



VOR

Kolloquium des Instituts für Operations Research

Zeit: Dienstag, 2. Oktober 2018, 14:00 Uhr

Ort: Raum 320, Gebäude 09.21

Es spricht: Prof. Dr. Alexander Zaslavski, Technion, Haifa

Zum Thema: **Numerical optimization with computational errors**

Abstract: The talk consists of two parts. In the first part we analyze the behavior of Weiszfeld's method for solving the Fermat–Weber location problem. It is shown that the algorithm generates a good approximate solution, if computational errors are bounded from above by a small positive constant. Moreover, for a known computational error, we find out what an approximate solution can be obtained and how many iterates one needs for this. In the second part we consider the convergence of the subgradient method to a solution of a variational inequality, under the presence of computational errors.

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.