

DAFTAR PUSTAKA

- [1] Shai Shalev-Shwartz. Online learning and online convex optimization. *Foundations and Trends in Machine Learning*, 4(2):107–194, 2012.
- [2] Mehrdad Mahdavi, Rong Jin, and Tianbao Yang. Trading regret for efficiency: Online convex optimization with long-term constraints. *Journal of Machine Learning Research*, 13:2503–2528, 2012.
- [3] Bin Li, Steven C. H. Hoi, and Peilin Zhao. Confidence weighted mean reversion strategy for online portfolio selection. *ACM Transactions on Knowledge Discovery from Data*, 9(5):49, 2015.
- [4] Yankai Lin, Iman Shames, and Dragan Nešić. Online convex optimization using coordinate descent algorithms. *Automatica*, 165:111681, 2024.
- [5] Martin Zinkevich. Online convex programming and generalized infinitesimal gradient ascent. In *Proceedings of the 20th International Conference on Machine Learning (ICML)*, pages 928–936, 2003.
- [6] Dan Garber and Elad Hazan. A linear convergent variant of the conditional gradient algorithm under strong convexity, with applications to online and stochastic optimization. *SIAM Journal on Optimization*, 26(1):1493–1528, 2016.
- [7] Yurii Nesterov. Efficiency of coordinate descent methods on huge-scale optimization problems. *SIAM Journal on Optimization*, 22(2):341–362, 2012.
- [8] Stephen J. Wright. Coordinate descent algorithms. *Mathematical Programming*, 151(1):3–34, 2015.
- [9] Bin Zhou, Ling Gao, and Ya-Hui Dai. Gradient methods with adaptive step-sizes. *Computational Optimization and Applications*, 35(1):69–86, 2006.
- [10] Olivier Fercoq and Peter Richtárik. Smooth minimization of nonsmooth functions with parallel coordinate descent methods. In *Springer Proceedings in Mathematics and Statistics*, volume 279, pages 57–96. Springer, 2019.
- [11] Dmytro Perekrestenko, Volkan Cevher, and Martin Jaggi. Faster coordinate

- descent via adaptive importance sampling. In *Proceedings of the 20th International Conference on Artificial Intelligence and Statistics (AISTATS)*, volume 54 of *Proceedings of Machine Learning Research*, pages 869–877, 2017.
- [12] Larry Armijo. Minimization of functions having lipschitz continuous first partial derivatives. *Pacific Journal of Mathematics*, 16(1):1–3, 1966.
- [13] Jorge Nocedal and Stephen J. Wright. *Numerical Optimization*. Springer, 2nd edition, 2006.
- [14] John Duchi, Elad Hazan, and Yoram Singer. Adaptive subgradient methods for online learning and stochastic optimization. *Journal of Machine Learning Research*, 12(7):2121–2159, 2011.
- [15] Ilya Loshchilov, Marc Schoenauer, and Michèle Sebag. Adaptive coordinate descent. In *Proceedings of the 13th Annual Conference on Genetic and Evolutionary Computation (GECCO 2011)*, pages 885–892. ACM, 2011.
- [16] Peter L. Bartlett, Elad Hazan, and Alexander Rakhlin. Adaptive online gradient descent. In *Advances in Neural Information Processing Systems 20*, pages 1–8, 2008.
- [17] Eltiyeb Ali and Salem Mahdi. Adaptive hybrid mixed two-point step size gradient algorithm for solving non-linear systems. *Mathematics*, 11(9):2102, 2023.
- [18] Vladimir Krutikov, Evgeny Tovbis, Svetlana Gutova, Ivan Rozhnov, and Leonid Kazakovtsev. Gradient method with step adaptation. *Mathematics*, 13(1), 2025.
- [19] Dimitri P. Bertsekas. *Convex Optimization Theory*. Athena Scientific, Belmont, MA, 2009.
- [20] Stephen Boyd and Lieven Vandenberghe. *Convex Optimization*. Cambridge University Press, Cambridge, UK, 2004.
- [21] Boris T. Polyak. Gradient methods for the minimisation of functionals. *USSR Computational Mathematics and Mathematical Physics*, 3(4):864–878, 1963.
- [22] Yurii Nesterov. *Introductory Lectures on Convex Optimization: A Basic Course*, volume 87 of *Applied Optimization*. Springer, New York, 2004.

