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**:**

A derivative-free method for nonlinear programming

邀请人**:** 袁亚湘研究员

报告时间**: 2011** 年 **11** 月 **22** 日（周二）

下午 **16：00-17：30**

报告地点**:** 科技综合楼三层 **311**

计算数学所报告厅

Abstract:

In this talk we discuss a derivative-free method for constrained continuous optimization. We consider problems in which the derivatives of the objective function are not available. At each iteration we construct a model of the objective function based on polynomial interpolation as proposed by Powell in BOBYQA algorithm. The constraints are treated in the trust region subproblems which are solved by the ALGENCAN algorithm proposed by Andreani, Birgin, Martinez and Schuvedt. The analysis of the global convergence of the algorithm is one of our tasks. We present some preliminar numerical experiments.

欢迎大家参加！