VORträge zum Operations Research

Kolloquium des Instituts für Operations Research

Zeit:	Freitag, 26. Juni 2015, 15:30 Uhr
Ort:	Raum 110, Gebäude 20.13
Es spricht:	Dr. Tim Hoheisel, Universität Würzburg
Zum Thema:	**A new class of matrix support functionals with applications**

Abstract: A new class of matrix support functionals is presented which establish a connection between optimal value functions for quadratic optimization problems, the matrix-fractional function, the pseudo matrix-fractional function, the nuclear norm, and multi-task learning. The support function is based on the graph of the product of a matrix with its transpose. Closed form expressions for the support functional and its subdifferential are derived. In particular, the support functional is shown to be continuously differentiable on the interior of its domain, and a formula for the derivative is given when it exists.

Die Vorträge zum Operations Research wenden sich an alle Interessierten!

Ab 13:30 Uhr ist am Institut für Operations Research (Gebäude 20.13, Raum 104) Gelegenheit zu einem Gespräch mit dem Referenten bei einer Tasse Kaffee gegeben.

Bei Rückfragen wenden Sie sich bitte an:

Prof. Dr. Oliver Stein, Institut für Operations Research.