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Semidefinite Programming

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Abstract Semidefinite Programming, denoted SDP, has been studied (under various names) as far back as the 1940s. The interest has grown tremendously since the early 1990s and it is currently considered to be the hottest area in Optimization. The research activity was motivated by the discovery of new applications in several areas, combined with the development of efficient new algorithms. This article serves as an introduction to the basics of SDP.