

*Department of Mathematics,
University of California San Diego*

Math 278C: Optimization Seminar and Data Science

Dr. Elizabeth Wong
UCSD

Reduced-Hessian methods for bound-constrained optimization

Abstract:

In this talk, we introduce the LRHB algorithm, which is an extension of the reduced-Hessian method of Gill and Leonard for unconstrained problems to problems with simple bound constraints. Numerical results for LRHB will be presented. We will also consider computational and practical issues with methods for nonlinear optimization and present results on a large test collection of problems indicating the reliability and efficiency of sequential quadratic programming methods and interior-point methods on certain classes of problems. This is joint work with Michael Ferry and Philip E. Gill.

Host: Jiawang Nie

**Wednesday, November 15, 2017
4:00 PM
AP&M 2402**
