

# RANDOMIZED METHODS FOR ZERO-ORDER OPTIMIZATION

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We present several methods for zeroth order stochastic convex optimization and analyze their complexity. The proposed algorithms are based on random walks on convex bodies. We find that such methods can deal with the noisy information in a more stable manner.

*Joint work with A. Belloni (Duke University, USA), T. Liang (University of Pennsylvania, USA) and H. Narayanan (University of Washington, USA).*