

Interior-point methods for stochastic nonsymmetric conic optimization

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In this talk, we consider a stochastic conic optimization problem over nonsymmetric cones. By using logarithmically homogeneous self-concordant barrier function, we present a homogeneous primal-dual interior point algorithm for solving stochastic nonsymmetric convex conic optimization problems, for which there is no need to assume the existence of a feasible interior point. We finally derive the iteration bound for this interior point algorithm.

References

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