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244 CHAPTER 4.

SEMIDEFINITE

PROGRAMMING Γ2

Γ1 S3 0 $A = \partial H$ C P

Figure 87:

Visualizing positive
semidefinite cone

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Semidefinite
in high dimension:

Proper polyhedral

cone $S^3 \subset \mathbb{R}^3$

representing

positive

semidefinite cone S^3

$S^3 \subset S^3$;

analogizing its

intersection $S^3 \cap \partial H$

with

hyperplane.

Number of facets is

arbitrary (an

analogy not

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cut problem using
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and price
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of the well-known

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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

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BASED PCPA FOR

THE MAXCUT

PROBLEM 53 the

following integer

programming

problem. $\max \sum_{i=1}^n x_i$

$\sum_{i < j, \{i,j\} \in E} w_{ij} x_i x_j$ subject to $x_i \in \{-1, 1\}$

where x is the incidence

vector of a cut, (2)

where ...

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second order
proximal bundle

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which mimics the
simplex method for
linear

programming. The
discussed methods
are the polyhedral
methods

polyhedral cutting
plane method, the
polyhedral bundle

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non-polyhedral

methods spectral

bun-dle method,

block diagonal

cutting plane

method and the

primal active set

method. In the

conclusion we

compare the

different methods.

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programming, has

been increasingly

applied to some

combinatorial

optimization

problems. The

semidefinite

programming

problem is the

problem of

optimizing a linear

function of matrix

variables, subject

to ...

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In this paper, we
present a two-
phase augmented
Lagrangian
method, called
QSDPNAL, for
solving convex
quadratic
semidefinite
programming

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(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

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inexact Schur...

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role in both the
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programming, has

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programming (SDP)

is a subfield of

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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

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affine space, i.e., a
spectrahedron..

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relatively new field
of optimization
which is of ...

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These methods

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primal and dual

initial points;

6 describes some

methods for finding

such points or

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