atomic representations	Tractability and sample complexity of sparse recovery , minimal number of samples, NP-hardness of the problem
Week 03 Oct 01 - 05	Introduction to convex analysis	Low-dimensional models , a convex criteria for recovery, geometric insights	Convex algorithms for LDMs , convex projectors, majorization-minimization
Week 04 Oct 08 - 12	Convex problems	Convex algorithms for LDMs contd. , convex projectors, majorization-minimization	Algorithm efficiency , convergence rates, acceleration techniques, a map of algorithms
Week 05 Oct 15 - 19	Matrix functions	Algorithm efficiency contd. , Augmented Lagrangian methods (ALM) and inexact ALM	Special linear maps-I , l_2 -norm restricted isometry property (RIP-2), Johnson-Lindenstrauss embeddings, proof of RIP-2
Week 06 Oct 22 - 26	Tools from Probability Theory	Special linear maps-II , l_1 -norm restricted isometry property (RIP-1), random matrix theory, summary of special matrices	Analysis of a convex sparse algorithm , RIP2-analysis of BP, Risk analysis of Lasso
Week 07 Oct 29 - Nov 02	Submodularity, matroids, approx. submodularity analysis of OMP	LDMs from a discrete perspective , non-convex projectors, majorization-minimization	Greedy algorithms , MP and OMP, basic acceleration techniques
Week 08 Nov 05 - 09	Submodular polyhedra, Lovacz extension	Beyond sparsity-I , basic discrete models (TU), reduction in samples for RIP	Beyond sparsity-II , group based models, max-cover, knapsack...
Week 09 Nov 12 - 16	$O(n)$ algorithms for simplex or l_1, alternating proximal method	Beyond sparsity-III , regularization via submodular norms, min norm point algorithm	Beyond sparsity-IV , sparse and simplex constraints or Quantum tomography, sparse and norm constraints
Week 10 Nov 19 - 23	Count min/median sketch algorithms	Algorithms for huge dimensions-I & II , stochastic methods & sparse matrices respectively	Algorithms for huge dimensions-III , greedy algorithms (OMP), Lazy evaluation method, map reduce distributed procedures (Hadoop)
Week 11 Nov 26 - 30	Non-convex problems	Other non-convex algorithms-I , reweighted l_1/l_2 algorithms, l_p -minimization ($0 < p < 1$)	Other non-convex algorithms-II , minimax GAME algorithm
Week 12 Dec 03 - 07	Finite rate of innovation	Sparsity in a continuous domain-I , impact of gridding	Sparsity in a continuous domain-II , super resolution
Week 13 & 14 Dec 10 - 21	Project presentations		