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BAYREUTH, DEN 05. DEZEMBER 2019

# VORTRAGSANKÜNDIGUNG

Im Rahmen unseres gemeinsamen Oberseminars

„Numerische Mathematik, Optimierung und Dynamische Systeme"

spricht

**Herr** Doc. Ing. **Jiří Outrata,** Dr. Sc.
Institute of Information Theory and Automation (UTIA)
Academy of Sciences of the Czech Republic (ASCR)
Prag, Tschechische Republik

am **Montag, 09. Dezember 2019,** 16 Uhr c. t. über das Thema

"On the semismooth Newton method and its application
 to a class of Nash equilibria"

Abstract:

On the basis of the concept of semismothness a new Newton-type method is derived which is applicable to the numerical solution of generalized equations (GEs). If the right-hand side of the considered GE is strongly metrically regular around the solution, then the Newton step may easily be performed on the basis of the limiting coderivative of the considered multifunction. This method is applied to a GE which governs Nash equilibria in presence of nonsmooth terms in the objectives of the single players. This is a joint research with H. Gfrerer (Linz).

Der Vortrag findet im Gebäude NW II, S 82 statt.

gez. Lars Grüne