数学与系统科学研究院

计算数学所学术报告

报告人：**Prof. Andreas Griewank**

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报告题目：

An SQP-like NLP Solver with Limited Memory Hessian and Seminormal Jacobian Approximation

邀请人：　　袁亚湘研究员

报告时间：**2011** 年 **5** 月 **31** 日（周二）

下午 **15:30～17:30**

报告地点：科技综合楼三层 **311**

计算数学所报告厅

Abstract:

For several years we have pursued the development of a total-quasi Newton approach to NLP. The evaluation of derivative matrices is avoided completely and the linear algebra is arranged cheaply. Starting from a basic version with a full null space factorization we have used a sequence of simplifications reducing the operations count per iteration and the overall storage requirement. The method solves now most problems in the cuter test set and is on some problems competitive with IPOPT in terms of runtime. Further improvements are under way.

欢迎大家参加！