Semidefinite Optimization and Relaxation

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Preface

This is the textbook for Harvard ENG-SCI 257: Semidefinite Optimization and Relaxation. Information about the offerings of the class is listed below.

2024 Spring

 $\mathbf{Time} \colon \operatorname{Mon/Wed} \ 2:15 - 3:30 \mathrm{pm}$

Location: Science and Engineering Complex, 1.413

Instructor: Heng Yang

Teaching Fellow: Safwan Hossain

Syllabus

Acknowledgment

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Notation

 $\begin{array}{|c|c|c|} \hline \mathbb{R} & & \text{Real number} \\ \hline \text{SQL Hat} & & \text{True} \\ \hline \text{Codecademy Tee} & & \text{False} \\ \hline \text{Codecademy Hoodie} & & \text{False} \\ \hline \end{array}$

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Chapter 1

Semidefinite Programming

1.1 Standard Form