

عنوان مقاله:

A new primal-dual interior-point method for semidefinite optimization based on a new wide neighbourhood with infinity-norm

محل انتشار:

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تعداد صفحات اصل مقاله: 5

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خلاصه مقاله:

In this paper, we present a new primal-dual interior-point algorithm based on a new large neighborhood N for semidefinite optimization. This large neighborhood is based on the infinity norm. It is larger than the N large neighborhood of the central path, which is popular wide neighborhood. We demonstrate the convergence of the proposed algorithm and show that the algorithm has iteration complexity bound for the Nesterov-Todd direction

کلمات کلیدی:

Semidefinite optimization, wide neighborhood, interiorpoint method, iteration complexity bound

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