

Title: Constrained polynomial optimization on commutative and non-commutative variables

Speaker: prof. Janez Povh

Abstract:

Polynomial optimization problems are in the intersection between mathematical programming society and real algebraic geometry.

Advances in each area accelerates development in the other area and vice versa.

In the talk we will first present state of the art in commutative polynomials optimization, especially topics related to semidefinite programming approximation hierarchies.

The main part of the talk will be devoted to non-commutative extensions, more precisely to constrained trace and eigenvalue optimization of noncommutative polynomials.

We will present Lasserre's relaxation scheme for trace and eigenvalue optimization based on semidefinite programming (SDP) and demonstrate its convergence properties.

Finite convergence of these relaxation schemes is governed by flatness, i.e., a rank-preserving property

for associated dual SDPs. If flatness is observed, then

optimizers can be extracted using the Gelfand-Naimark-Segal construction

and the Artin-Wedderburn theory

verifying exactness of the relaxation.

To enforce flatness we employ a noncommutative version of the randomization technique championed by Nie.

The implementation of these procedures in our computer algebra system NCSOStools will be presented together with several examples illustrating our results.