

数学与系统科学研究院

计算数学所学术报告

报告人: **Assistant Prof. Shiqian Ma**

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报告题目:

Low-Rank Tensor Optimization Problems

邀请人: 袁亚湘 院士

报告时间: **2013 年 6 月 20 日 (周四)**

上午 8:30-9:30

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 will discuss several tensor optimization problems that require the resulting solution to have a low-rank structure. These problems include low-rank tensor completion, low-rank and sparse tensor separation and tensor principal component analysis. We show that although these problems are all nonconvex and NP-hard in general, they can be approximated very well in practice by certain structured convex optimization problems. Numerical results on applications arising from computer vision and portfolio selection with higher-order moments will be presented.

欢迎大家参加!