

Conic Optimization: Relaxing at the Cutting Edge

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Outline

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- 2 Integrated IPM
- 3 New Relaxations
- 4 Conclusion

Background

Conic Optimization

Conic optimization refers to the problem of optimizing a linear (or possibly convex quadratic) function over the intersection of an affine space and a (pointed) closed convex cone:

$$\begin{array}{ll}
 \text{(P)} & \inf \quad \langle \mathbf{c}, \mathbf{x} \rangle \\
 & \text{s.t.} \quad \langle \mathbf{a}_i, \mathbf{x} \rangle = b_i, i = 1, \dots, m \\
 & \quad \quad \mathbf{x} \in \mathcal{K} \\
 \text{(D)} & \sup \quad \mathbf{b}^T \mathbf{y} \\
 & \text{s.t.} \quad \sum_{i=1}^m y_i \mathbf{a}_i + \mathbf{s} = \mathbf{c} \\
 & \quad \quad \mathbf{s} \in \mathcal{K}^*
 \end{array}$$

where the dual cone \mathcal{K}^* is defined as

$$\mathcal{K}^* := \{ \mathbf{y} \in \mathbb{R}^n : \langle \mathbf{x}, \mathbf{y} \rangle \geq 0 \quad \forall \mathbf{x} \in \mathcal{K} \}.$$

- If $\mathcal{K} = \mathbb{R}_+^n$ then we have linear programming (LP)
- If $\mathcal{K} = \mathcal{S}_+^n$ then we have semidefinite programming (SDP)
- If $\mathcal{K} = \text{SOC}^n = \{ \mathbf{x} \in \mathbb{R}^{n+1} : x_0 \geq \sqrt{x_1^2 + \dots + x_n^2} \}$ then we have second-order cone programming (SOCP)

These cones are self-dual: $\mathcal{K} = \mathcal{K}^*$.

The SOC and the psd Cone

The SOC constraint

$$x_0^2 - x_1^2 - \dots - x_n^2 \geq 0, x_0 \geq 0$$

is equivalent to the positive semidefinite constraint

$$\begin{pmatrix} x_0 & & & & x_1 \\ & x_0 & & & x_2 \\ & & x_0 & & x_3 \\ & & & \ddots & \vdots \\ x_1 & x_2 & x_3 & \cdots & x_0 \end{pmatrix} \succeq 0$$

where $\succeq 0$ denotes positive semidefiniteness.

Hence, SOCP is a special case of SDP,

and LP is a special case of SOCP.

Why Conic Optimization?

Conic optimization problems share many of the advantageous properties of LP, including:

- an elegant and powerful duality theory, and
- **polynomial-time solvability using interior-point methods (IPMs)** – but with a major caveat: an IPM requires a self-concordant barrier function for the cone underlying the feasible set.

Although such a function (the Universal Barrier Function) exists for general convex sets, it is very hard to compute in general.

However, efficient self-concordant barriers exist for **symmetric cones**.

Symmetric Cones

Symmetric cones arise from direct products of the following five types of cones:

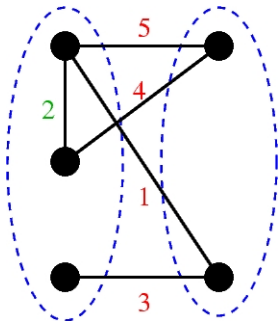
- second-order cones
- symmetric psd matrices over the reals (psd cone)
- Hermitian psd matrices over the complex numbers (can be expressed as a psd cone of twice the size);
- Hermitian psd matrices over the quaternions (can be expressed as a psd cone of four times the size);
- One exceptional 27-dimensional cone (3×3 Hermitian psd matrices over the octonions).

Thus, \mathcal{S}_+^n is (basically) the most general class of symmetric cones.

The Max-Cut Problem

Given a graph $G = (V, E)$ and weights w_{ij} for all edges $(i, j) \in E$, find an edge-cut of maximum weight, i.e. find a set $S \subseteq V$ s.t. the sum of the weights of the edges with one end in S and the other in $V \setminus S$ is maximum.

