



UNIVERSITÀ DEGLI STUDI DI BERGAMO

DIPARTIMENTO DI MATEMATICA STATISTICA
INFORMATICA E APPLICAZIONI

Announcement

Il giorno 13 luglio alle ore 16 presso l' aula 3 della sede
del
Dipartimento di Matematica in piazza Rosate 2 si terra' il
seguinte
seminario cui sono invitate le persone interessate:

Prof. Florian Potra

University of Maryland

13th of July, 2001

16.00 p.m.

"Interior point methods for semidefinite programming"

Semidefinite programming (SDP) is considered "the most exciting development in mathematical programming in the 90's". It has applications in robust optimal control, robust structural optimization, statistics... Also SDP relaxation of several NP-hard problems such as max-cut or Quadratic Assignment provides efficient approximation algorithms for those problems. Interior point methods are the only methods capable of effectively solving general SDP problems. We will give an overview of this field and present some numerical results obtained with the code SDPHA.

The lectures will be hold at the following address: Lecture Room 3, Piazza Rosate, 2 - Bergamo