

数学与系统科学研究院

计算数学所学术报告

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报告题目:

**Alternating Direction Method of
Multipliers to the Semidefinite
Inverse Quadratic Eigenvalue
Problem with Partial Eigenstructure**

邀请人: 白中治 研究员

报告时间: 2013 年 4 月 22 日 (周一)

上午 10:00-11:00

报告地点: 科技综合楼三层 311

计算数学所报告厅

Abstract:

In this talk, we present the alternating direction method of multipliers (ADMM) for solving the semidefinite inverse quadratic eigenvalue problem (SDIQEP) with partial eigenstructure. We derive several ADMM-based iterative schemes for SDIQEP, and demonstrate their efficiency for large-scale cases of SDIQEP numerically.

欢迎大家参加!