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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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Abstract. We investigate solution of the
maximum cut problem using a

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

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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

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semidefinite matrices with an affine
space, i.e., a spectrahedron.
Semidefinite programming is a relatively
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In this paper, we present a two-phase
augmented Lagrangian method, called

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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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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

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method. In the conclusion we compare
the different methods.

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programming with applications to
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244 CHAPTER 4. SEMIDEFINITE

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PROGRAMMING $\Gamma_2 \Gamma_1 S_3 0 A = \partial H C P$

Figure 87: Visualizing positive
semidefinite cone in high dimension:

Proper polyhedral cone $S_3 + \subset R$

representing positive semidefinite cone

$S_3 + \subset S_3$; analogizing its intersection

$S_3 + n \partial H$ with hyperplane. Number of

facets is arbitrary (an analogy not

inspired by

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