Title: On the solution of Semidefinite Programs

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Abstract:

Several concepts for the solution of semidefinite programs (SDP) including interior point as well as augmented Lagranigian type methods are discussed. The computational complexity for these methods will be analyzed for different types of structures in the SDP data. From this, strategies for solving large scale semidefinite programs will be deduced. Moreover, aspects of degenerate SDP problems as well as their regularization will be addressed.