数学与系统科学研究院

计算数学所学术报告

报告人： **Prof. Shuzhong Zhang**

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报告题目：

Solving Quadratic Programming via Matrix Decomposition

邀请人: **Prof. Yu−hong Dai**

报告时间： **2009 年 6 月 10 日(周三)**

上午 10:30—12:00

报告地点： **科技综合楼三层 311**

计算数学所小报告厅

Abstract：

In this talk we shall survey some of recent developments in solving non–convex quadratic programs by means of Semidefinite Programming (SDP) and the matrix decomposition. This approach works very well if the number of the quadratic constraints is small. On the application side, trust–region subproblems, radar code selection, the S–procedure, and the joint numerical ranges, happen to fall into the catch of the method. We shall demonstrate how the method and elaborate on the connections with the applications.

欢迎大家参加！