

THE UNIVERSITY



OF HONG KONG

*Institute of Mathematical Research
Department of Mathematics*

Numerical Analysis Seminar

Operator Augmentation for solving noisy linear systems

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Abstract

I will talk about shrinkage methods in noisy linear systems to decrease fitting error. This method can be used in solving noisy numerical PDEs, and our recent work has used it for Markov decision processes (MDP) in Reinforcement Learning.

Date: May 18, 2022 (Wednesday)
Time: 2:00 – 3:00pm (Hong Kong Time)
Venue: ZOOM: <https://hku.zoom.us/j/>
Meeting ID: 913 6532 3891
Password: 310656

All are welcome