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"Duality theory via Fourier-Motzkin Elimination"

Monday, April 7, 2014

Talk at 4:00 – H208 Tea at 3:30 – KINSC Math Lounge, H208

Abstract:

We explore how Fourier-Motzkin elimination, a standard tool in finite dimensional linear programming, can be used to understand the duality theory of more general optimization problems, including convex programming, conic programming and semi-infinite linear programming. This is joint work with Amitabh Basu (Johns Hopkins) and Kipp Martin (University of Chicago).

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