1063-60-180 Andrea Montanari^{*}, montanari@stanford.edu, and Mohsen Bayati, David Donoho and Arian Maleki. Asymptotic behavior of high-dimensional random convex optimization problems.

The problem of estimating a high-dimensional vector from a set of linear observations arises in a number of engineering disciplines. It becomes particularly challenging when the underlying signal has some non-linear structure that needs to be exploited. A common approach consists in solving a high-dimensional convex optimization problem. I will discuss an approach to study the asymptotic behavior of some families of such random convex problems. I will in particular focus on the mean square error for LASSO estimation in the context of compressed sensing problems. (Received August 15, 2010)