



Lothar-Collatz-Kolloquium für Angewandte Mathematik

Donnerstag, den 12. Juli 2018, um 17:15 Uhr, im Hörsaal 5

Prof. Dr. Ekkehard Sachs*

(Universität Trier, Numerik)

Second Order Adjoints

Zusammenfassung/Abstract:

The use of adjoints has been a traditional and very effective tool in the computation of derivative information for optimization problems with equality constraints. In this talk we take a closer look at second order adjoints.

Second order adjoints play an important role in an efficient implementation of fast optimization algorithms. They surfaced over the past decades in various applications under different names. In this talk we take a general viewpoint and derive them in a fairly abstract setting. We point out various applications with special emphasis on machine learning.

If time permits we touch on some nonstandard application in optimization where the modelling aspect is the driving force, such as modeling the flight behavior of bats or modeling economies for spatial Ramsey models.

Kontakt:

Prof. Dr. Michael Hinze

Optimierung und Approximation

Raum 115, Tel.: 040 42838-4079

E-Mail: michael.hinze@uni-hamburg.de

Web: <http://www.math.uni-hamburg.de/home/hinze/>

***Prof. Dr. Ekkehard Sachs**

Universität Trier, Numerik,

54296 Trier

E-Mail: sachs@uni-trier.de

Web: <https://www.math.uni-trier.de/~sachs/>

Die aktuelle Version der Kolloquiumsankündigungen (inkl. Abstracts) finden Sie unter:

<http://www.math.uni-hamburg.de/spag/angmath/kolloq/>