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In this paper, we present a two-phase augmented

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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 ...

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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

An Overview of Cutting Plane Methods for Semide?nite ... Polyhedral and Semidefinite Programming Methods in Combinatorial Optimization: Levent Tuncel: 9780821833520: Books - Amazon.ca

Combining semidefinite and polyhedral relaxations for ... primal-dual interior-point methods for semidefinite programming. These methods require feasible primalanddual initial points; 6 describessome methods for finding suchpoints or

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

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Theory

244 CHAPTER 4. SEMIDEFINITE PROGRAMMING ?2 ?1

S3 O A=?H C P Figure 87: Visualizing positive  
semide?nite cone in high dimension: Proper polyhedral  
cone S 3 +?R representing positive semide?nite cone S 3  
+? S 3; analogizing its intersection S3 + ? ?H with  
hyperplane. Number of facets is arbitrary (an analogy not  
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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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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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