数学与系统科学研究院

计算数学所学术报告

报告人：　Prof. Yangyang Xu

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报告题目：

Optimal first-order method for constrained convex programs

邀请人：　刘歆 副研究员

报告时间：2018 年 6 月 26 日（周二）

下午 **16:30-17:30**

报告地点：　科技综合楼三层

311 报告厅

Abstract:

In this talk, we consider distributionally robust two-stage stochastic convex programming problems, in which the recourse problem is linear (DR-TSCP-LR for short). Other than analyzing these new models case by case for different ambiguity sets, we adopt a unified form of ambiguity sets proposed by Wiessmann, Kuhn and Sim, and extend their analysis from a single stochastic constraint to DR-TSCP-LR. Numerical results are presented to show the applicability of the distributionally robust approach.

欢迎大家参加！