

Fast Iterative Soft Thresholding

**Mathematical Models and Methods for Image
Processing**

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April 29th 2025

Assignments

- Implement the ISTA algorithm with backtracking to set the step size
- Implement the FISTA algorithm and test it with the toy example

Reference:

Beck, Amir, and Marc Teboulle. "A fast iterative shrinkage-thresholding algorithm for linear inverse problems." SIAM journal on imaging sciences 2.1 (2009): 183-202.