数学与系统科学研究院 计算数学所学术报告

报告人: 夏勇 副教授

(北京航空航天大学)

报告题目:

Local and Global Minimizers of the Regularised Subproblem in Optimization

邀请人: 袁亚湘 院士

报告时间: 2014年7月8日(周二)

下午 16:30-17:30

报告地点: 科技综合楼三层 311

计算数学所报告厅

Abstract:

We study in this paper the p-regularised subproblem (RS) in optimization where p > 2. We first establish necessary and sufficient optimality conditions for the global and local non-global minimizers of (RS), respectively. Then, we show the global minimizer of (RS) is always unique without any assumption given in reference. Furthermore, we can prove that (RS) with p $\ln [2+ 2/(2k+1), 2+ 1/k]$ has at most k+1 local-nonglobal minimizers, for $k = 0, 1, \dots$ It is finally conjectured that there exists at most one local non-global minimizer of (RS) for any p > 2.

欢迎大家参加!