数学与系统科学研究院

计算数学所学术报告

报告人：**Associate Prof. Hongchao Zhang**

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报告题目：

Inexact Alternating Direction Algorithm for Separable Convex Optimization

邀请人：　戴彧虹 研究员

报告时间：2016 年 8 月 4 日（周四）

上午 **10:00-11:00**

报告地点：　科技综合楼三层

301 报告厅

Abstract：

We introduce inexact alternating direction algorithms with variable stepsize for solving separable convex optimization with linear constraints. These algorithms include three new methods, called generalized, multistep, and accelerated BOSVS, corresponding to different accuracy levels for solving the ADMM subproblems. All these algorithms originate from a 2-block variable stepsize BOSVS scheme, which employs indefinite proximal terms and inearized subproblems. Global convergence and some numerical results of the new algorithms will be discussed.

欢迎大家参加！