数学与系统科学研究院

计算数学所学术报告

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报告题目：

Some Recent Advances in Alternating Direction Methods: Practice and Theory

邀请人： 优化与应用研究中心

报告时间：**2011** 年 **9** 月 **6** 日（周二）

下午 **16**：**00-17**：**00**

报告地点：   科技综合楼三层 **311**

计算数学所报告厅

Abstract：

The classic Augmented Lagrangian Alternating Direction Method (ALADM or simply ADM) has recently found great utilities in solving convex, separable optimization problems arising from signal/image processing and sparse optimization. In this talk, we briefly introduce the classic ADM approach, give some recent examples of its applications including extensions to solving some non-convex and non-separable problems. We then present new local and global convergence results that extend the classic ADM convergence theory in several aspects.

欢迎大家参加！