

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Zhaosong Lu**

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报告题目:

**Iteration-Complexity of First-Order
Augmented Lagrangian Methods for
Convex Conic Programming**

邀请人: 刘歆 副研究员

报告时间: 2018 年 8 月 24 日 (周五)

上午 9:30-10:30

报告地点: 科技综合楼三层

311 报告厅

Abstract:

In this talk, we propose some first-order augmented Lagrangian (AL) methods for solving a class of convex conic programming with adaptive update on penalty parameters and inexactness associated with the AL subproblems. We establish their first-order oracle complexity for finding an approximate KKT point. To our best knowledge, our complexity is lowest in the literature for finding such an approximate solution by a first-order method.

欢迎大家参加！