

AGCO Seminar.

Speakers: Fernando Ordóñez, U Chile.

Title: Column Generation and the Feature Selection Problem.

Abstract:

Column generation is a well-known decomposition method to solve linear and mixed integer problems with a large number of variables. A similar column generation decomposition method can be constructed for conic optimization problems. In this talk we present work that explores whether this can be a competitive solution method for the continuous relaxation of the feature selection problem.

Joint work with Nicolas Acevedo and Renaud Chicoisne.

When: October 22, 3:00 pm - 4:00 pm.

Where: Sala de Seminario von Neuman, 7th floor, CMM, Av. Beauchef 851, torre norte.