V**OR**träge zum Operations Research

Kolloquium des Instituts für Operations Research

Zeit: Donnerstag, 31. Januar 2013, 17:30 Uhr

Ort: Raum 109, Gebäude 20.13

Es spricht: Prof. Dr. Georg Still, Universität Twente

Zum Thema: **Linear cone programs: Structure and generic properties**

Abstract: In this talk we consider linear cone programming, an important class of convex optimization problems. It contains linear programming (LP) and other interesting problems as special cases. The talk aims to provide an introduction into the basic ideas and techniques of the topic. We introduce the duality concept and discuss the generic structure of conic programs. In our exposition we say that a property is generic if it holds for almost all problem instances and if the property is stable with respect to small perturbations of the problem data.
The following main points will be treated:

- The generic structure of LP-programs is compared with the structure of general conic programming.

- It will appear that the generic structure of LP programs can be analysed by methods from (smooth) differential geometry.

- General cone programs cannot be treated as smooth problems but have to be studied by techniques from (nonsmooth) geometric measure theory.

Die Vorträge zum Operations Research wenden sich an alle Interessierten!

Ab 17:00 Uhr ist am Institut für Operations Research (Gebäude 20.13, Raum 104)
Gelegenheit zu einem Gespräch mit dem Referenten bei einer Tasse Kaffee gegeben.

Bei Rückfragen wenden Sie sich bitte an:

Prof. Dr. Oliver Stein, Institut für Operations Research.