数学与系统科学研究院

计算数学所学术报告

报告人：**Prof. Xiaoming Yuan**

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报告题目：

Efficient applications of operator splitting methods to some statistical problems

邀请人：　刘歆 博士

报告时间：**2012** 年 **3** 月 **9** 日（周五）

　　　　　上午 **10**：**00-11:00**

报告地点：　科技综合楼三层 **311**

　　　　　计算数学所报告厅

<u>Abstract</u>：

There appear growing interests in applying advanced optimization methods to solve large-scale statistical problems. In this talk, I will focus on some operator splitting methods originated from the classical augmented Lagrangian method for solving some interesting statistical problems such as Lasso, Dantzig selector, robust principal component analysis and correlation matrix calibration problems.

欢迎大家参加！