We assume wlog that $w_{ii} = 0$ for all $i \in V$, and that G is complete (assign $w_{ij} = 0$ if edge $ij \notin E$).



Standard Integer LP Formulation

$$\begin{aligned} \max \quad & \sum_{i=1}^n \sum_{j=i+1}^n w_{ij} y_{ij} \\ \text{s.t.} \quad & y_{ij} + y_{ik} + y_{jk} \leq 2, 1 \leq i < j < k \leq n \\ & y_{ij} - y_{ik} - y_{jk} \leq 0, 1 \leq i < j \leq n, k \neq i, j \\ & y_{ij} \in \{0, 1\}, 1 \leq i < j \leq n \end{aligned}$$

where

$$y_{ij} = \begin{cases} 1 & \text{if edge } ij \text{ is cut} \\ 0 & \text{otherwise,} \end{cases}$$

$y_{ij} = y_{ji}$, and w_{ij} denotes the weight of edge ij .

This formulation is the basis for a highly successful branch-and-cut algorithm for solving spin glass problems in physics (Liers, Jünger, Reinelt and Rinaldi (2005)).

The solver can be accessed online at the Spin Glass Server:

<http://www.informatik.uni-koeln.de/spinglass/>

Quadratic Formulation of Max-Cut

Whereas the ILP formulation is edge-based, we use a node-based quadratic formulation.

- Let the vector $v \in \{-1, +1\}^n$ represent any cut in the graph via the interpretation that the sets $\{i | v_i = +1\}$ and $\{i | v_i = -1\}$ specify the partition.
- Then max-cut may be formulated as:

$$\begin{aligned} \max \quad & \sum_{i=1}^n \sum_{j=i+1}^n w_{ij} \left(\frac{1-v_i v_j}{2} \right) \\ \text{s.t.} \quad & v_i^2 = 1, i = 1, \dots, n. \end{aligned}$$

The Basic Semidefinite Relaxation of Max-Cut

Consider the change of variable $X = vv^T$, $v \in \{\pm 1\}^n$.

Then $X_{ij} = v_i v_j$ and max-cut is equivalent to

$$\begin{array}{ll} \max & Q \bullet X \\ \text{s.t.} & \text{diag}(X) = e \\ & \text{rank}(X) = 1 \\ & X \succeq 0, \end{array}$$

where $Q = \frac{1}{4} (\text{Diag}(We) - W)$.

Removing the rank constraint, we obtain the basic SDP relaxation of max-cut.

Goemans and Williamson (1995): 0.878-approximation algorithm

Theorem

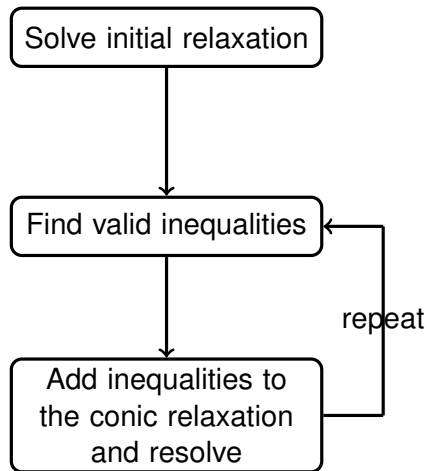
If $w_{ij} \geq 0$ for all edges ij , then

$$\frac{\text{max-cut opt value}}{\text{SDP relax opt value}} \geq \alpha$$

where $\alpha := \min_{0 \leq \xi \leq \pi} \frac{2}{\pi} \frac{\xi}{1 - \cos \xi} \approx 0.87856$.

This result is much stronger than any similar result known for linear optimization relaxations.

