Knowledge is nothing if not shared

Stefan M. Wild

Robust Design and Optimization with Missing Derivatives

Thursday **March 11** at **17:00 CET** online

SIAM Student Chapter Prague would like to invite you to an online lecture of Dr. Stefan Wild form Argonne National Laboratory.
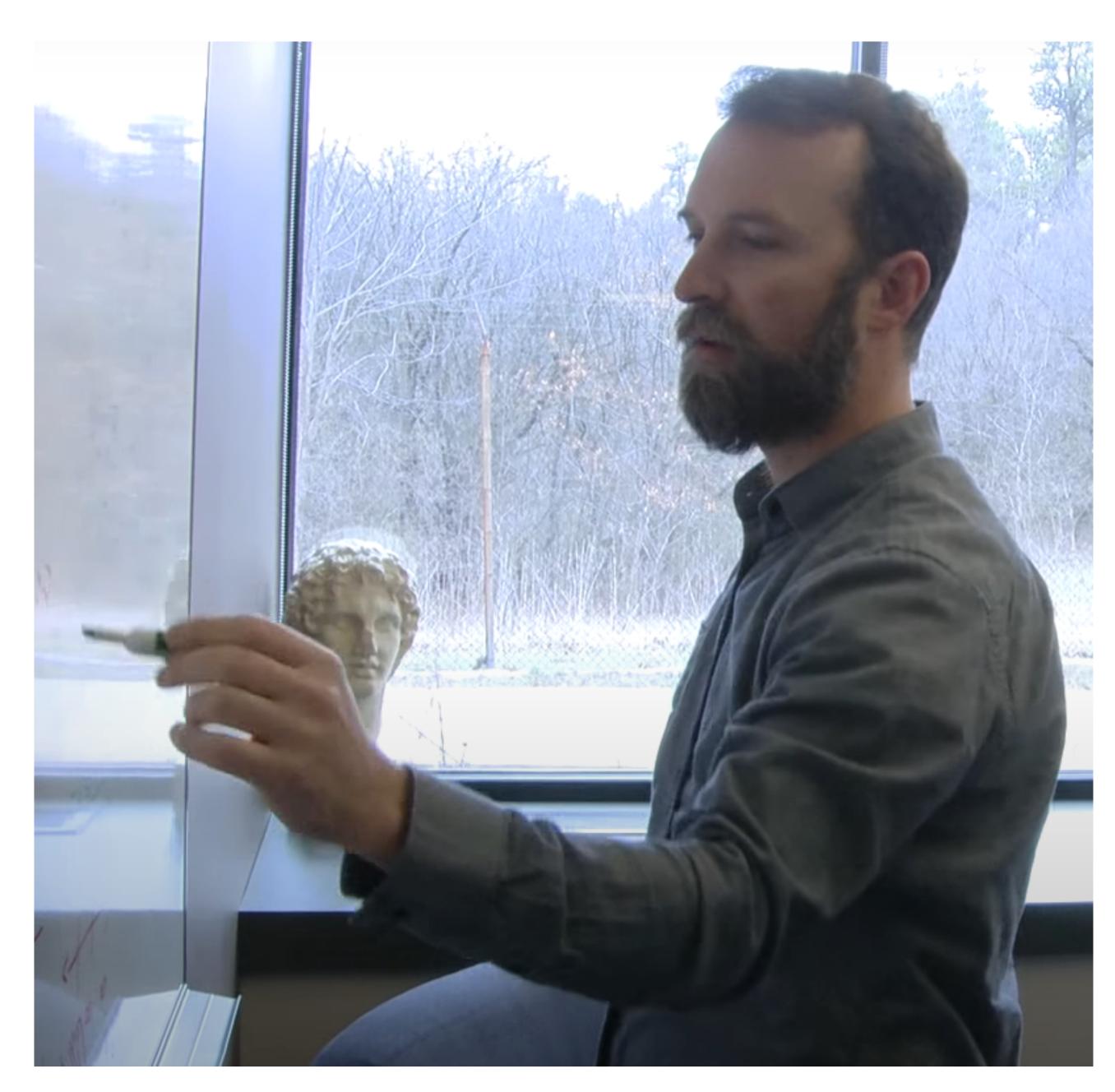

Many science and engineering problems involve models, objectives, and constraints that are available only by observation or simulation. Consequently, derivative information is often incomplete. We review algorithms for so-called derivative-free (or "zero-order") optimization and illustrate ways that mathematical structure can be exploited to significantly improve performance in a variety of real-world settings.
Joint work with Raghu Bollapragada, Wendy Di, Jeff Larson, and Matt Menickelly.

ZOOM:
Meeting ID: 969 0750 2795
Passcode: 451607

Stefan Wild *is a Computational Mathematician and Director of the Laboratory for Applied Mathematics, Numerical Software, and Statistics (LANS) at Argonne National Laboratory and a Senior Fellow in the Northwestern Argonne Institute for Science and Engineering at Northwestern University. Wild obtained his Ph.D. in operations research from Cornell University and his M.S. and B.S. in applied mathematics from the University of Colorado. Wild's primary research focus is developing model-based algorithms and software for challenging numerical optimization and model calibration problems.*

Dr. Stefan M. Wild
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