

数学与系统科学研究院

计算数学所学术报告

报告人: 范金燕 教授

(上海交通大学)

报告题目:

**On subspace properties of the
quadratically constrained quadratic
program**

邀请人: 袁亚湘 院士

报告时间: 2017年2月28日(周二)

下午 15:30-16:30

报告地点: 科技综合楼三层

311 报告厅

Abstract:

In this talk, we discuss subspace properties of the quadratically constrained quadratic program (QCQP). We prove that, if an appropriate subspace is chosen to satisfy subspace properties, then the solution of the QCQP lies in that subspace. So, we can solve the QCQP in that subspace rather than solve it in the original space. The computational cost could be reduced significantly if the dimension of the subspace is much smaller. We also show how to construct such subspaces and investigate their dimensions.

欢迎大家参加！