

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Hongchao Zhang**

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报告题目:

**PASA: An efficient software for
optimization with polyhedral
constraints**

邀请人: 袁亚湘 院士

优化与应用中心

报告时间: **2017 年 6 月 13 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 introduce the software PASA, which is developed for solving nonlinear optimization whose feasible set is a polyhedron. The algorithm behind this software has two phases. Phase one of the algorithm is the gradient projection method, while phase two is any algorithm for solving a linearly constrained optimization. Asymptotically, PASA performs only phase two when either a nondegeneracy assumption holds, or the active constraints are linearly independent and a strong second-order sufficient optimality condition holds. Preliminary numerical experiments compared with IPOPT will be also discussed.

欢迎大家参加！