

**TITLE:**

Approximate Primal Solutions and Rate Analysis for Subgradient Methods

**ABSTRACT:**

We study primal-dual subgradient methods for solving convex constrained optimization problems. Our methods use averaging schemes to generate approximate primal and dual solutions. We present bounds on the amount of feasibility violation of the generated primal solutions and also provide estimates on the convergence rate.

This is joint work with Angelia Nedich from UIUC.