

Nabil Mustafa, LIPN, Université Sorbonne Paris Nord

The Multiplicative Weights Update Technique.

The multiplicative weights update technique is a fundamental technical idea in computer science. It has appeared - and been rediscovered independently, over the past 70-80 years, in learning theory, combinatorics, geometry and optimization. It is the technique that you do not know that you know! In this talk, I will give a broad overview of the key idea, and outline a few applications.