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In this paper, we present a two-phase augmented Lagrangian method, called QSDPNAL, for solving convex quadratic semidefinite programming (QSDP) problems with constraints consisting of a large number of linear equality, inequality constraints, a simple convex polyhedral set constraint, and a positive semidefinite cone constraint. A first order algorithm which relies on the inexact Schur ...

semidefinite programming - Convex Optimization

Abstract. We investigate solution of the maximum cut problem using a polyhedral cut and price approach. The dual of the well-known SDP relaxation of maxcut is formulated as a semi-infinite linear programming problem, which is solved within an interior point cutting plane algorithm in a dual setting; this constitutes the pricing (column generation) phase of the algorithm.

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We also extend results on a solitary sufficient condition for containment of spectrahedra coming from the polyhedral ... Semidefinite Programming ... programming based method to compute ...

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(PDF) Polyhedra, Spectrahedra, and Semidefinite Programming

Semidefinite programming (SDP) is a subfield of convex optimization concerned with the optimization of a linear objective function (a user-specified function that the user wants to minimize or maximize) over the intersection of the cone of positive semidefinite matrices with an affine space, i.e., a spectrahedron.. Semidefinite programming is a relatively new field of optimization which is of ...

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Interior point methods in semidefinite programming with applications to combinatorial optimization. Technical Report TR-93-050, International Computer Science Institute, Berkley, Sept. 1993. Google Scholar

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A SEMIDEFINITE PROGRAMMING BASED PCPA FOR THE MAXCUT PROBLEM 53 the following integer programming problem. $\max \sum_{i=1}^n \sum_{i < j} w_{ij} x_{ij}$ subject to x is the incidence vector of a cut, (2) where ...

Semidefinite programming - Wikipedia

which mimics the simplex method for linear programming. The discussed methods are the polyhedral methods polyhedral cutting plane method, the polyhedral bundle method and the non-polyhedral methods spectral bundle method, block diagonal cutting plane method and the primal active set method. In the conclusion we compare the different methods.

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244 CHAPTER 4. SEMIDEFINITE PROGRAMMING 22 21 S3 0 A=?H C P Figure 87: Visualizing positive semidefinite cone in high dimension: Proper polyhedral cone $S^3 + \mathbb{R}$ representing positive semidefinite cone $S^3 + \mathbb{R}$; analogizing its intersection $S^3 + \mathbb{R}$ with hyperplane. Number of facets is arbitrary (an analogy not inspired by

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Combining semidefinite and polyhedral relaxations for ...

primal-dual interior-point methods for semidefinite programming. These methods require feasible primal and dual initial points; 6 describes some methods for finding such points or

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