Graph Implementations for Nonsmooth Convex Programs

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Recent Advances in Learning and Control (tribute to M. Vidyasagar), V. Blondel, S. Boyd, and H. Kimura, editors, pages 95–110, *Lecture Notes in Control and Information Sciences*, Springer, 2008.

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We describe graph implementations, a generic method for representing a convex function via its epigraph, described in a disciplined convex programming framework. This simple and natural idea allows a very wide variety of smooth and nonsmooth convex programs to be easily specified and efficiently solved, using interior-point methods for smooth or cone convex programs.

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