数学与系统科学研究院

计算数学所学术报告

报告人： **Prof. Ken Hayami**

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报告题目：

Inner-Iteration Preconditioning of Normal Equations in an Interior-point Method for LP

邀请人： 白中治 研究员

报告时间：**2015 年 8 月 15 日（周六）**
上午 10:30~11:30

报告地点： 科技综合楼三层
311 报告厅

Abstract：

We apply inner-iteration preconditioned Krylov subspace methods to an interior-point algorithm for linear programming. We employ the inner-iteration preconditioners recently developed by Morikuni and Hayami that deal with severely ill-conditioned linear equations in the final phase of the interior-point iterations. The advantage of our method is that it does not break down even when previous direct methods do. Also, we save computation time and storage compared to previous preconditioners.

This is joint work with Yiran Cui, Keiichi Morikuni and Takashi Tsuchiya.

欢迎大家参加！