



NSTRUCTIONALLY RELATED ACTIVITIES

CHANNEL ISLANDS

Undergraduate Math and Physics Seminar

Newton-type Methods for Unconstrained Optimization Melisa Hendrata

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Abstract:

Newton's method is one of the most well-known numerical optimization algorithms due to its quadratic convergence. One disadvantage of Newton's method is that it has only local convergence unless the class of functions is severely restricted. This talk will discuss several ways to combine Newton's method with line search method to produce global convergence that is eventually quadratic. Computational performance on some standard test problems will be presented, which shows the viability of the proposed methods.



When: Monday, March 6, 2017, 4:30-5:20 pm *Where*: CSUCI, Del Norte 1530

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