Framework for a Practical Cutting-Plane Algorithm



$$\begin{aligned} \max \quad & Q \bullet X \\ \text{s.t.} \quad & \text{diag}(X) = e \\ & X \succeq 0 \end{aligned}$$

Triangle Inequalities:

$$\begin{aligned} X_{ij} + X_{ik} + X_{jk} &\geq -1 \\ -X_{ij} + X_{ik} + X_{jk} &\geq -1 \\ X_{ij} - X_{ik} + X_{jk} &\geq -1 \\ X_{ij} + X_{ik} - X_{jk} &\geq -1 \end{aligned}$$

Selected Extensions

The basic SDP relaxation, augmented with selected inequalities, is a key ingredient of the max-cut solver *Biqmac* (Rendl, Rinaldi and Wiegele (2007)):

`http://biqmac.uni-klu.ac.at/`

This basic relaxation of max-cut is also the basis for successful solution approaches to other problems, including:

- Max- k -cut problems (Ghaddar, A. and Liers (2007); A., Ghaddar, Hupp, Liers, Wiegele (2013))
- Min-bisection problems (Armbruster, Helmberg, Fügenschuh and Martin (2011))
- Single-row facility layout problems

Single-Row Facility-Layout Problem (SRFLP)

Problem Data:

- n one-dimensional facilities with positive lengths $\ell_i, i = 1, \dots, n$
- c_{ij} pairwise interaction costs

Decision Variables:

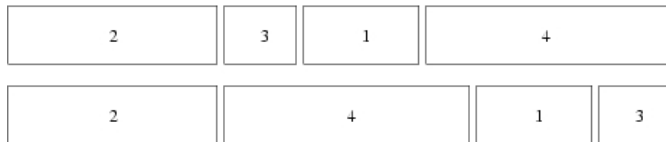
- permutation π

Problem Objective:

- minimize the total weighted sum of the center-to-center distances

$$\min_{\pi \in \Pi} \sum_{i < j} c_{ij} \left(\frac{1}{2} \ell_i + D_{\pi}(i, j) + \frac{1}{2} \ell_j \right) = \sum_{i < j} \frac{1}{2} c_{ij} (\ell_i + \ell_j) + \sum_{i < j} c_{ij} D_{\pi}(i, j)$$

where $D_{\pi}(i, j)$ is the sum of the lengths of the facilities **between** i and j .



Binary Quadratic Model (A., Kennings, Vannelli (2005))

$$R_{ij} = \begin{cases} -1 & \text{if facility } i \text{ is placed to the left of facility } j \\ 1 & \text{if facility } i \text{ is placed to the right of facility } j \end{cases}$$

- Facility k is between i and j if and only if $R_{ki}R_{kj} = -1$ so that

$$D(i, j) = \sum_{k \neq i, j} l_k \frac{(1 - R_{ki}R_{kj})}{2}$$

- If $R_{ik} = R_{kj}$, then $R_{ij} = R_{ik}$ which gives the necessary constraint

$$R_{ik}R_{kj} - R_{ik}R_{ij} - R_{ij}R_{kj} = -1 \text{ for all triples } i < k < j$$

$$\begin{aligned} \min \text{ const} & - \sum_{i < j} \frac{C_{ij}}{2} \left(\sum_{k < i} l_k R_{ki}R_{kj} - \sum_{i < k < j} l_k R_{ik}R_{kj} + \sum_{k > j} l_k R_{ik}R_{jk} \right) \\ \text{s.t. } & R_{ik}R_{kj} - R_{ik}R_{ij} - R_{ij}R_{kj} = -1 \text{ and } R_{ij}^2 = 1 \text{ for all } i < k < j \end{aligned}$$

SDP Relaxation

The decision variable is

$$X = xx^T \text{ where } x = (R_{12}, \dots, R_{(n-1)n})^T \in \mathbb{R}^{\binom{n}{2}}$$

$$\begin{aligned} \min \text{ const} &- \sum_{i < j} \frac{c_{ij}}{2} \left(\sum_{k < i} l_k X_{ki,kj} - \sum_{i < k < j} l_k X_{ik,kj} + \sum_{k > j} l_k X_{ik,jk} \right) \\ \text{s.t. } &X_{ij,jk} - X_{ij,ik} + X_{ik,jk} = -1, \text{ diag}(X) = e, X \succeq 0 \end{aligned}$$

