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：

ADMM for nonconvex box-constrained quadratic programming

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报告时间：2018 年 7 月 20 日（周五）

晚上 19:30-20:30

报告地点：　科技综合楼三层

311 报告厅

Abstract：

We use ADMM and proximal ADMM for solving nonconvex box-constrained quadratic programming. The convergence results with weak assumptions for the particular problem are given. In order to get solution with better function values, we combine the proximal ADMM with a preprocessing scheme based on coordinate descent. The method is compared with QUADPROG (MATLAB solver) and MINQ8 (2017) on three public problem sets and our method performs better on most test problems.

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