

数学与系统科学研究院

计算数学所学术报告

报告人: **Prof. Zhaosong Lu**

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报告题目:

**Algorithmic Development for
Computing B-stationary Points of a
Class of Nonsmooth DC Programs**

邀请人: 刘亚锋 副研究员

报告时间: 2018 年 6 月 29 日 (周五)

上午 9:00-10:00

报告地点: 科技综合楼三层

311 报告厅

Abstract:

In the first part of this talk, we study a convex-constrained nonsmooth DC program in which the concave summand of the objective is an infimum of possibly infinitely many smooth concave functions. We propose some algorithms by using nonmonotone linear search and extrapolation techniques for possible acceleration for this problem, and analyze their global convergence, sequence convergence and also iteration complexity. We also propose randomized counterparts for them and discuss their convergence.

In the second part we consider a class of DC constrained nonsmooth DC programs. We propose penalty and augmented Lagrangian methods for solving them and show that they converge to a B-stationary point under much weaker assumptions than those imposed in the literature.

This is joint work with Zhe Sun and Zirui Zhou.

欢迎大家参加！