数学与系统科学研究院

计算数学所学术报告

报告人： **Prof. Oleg Burdakov**

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报告题目：

On a Reduction of Cardinality to Comlementarity in Sparse Optimization

邀请人： 袁亚湘 院士

报告时间：2014 年 12 月 16 日（周二）

下午 16:30-17:30

报告地点： 数学院南楼二层 210

会议室

Abstract：

A reduction of cardinality-constrained problems (CardCP) to complementarity constrained problems is presented. We prove their equivalence in the sense that they have the same global minimizers. A relation between their local minimizers is also discussed. Local optimality conditions for CardCPs are derived on the base of presenting cardinality constraints in a disjunctive form. A continuous reformulation of portfolio optimization problem with semi-continuous variables and cardinality constraint is given.

欢迎大家参加！