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*"La mente è come un paracadute.
Funziona solo se si apre"
A. Einstein*

Randomized Algorithms for Design in the Presence of Uncertainty: the ABC

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Abstract

The talk will provide a perspective on recently developed techniques for dealing with control design and convex optimization in the presence of uncertainty. Several randomized techniques will be discussed, and an overview of possible applications will be investigated. In the second part of the talk, a brief overview on how randomization and distributed computations may constitute winning tools for dealing with Big Data problems will be provided. In particular, recent randomized methods for tackling the well-known PageRank problem will be presented.