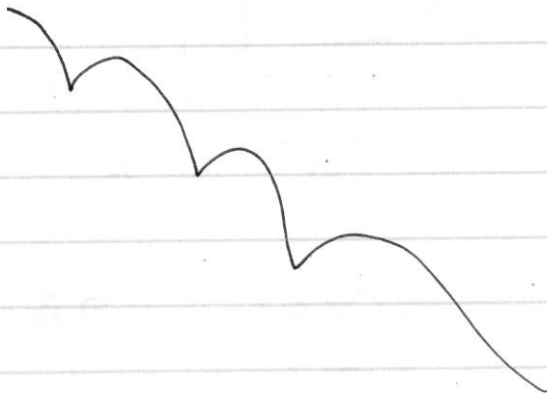


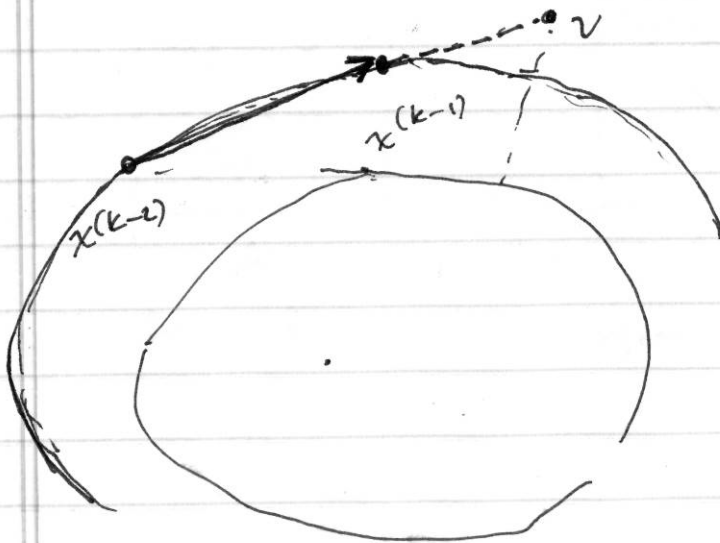
$$\text{prox}_t(x) = \underset{z}{\text{argmin}} \frac{1}{2t} \|x-z\|_2^2 + h(z)$$

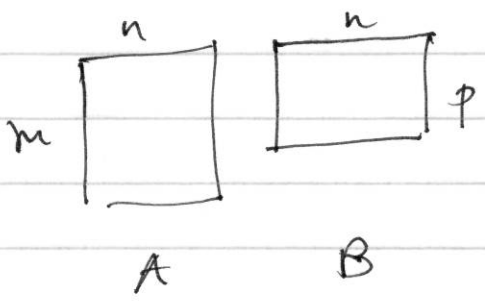
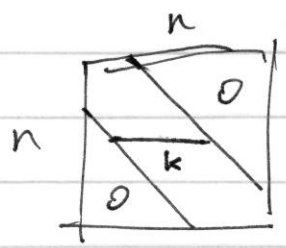
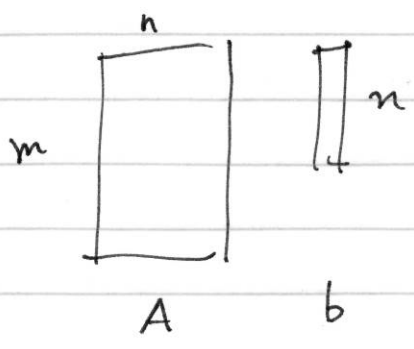
if $h=0$
then $\text{prox}_t(x) = x$

$C = \{x: Ax \leq b\}$ proj onto C is not known
in closed form

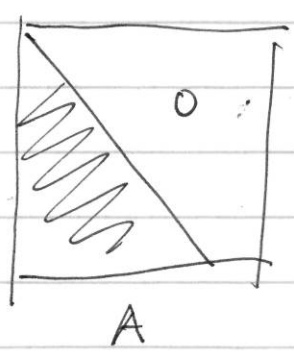


Nesterov ripples

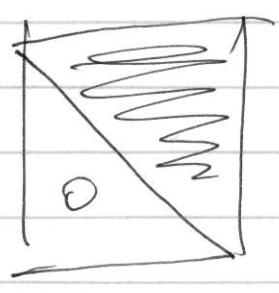




$$\begin{aligned}
 ABC &= (AB)c \\
 &= A(BC)
 \end{aligned}$$



lower tri



upper tri