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Handbook of Semidefinite Programming: Theory, Algorithms, and Applications (International Series in Operations Research & Management Science) Hardcover – March 31, 2000 by Henry Wolkowicz (Editor), Romesh Saigal (Editor), Lieven Vandenberghe (Editor) See all formats and editions

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HANDBOOK OF SEMIDEFINITE PROGRAMMING. Theory, Algorithms, and Applications. Edited by Henry Wolkowicz Department of Combinatorics and Optimization Faculty of Mathematics University of Waterloo Waterloo, Ontario, Canada l\l2L 3G1 Canada Romesh Saigal Department of Industrial and Operations Engineering University of Michigan Ann Arbor, Michigan, 48109-2117 USA Lieven Vandenberghe Electrical Engineering Department UCLA Los Angeles, CA 90095-1594 USA.

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Semidefinite Programming, Handbook of - Mathematics

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Handbook of Semidefinite Programming : Theory, Algorithms ...

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Handbook of Semidefinite Programming (豆瓣)

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 - Wikipedia

Handbook of Semidefinite Programming: Theory, Algorithms, and Applications (International Series in Operations Research & Management Science) by Henry Wolkowicz, Romesh Saigal, et al.

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This Handbook on Semidefinite, Conic and Polynomial Optimization provides the reader with a snapshot of the state-of-the-art in the growing and mutually enriching areas of semidefinite optimization, conic optimization, and polynomial optimization.

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Semidefinite Programming, SDP, refers to optimization prob lems where the vector variable is a symmetric matrix which is required to be positive semidefini te. Though SDPs (under various names) have been studied as far back as the 1940s, the interest has grown tremendously during the last ten years.

A Short Course on Semidefinite Programming

Unfortunately, computing a minimum-rank solution of a semidefinite program is an NP-hard problem. This monograph reviews the theory of low-rank semidefinite programming, presenting theorems that guarantee the existence of a low-rank solution, heuristics for computing low-rank solutions, and algorithms for finding low-rank approximate solutions.

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