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.--- abstract: | We propose a general, distributed, accelerated version of the block-coordinate descent (BCD) method for solving the convex and separable constrained problem $F(x)=\min_{x \in {\cal X}} F(x)$ subject to the linear constraints $f_i(x)=0, \, \forall i$. The key step in the BCD method is finding the block-coordinate optimal solution of the *block separable* problem $G_i(x) = \min_x f_i(x)$ along with the constraints $g_i(x)=0$. We show that this problem can be solved efficiently using a distributed network of processors with a small communication cost per iteration. We also show that, under mild assumptions on F, f_i and g_i, the BCD method can be accelerated in a mild sense, and hence, it inherits many of the desirable computational and convergence properties of the Accelerated Proximal Gradient Method (APGM). This general approach also applies to the non-strongly convex case, as well as to problems where the objective and/or constraints are not block separable. author: - 'Heinz H. Bauschke[^1]' - 'Sanjay Chaudhuri[^2]' - 'Hirscher J. Jensen[^3]' - 'Guangchu Liao[^4]' - 'Alan Richardson[^5]' bibliography: - 'bibdataset.bib' - 'biblio.bib' date: 'February 8, 2013' title: 'Distributed Fast Convergence for Constrained Optimization Problems ' --- *AMS Subject Classification:* 90C25, 90C30, 90C56, 90C90, 68Q25 *Keywords:* Block-coordinate descent; Constrained optimization; Distributed optimization; Non-strong convexity; Non-strongly convex problem; Parallel computing; Projection method; Separable constrained problem [^1]: Department of Mathematics, University of California, Berkeley, CA 94720-3840 USA, Email: `{bauschke,sanjaych,hjensen,lg}@berkeley.edu`. 520fdb1ae7