数学与系统科学研究院

计算数学所学术报告

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报告题目：

IPMs for Conic Linear Optimization

邀请人： 袁亚湘研究员

报告时间： 2007 年 9 月 14 日(周五)

下午 15:30—16:30

报告地点： 科技综合楼三层 311

计算数学所报告厅

Abstract:

This talk gives a brief review of conic duality, and introduces the basic concepts of Interior Point Methods , such as the central path and the availability of interior points. We discuss properties of second order conic optimization (SOCO) and semidefinite optimization (SDO) problems. Specific scaling techniques required by IPMs for SOCO and SDO problems are shortly discussed. Then the BenTal–Nemirovski robust optimization model is discussed. Finally the most important features of the SeDuMi software package are reviewed.

欢迎大家参加！