- A cutting-plane algorithm using triangle inequalities can be applied and solve instances with up to 30 facilities to global optimality (A. and Vannelli (2008)).
- We can reduce the inequalities by summing over k

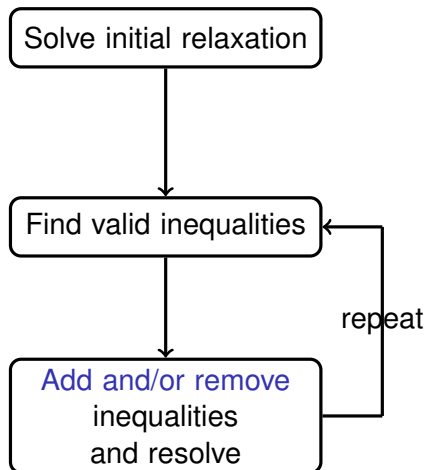
$$\sum_{k \neq i,j} (X_{ij,jk} - X_{ij,ik} + X_{ik,jk}) = -(n-2)$$

In this way, bounds for instances with up to 100 facilities can be obtained (A. and Yen (2009)).

Integrated Interior-Point Method with Cutting Planes

Recall: Cutting-Plane Algorithm Framework

$$\begin{array}{ll} \min & C \bullet X \\ \text{s.t.} & \mathcal{A}(X) = b \\ & X \succeq 0 \end{array}$$



This is challenging in practice as the number of inequalities increases.

Indicators: Active Set Detection in LP

Let $I_x = \{i : x_i^* > 0\}$ and $I_s = \{i : s_i^* > 0\}$ with (x^*, y^*, s^*) optimal to

$$(LP) \quad \min c^T x \text{ s.t. } Ax = b, x \geq 0$$

$$(LD) \quad \max b^T y \text{ s.t. } A^T y + s = c, s \geq 0$$

- Variable Indicator (folklore)

$$\lim_{k \rightarrow \infty} x_i^{(k)} \begin{cases} > 0 \\ = 0 \end{cases} \quad \text{and} \quad \lim_{k \rightarrow \infty} s_i^{(k)} \begin{cases} = 0 \\ > 0 \end{cases} \quad \begin{cases} \text{for } i \in I_x \\ \text{for } i \in I_s \end{cases}$$

- Primal-Dual Indicator (Ye (1990), Gay (1991))

$$\lim_{k \rightarrow \infty} \frac{x_i^{(k)}}{s_i^{(k)}} = \begin{cases} \infty \\ 0 \end{cases} \quad \text{and} \quad \lim_{k \rightarrow \infty} \frac{s_i^{(k)}}{x_i^{(k)}} = \begin{cases} 0 \\ \infty \end{cases} \quad \begin{cases} \text{for } i \in I_x \\ \text{for } i \in I_s \end{cases}$$

- Tapia Indicator (Tapia (1980), El-Bakry, Tapia and Zhang (1994))

$$\lim_{k \rightarrow \infty} \frac{x_i^{(k+1)}}{x_i^{(k)}} = \begin{cases} 1 \\ 0 \end{cases} \quad \text{and} \quad \lim_{k \rightarrow \infty} \frac{s_i^{(k+1)}}{s_i^{(k)}} = \begin{cases} 0 \\ 1 \end{cases} \quad \begin{cases} \text{for } i \in I_x \\ \text{for } i \in I_s \end{cases}$$

Separation

Let $v_i^k = q_i - P_i \bullet X^k$ be the violation of inequality i by the k^{th} iterate (X^k, y^k, z^k, S^k)

$ \begin{aligned} (\text{SDP}_I) \quad & \min C \bullet X \\ & \text{s.t. } \mathcal{A}(X) = b \\ & \quad \mathcal{P}_I(X) \geq q_I \\ & \quad X \succeq 0 \end{aligned} $	$ \begin{aligned} (\text{SDD}_I) \quad & \max b^T y + q_I^T z_I \\ & \text{s.t. } \mathcal{A}^T(y) + \mathcal{P}_I^T(z_I) + S = C \\ & \quad z_I \geq 0 \\ & \quad S \succeq 0 \end{aligned} $
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- Inequality added if triggered by **one of** variable or Tapia indicators

$$I_+ = \left\{ i \notin I : v_i^k \geq \min \left\{ \nu^+, \nu_v^+ v_i^{k-1} \right\} \right\}$$