- [23] Amir Beck. *First-Order Methods in Optimization*. MOS-SIAM Series on Optimization. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, 2017.
- [24] Hui Zhang and Wotao Yin. Gradient methods for convex minimization: Better rates under restricted secant inequality. CAM Report 13-17, University of California, Los Angeles (UCLA), 2013.
- [25] Sebastien Bubeck. *Convex Optimization: Algorithms and Complexity*. Foundations and Trends in Machine Learning, 2015.
- [26] Elad Hazan, Alekh Agarwal, and Satyen Kale. Logarithmic regret algorithms for online convex optimization. *Machine Learning*, 69(2):169–192, 2007.
- [27] Elad Hazan. *Introduction to Online Convex Optimization*. The MIT Press, Cambridge, MA, 2 edition, 2022.
- [28] Amir Beck and Luba Tretuashvili. On the convergence of block coordinate descent type methods. *SIAM Journal on Optimization*, 23(4):2037–2060, 2013.
- [29] Zhi-Quan Luo and Paul Tseng. On the convergence of the coordinate descent method for convex differentiable minimization. *Journal of Optimization Theory and Applications*, 72(1):7–35, 1992.
- [30] Julie Nutini, Mark Schmidt, Issam H. Laradji, Michael Friedlander, and Hoyt Koepke. Coordinate descent converges faster with the Gauss–Southwell rule than random selection. In *Proceedings of the 32nd International Conference on Machine Learning (ICML)*, pages 1632–1641, 2015.
- [31] Aryan Mokhtari, Shahin Shahrampour, Ali Jadbabaie, and Alejandro Ribeiro. Online optimization in dynamic environments: Improved regret rates for strongly convex problems. In *55th IEEE Conference on Decision and Control (CDC)*, pages 7195–7201. IEEE, 2016.
- [32] Antoine Lesage-Landry, Iman Shames, and Joshua A. Taylor. Predictive online convex optimization. *Automatica*, 113:108771, 2020.
- [33] Xuanyu Cao and K. J. Ray Liu. Online convex optimization with time-varying constraints and bandit feedback. *IEEE Transactions on Automatic Control*,

- 64(7):2665–2680, 2019.
- [34] Xuanyu Cao and Tamer Başar. Decentralized online convex optimization with feedback delays. *IEEE Transactions on Automatic Control*, 67(6):2889–2904, 2022.
- [35] Eric C. Hall and Rebecca Willett. Dynamical models and tracking regret in online convex optimization. In *Proceedings of the 30th International Conference on Machine Learning (ICML)*, pages 579–587, 2013.
- [36] Omar Besbes, Yonatan Gur, and Assaf Zeevi. Non-stationary stochastic optimization. *Operations Research*, 63(5):1227–1244, 2015.
- [37] Elad Hazan. *Introduction to Online Convex Optimization*. MIT Press, 2019.
- [38] Paul Tseng. Convergence of a block coordinate descent method for nondifferentiable minimization. *Journal of Optimization Theory and Applications*, 109(3):475–494, 2001.
- [39] Dimitri P. Bertsekas. *Nonlinear Programming*. Athena Scientific, Belmont, MA, 2nd edition, 1999.
- [40] Peter Richtárik and Martin Takáč. Iteration complexity of randomized block-coordinate descent methods for minimizing a composite function. *Mathematical Programming*, 144(1):1–38, 2014.
- [41] Amir Beck and Luba Tretuashvili. On the convergence of block coordinate descent type methods. *SIAM Journal on Optimization*, 23(4):2037–2060, 2013.
- [42] Walter Rudin. *Principles of Mathematical Analysis*. McGraw-Hill, 3 edition, 1976.
- [43] Hamed Karimi, Julie Nutini, and Mark Schmidt. Linear convergence of gradient and proximal-gradient methods under the polyak–Lojasiewicz condition. *arXiv preprint arXiv:1608.04636*, 2016.