数学与系统科学研究院

计算数学所博士后定期学术报告

报告人： **Dr. QingNa Li**

（*Pdoc，ICMSEC* ）

报告题目：

Sequential semismooth Newton method for a special class of rank constrained problems

报告时间：**2010** 年 **11** 月 **18** 日（周四）

下午 **16**：**00**～**17**：**00**

报告地点： 科技综合楼三层 **311**

计算数学所报告厅

Abstract：

Rank constrained problems have various applications in many areas. Nearest low-rank correlation matrix problem, arising from finance, is a special class of such rank constrained problems. In this talk, we propose a sequential semismooth Newton method for such problem. Extensive numerical results confirm the efficiency of the proposed method.

欢迎大家参加！