



香港浸會大學

HONG KONG BAPTIST UNIVERSITY

Department of Mathematics

Distinguished Lecture Series

Subspace Technique for Nonlinear Optimization



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Academician of Chinese Academy of Sciences

AMS Fellow, 2012

SIAM Fellow, 2011

Awardee of Chern Shiing S. Mathematics Award, 2011

Awardee of Feng Kang Prize, 1995

Awardee of L. Fox Award, 1985

Date: 4 January 2013 (Friday)

Time: 4:30 pm - 5:30 pm (Preceded by Reception at 4:00 pm)

Venue: RRS905, Sir Run Run Shaw Building,
Ho Sin Hang Campus,
Hong Kong Baptist University

Abstract

In this talk, we review various subspace techniques that are used in constructing of numerical methods for nonlinear optimization. The subspace techniques are getting more and more important as the optimization problems we have to solve are getting larger and larger in scale. Subspace techniques have the advantage of reducing both computation cost and memory size. The essential part of a subspace method is how to choose the subspace in which the trial step or the trust region should belong. Examples of applications of subspace techniques are also presented.

✦ ✦ ✦ **All are welcome** ✦ ✦ ✦

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