

论文

A LOGARITHMIC BARRIER NEWTON METHOD FOR SEMIDEFINITE PROGRAMMING

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摘要 In this paper, by analyzing the properties of the central path, we give a logarithmic barrier Newton algorithm for semidefinite programming. It can be seen as an extension of the method for LP problems developed by Rocs and Vial. And also, the algorithm possesses polynomial convergence.

关键词 [Semidefinite programming, logarithmic ba](#)

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Key words [Semidefinite programming](#) [logarithmic barrier function](#) [central path](#) [projected Newton method](#)

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通讯作者

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