数学与系统科学研究院

计算数学所学术报告

报告人：Chair Prof. Xiaojun Chen

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报告题目：

Algorithms for two-stage stochastic linear variational inequalities

邀请人： 刘歆 副研究员

报告时间：2018 年 4 月 17 日（周二）

下午 15:30--16:30

报告地点： 数学院科技综合楼

Z311 报告厅

报告摘要：

The two-stage stochastic linear variational inequality (SLVI) provides a powerful model for many important applications in which uncertainties and equilibrium are

present. Examples of the two-stage SLVI include the optimality conditions of the two-stage linear programming, Wardorp stochastic flow equilibrium and stochastic quadratic games. The discrete approximation of the two-stage SLVI is a large-scale sparse block LVI, which include the linear complementarity problem and the system of linear equations as special cases. This talk discuss algorithms for solving the two-stage SLVI.

欢迎大家参加！