Universität Karlsruhe (TH)
Fakultät für Wirtschaftswissenschaften

Karlsruhe Institute of Technology

VORträge zum Operations Research

Kolloquium des Instituts für Operations Research

Zeit:	Dienstag, 2. Oktober 2018, 15:00 Uhr
Ort:	Raum 320, Gebäude 09.21
Es spricht:	Prof. Dr. Vladimir Shikhman, TU Chemnitz
Zum Thema:	**Dual subgradient method with averaging for optimal resource allocation**

Abstract: A dual subgradient method is proposed for solving convex optimization problems with linear constraints. As novelty, the recovering of primal solutions can be avoided. Instead, the optimal convergence rate for the whole sequence of primal-dual iterates is obtained. This is due to the primal-dual averaging strategies which are incorporated into the iterative scheme. We apply our dual subgradient method with averaging to optimal resource allocation within a multi-agent environment. The proposed dual subgradient method naturally corresponds to a distributed process of production/price adjustments and effectively leads to a market equilibrium.

This is joint work with Yurii Nesterov.

Die Vorträge zum Operations Research wenden sich an alle Interessierten!

Bei Rückfragen wenden Sie sich bitte an:
Prof. Dr. Oliver Stein, Institut für Operations Research.