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Title: « Obtaining sparse and fast convergence rates online under Bernstein condition »

Abstract:
In this talk, I will consider a setting of online convex optimization.
First I will show how to get fast rates of convergence under a weak exp-concavity condition for prediction with expert advice. I will then show how to apply this result to a setting of sparse regression. The idea is based on sequentially enlarging the set of experts with new estimators.