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IMPROVING CUTTING PLANES VIA VISIBILITY OF THE FEASIBLE REGION

Abstract: Many cutting planes in MINLP heavily rely on the bound of the variables. In this talk, we consider the possibility of generating a cutting plane from a reduced domain while still ensuring the validity of them. We formalize this idea using the separation problem and the reverse polar. Relying on the concept of visible points, we provide a simple procedure to shrink the domain of the variables when constructing cutting planes for quadratic constraints.

Bio: Felipe Serrano studied applied mathematics at Universidad de Chile where he also did the master on operations research (MGO). After graduating at the beginning of 2012 he started working at Zuse Institute Berlin as a developer of the MINLP solver SCIP.

JEUDI / THURSDAY
13 juin 2019 /
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Salle / Room 5441
Pavillon André-Aisenstadt
Université de Montréal

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Organisateurs / Organizers
Gonzalo Munoz, Andrea Lodi