(no primal-dual indicator because we have no dual variable z_i yet)

- Inequality removed if detected by **all of** variable, Tapia, and primal-dual indicators

$$I_- = \left\{ i \in I : v_i^k \leq \min \left\{ \nu^-, \nu_v^- v_i^{k-1}, \nu_z^- z_i^k \right\} \right\}$$

Integrated Algorithm

Start from the initial relaxation without any cuts $\mathcal{P}(X) \geq q$

$$\min C \bullet X$$

$$\text{s.t. } \mathcal{A}X = b, X \succeq 0$$

$$\mathcal{P}_I X - r = q_I, r - \xi = 0, \xi \geq 0$$

$$\max b^T y + q_I^T z$$

$$\text{s.t. } S = C - \mathcal{A}^T y - \mathcal{P}_I^T z \succeq 0$$

$$z - \psi = 0, \psi \geq 0$$

- 1 Initialize: (X^0, y^0, S^0) , $\mu^0 = (X^0 \bullet S^0)/N$, $v^0 = q - \mathcal{P}(X^0)$, $I^0 = \emptyset$, $k = 0$.
- 2 Stop if $\max\{\mu^k, \|b - \mathcal{A}(X^k)\|, \|C - S^k - \mathcal{A}^T(y^k)\|\} < \varepsilon$, $v^k \leq 0$.
- 3 Update $I^{k+1} = I^k \cup I_+^k \setminus I_-^k$ (using indicators).
- 4 Warm start by slacking new variables r_i^k and $z_i^k = 0$
- 5 Compute new iterate $(X^{k+1}, y^{k+1}, z^{k+1}, r^{k+1}, S^{k+1}, \xi^{k+1}, \psi^{k+1})$.
- 6 Set $k = k + 1$, $\mu^k = (X^k \bullet S^k)/n$, $v^k = q - \mathcal{P}(X^k)$; go to Step 2.

Practical Implementation and Testing

SDP Solver: SDPT3 Version 3.02 (Toh, Todd & Tütüncü (1999, 2003))

- `options.maxit = 2`: stops for cut separation every other iteration
- additional routines for handling of free variables (A. & Burer 2008))
- routines for primal-dual warmstarting (Engau, A. & Vannelli 2009))

Each problem is solved in three different ways:

- NOCUT solves only the initial SDP relaxation without any additional cuts
- INTCUT applies our algorithm adding up to 200 cuts every other iteration
- COPYCUT solves only the final relaxation with active cuts at optimality

Results for SRFLP Instances

Problem	NOCUT		INTCUT			COPYCUT		γ
	time	(iter)	cuts	time	(iter)	time	(iter)	
BeHa82_4	0.5	(9)	60	0.1	(8)	0.1	(9)	0.87
LoWo76_5	0.1	(10)	317	1.6	(12)	3.6	(11)	0.45
HeKu91_5	0.1	(9)	332	1.9	(13)	3.4	(10)	0.57
HeKu91_6	0.1	(11)	517	4.2	(15)	8.7	(10)	0.49
HeKu91_7	0.2	(11)	801	3.3	(16)	5.1	(11)	0.65
HeKu91_8	0.3	(11)	1356	15.4	(23)	20.6	(13)	0.75
Si69_8	0.3	(12)	1231	10.2	(19)	16.5	(13)	0.62
Si69_9	0.4	(11)	2068	51.0	(31)	74.0	(17)	0.69
Si69_10	0.6	(14)	1702	27.0	(25)	31.1	(11)	0.87
Si69_11	0.9	(14)	2207	59.6	(30)	70.4	(14)	0.85
HeKu91_12	1.2	(12)	3175	179.5	(46)	244.8	(20)	0.73
HeKu91_15	5.1	(15)	5503	957.8	(56)	1269.7	(24)	0.75
Am06_15	4.7	(14)	5940	1583.5	(83)	1967.5	(30)	0.80
Am08_17	11.5	(15)	6225	1634.9	(87)	1919.8	(26)	0.85
Am08_18	14.7	(14)	5606	734.4	(85)	776.3	(27)	0.95
HeKu91_20	28.6	(15)	8094	2478.6	(112)	3050.0	(38)	0.81
AnVa08_25	54.9	(15)	8199	3708.5	(96)	4313.8	(43)	0.86

