

数学与系统科学研究院

计算数学所学术报告

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报告题目:

**Convergence Proof of FAS for
Nonlinear Problems**

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报告时间: **2018年8月16日(周四)**

下午 15:00-16:00

报告地点: 科技综合楼三层

311 报告厅

Abstract:

Full Approximation Scheme (FAS) is a widely used multigrid method for nonlinear problems. In this talk, we shall provide a new framework to analyze FAS for convex optimization problems and improve the original method. We view FAS as an inexact version of nonlinear multigrid methods based on space decomposition and subspace correction. The local problem in each subspace can be simplified to be a linear and one gradient decent iteration is enough to ensure a linear convergence.

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