What About Polynomiality?

The computational results show that the integrated algorithm benefits from the use of indicators and interior-point warmstarts.

The common idea in this algorithm and in others mentioned earlier are:

- to try to predict and add relevant inequalities before they are violated, and
- to resume the algorithm from the current iterate.

To the best of our knowledge, the literature contains no supporting theoretical analysis or proof of convergence and worst-case complexity for such methods.

What Can Reasonably Be Expected

To obtain such an analysis, Engau and A. (2011) propose a conceptual primal-dual IPM for linear optimization with equality and inequality constraints that adds relevant inequalities “on the fly”.

- We do not expect the conceptual algorithm to be an improvement in practice.
- Without assumptions on the added inequalities, we do not expect better worst-case complexity than a standard method because extra work is inevitable to choose and properly integrate selected inequalities.
- Moreover, in the worst case, all the inequalities are necessary.

Main objective: Obtain insights into the conditions under which an algorithm of this kind is polynomial or may be exponential.

Primal-Dual Form With Equalities and Inequalities

We consider the following non-standard primal-dual form:

$$\begin{array}{ll}
 \min c^T x & \max b^T y + q^T z \\
 \text{s.t. } Ax = b & \text{s.t. } A^T y + P^T z + s = c \\
 Px \geq q & z \geq 0 \\
 x \geq 0, & s \geq 0
 \end{array}$$

with n primal variables, m primal equality constraints, ℓ primal inequalities $Px \geq q$, and the following assumptions:

Assumption 1: There exists an optimal solution (x^*, y^*, z^*, s^*) .

Assumption 2: There exists a feasible solution (x, y, z, s) that satisfies $(x, s) > 0$, $z = 0$, $\|Xs - \mu e\| \leq (1/4)\mu$ for $\mu = x^T s/n$, and $Px > q$, or equivalently, $Px - q \geq (1/\tau)\mu$ for some $\tau > 0$.

Assumption 3: There exists a suff. large $M < \infty$ such that the primal residual $r = Px - q$ at any feasible point is bounded above by M .

General Worst-Case Complexity Result

Theorem (Engau and A. (2011))

Let (x, y, s) be a strictly feasible point that satisfies $x^T s \leq (1/\epsilon)^\kappa$ with $\kappa > 0$ and Assumption 2 with $\tau > 0$. If the problem satisfies Assumptions 1 and 3, then the new algorithm finds an ϵ -optimal solution in

$$O\left(\left(\frac{\kappa + \tau + 1}{\epsilon}\right)l(n + l)^{3/2}e^{\theta/11}\right)$$

iterations, where $\theta = O(l/\sqrt{n+l})$ and l is the number of inequalities that are added to the problem.

In particular, if $l = O(\sqrt{n})$ or $l \leq \ell = O(\sqrt{n})$, then $\theta = O(1)$ and the bound is polynomial:

$$O\left(\left(\frac{\kappa + \tau + 1}{\epsilon}\right)l(n + l)^{3/2}\right).$$

Additional Remarks

- 1 A more detailed analysis shows that the algorithm remains polynomial even for an arbitrarily large number l , as long as the centering and feasibility-restoring steps applied after adding an inequality do not run into another inequality too often.
- 2 **We are not able to affirm polynomial time complexity if large numbers of inequalities must be added very close to optimality.** This confirms the well-known observation in practice that if the barrier parameter becomes very small then every step can also be very small and IPMs tend to jam.

A New Hierarchy of Relaxations

A New Hierarchy of Relaxations

This is ongoing joint work with E. Adams, F. Rendl, and A. Wiegele. Recall that we can express all the feasible solutions for max-cut in the form $X = vv^T$, $v \in \{\pm 1\}^n$.

The convex hull of these 2^{n-1} points is called the cut polytope, denoted by CUT_n .

We can take any subset $I \subseteq \{1, 2, \dots, n\}$ with $|I| = k$ and consider X_I , the principal submatrix of X indexed by I .

Key Observation

If $X \in CUT_n$ then $X_I \in CUT_k$.

This can be expressed as

$$X_I = \sum_j \lambda_j \bar{v}_j \bar{v}_j^T, \quad \lambda_j \geq 0, \quad \sum_j \lambda_j = 1,$$

where $\bar{v}_j \in \{\pm 1\}^k$ runs through the 2^{k-1} cuts in CUT_k .

A New Hierarchy of Relaxations

This idea leads to a new hierarchy of relaxations for max-cut indexed by k :

$$\begin{aligned}
 z_k = \max \quad & Q \bullet X \\
 \text{s.t.} \quad & \text{diag}(X) = e \\
 & X \succeq 0 \\
 & \text{triangle inequalities on } X \\
 & X_I \in \text{CUT}_k \text{ for all } k \text{ with } |I| = k.
 \end{aligned}$$

- For k fixed the relaxation is solvable in polynomial time.
- As k approaches n , we get better and better bounds, and if $k = n$ we get the exact solution.
- There is no improvement for $k \leq 4$ because the triangle inequalities give an exact description of the cut polytope.

Illustrative Example (Laurent 2004)

$$Q = -\frac{1}{2} \begin{pmatrix} 0 & 14 & 13 & 14 & 12 \\ 14 & 0 & 13 & 15 & 17 \\ 13 & 13 & 0 & 13 & 11 \\ 14 & 15 & 13 & 0 & 14 \\ 12 & 17 & 11 & 14 & 0 \end{pmatrix}$$

Relaxation	Bound
Basic SDP	38.263
Basic SDP plus triangles	36.143
Basic SDP plus triangles and $k = 5$ constraints	34.000
Optimal value	34.000

Observations

- This idea is similar to the motivation for target cuts in Buchheim, Liers and Oswald (2008), and the lifting and separation of Bonato et al. (2011)
- However, this approach uses an **inner description** of CUT_k
- This is different from cutting-plane approaches that add constraints valid for CUT_n
- This can be interpreted as a variant of column generation (the new variables are the λ_j)
- For each I we add $2k - 1$ nonnegative variables and $\binom{k}{2}$ new equations
- Adding the constraints for all I at once is computationally inefficient, so the challenge is to identify good choices for I

Generality of this Approach

This approach works for graph optimization problems with the property that restriction to node induced subgraphs results in a similar optimization problem.

It is therefore applicable to problems such as

- max-cut;
- max-stable-set, max-clique;
- graph coloring;
- ordering problems (e.g. SRFLP).

It does not work for

- assignment problems;
- traveling salesman problems;
- max- k -cut, equicut.

More results coming soon...

Time to wrap up...

The (Second To) Last Slide

Main challenges in this area

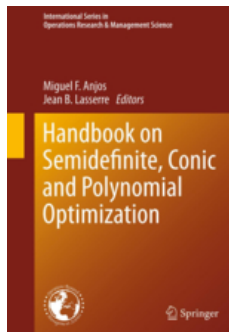
- 1 Solve (very) large SDP relaxations
- 2 Exploit structure in the conic relaxations

The presentation today was on one recent contribution per challenge.

- The match of semidefinite/conic optimization with discrete optimization spawned an exciting and active research area.
- The use of conic optimization is expanding to more and more applications and will surely remain fruitful for years to come.

For Plenty More...

*Handbook of Semidefinite, Conic and Polynomial Optimization:
Theory, Algorithms, Software and Applications*



For papers, references, questions, you are welcome to contact me:

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