



2nd Brazilian Workshop on Interior Point Methods

17-18 May, 2016 - Campinas, Brazil

PROGRAM

Tuesday - 17/05	
8:30	Registration Opens
8:45	Opening
9:00	Plenary Conference (Chair: Luciana Casacio) <i>Continuation in optimization: from interior point methods for large-scale optimization to Big Data optimization</i> Jacek Gondzio
10:00	Coffee-break
Contributed Session I (Chair: Aurelio Ribeiro Leite Oliveira)	
10:30	<i>A predictor-corrector nonlinear rescaling approach for solving nonsmooth economic dispatch problems</i> Diego Nunes da Silva
10:50	<i>Interior point methods experiences in brazilian power system</i> Anibal Tavares de Azevedo
11:10	<i>The multi-objective dispatch problem by hyperbolic smoothing, progressive bounded constraint strategy, and nonlinear rescaling method</i> Elis Gonçalves
11:30	<i>A comparison of the logarithmic barrier and modified logarithmic barrier functions in a primal-dual interior and exterior point method, with strategies for determining new search directions applied to the Reactive Optimal Power Flow.</i> Rafael Ramos de Souza
11:50	<i>Interior point methods for power flow optimization with security constraints</i> Luciana Casacio
12:10	Lunch
Contributed Session II (Chair: Pedro Munari)	
14:00	<i>Strategies to compute the splitting preconditioner to solve the linear systems from interior point methods</i> Carla Taviane Lucke da Silva Ghidini
14:20	<i>Computing the splitting preconditioner for interior point method using an incomplete factorization approach</i> Marta Velazco



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14:40	<i>A new approach for finding a basis for the splitting preconditioner for linear systems from interior point methods</i> Porfirio Suñagua
15:00	<i>Spectral analysis of the splitting preconditioner with sparse base</i> Cecilia Orellana Castro
15:20	<i>A robust and efficient proposal for solving the linear system arising in interior-point methods for linear programming</i> Danilo Elias de Oliveira
15:40	<i>Numerical experiments with alternative linear systems for the splitting preconditioner applied to interior point methods</i> Fabio Rodrigues Silva
16:00	Coffee-break
16:30	Poster Session (Chair: Daniela Cantane)
	<i>Interior point methods applied in hydraulic network optimal operation</i> Aline Maria de Lima
	<i>Interior point primal-dual method as an alternative for estimating of parameters for stochastic context-free grammar</i> Esther Sofia Mamian Lopez
	<i>Iterative methods to solve the linear systems from interior point methods</i> Igor Moreira da Silva
	<i>A new approach for changing phases in a hybrid preconditioner for interior point methods</i> Kelly Cadena Madrid
	<i>A new modified version of the Controlled Cholesky Factorization for hybrid preconditioning of linear system arising in IPM</i> Leonardo Cavalcante do Prado
	<i>Interior point method applied to the pre-dispatch hydroelectric system with security constraints and maneuvers</i> Maria Cristina Tiemi Hamada Cogubum
	<i>A new primal-dual method for compressed sensing problems</i> Paula Aparecida Kikuchi
	<i>The simplex method and application in radiotherapy</i> Thais Reigadas Salvador
	<i>A Python/C library for box-constrained global optimization with continuous GRASP</i> Ricardo Martins de Abreu Silva



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9:00	Plenary Conference II (Chair: Anibal Azevedo) <i>Interior point methods and DC power systems - How to squeeze a matrix</i> Aurelio Ribeiro Leite de Oliveira
10:00	Coffee-break
Contributed Session III (Chair: Christiano Lyra)	
10:30	<i>Interior point methods and column generation for convex optimization problems</i> Pedro Munari
10:50	<i>Review of interior point methods for semidefinite programming</i> Miguel Paredes
11:10	<i>Irrational cut from knapsack problem</i> Eleazar Gerardo Madriz Lozada
11:30	<i>Mean-variance model for portfolio selection with returns based on GARCH and Random Walk</i> Silvana Bocanegra
11:50	<i>Genetic algorithms application in reordering sparse matrices</i> Ellen Marianne Bernal Cavaleiro
12:10	Lunch
Contributed Session IV (Chair: Frederico Campos)	
14:00	<i>Influence of matrix reordering on the performance of the iterative methods for solving linear systems arising from interior point methods.</i> Marta Velazco
14:20	<i>A heuristic to switch the preconditioned iterative linear system solver in interior point using Ritz values</i> Petra Maria Bartmeyer
14:40	<i>First efficient iterations in the primal-dual interior point method</i> Manolo Rodriguez Heredia
15:00	<i>Approximate normal equations systems in interior point methods</i> Luciana Yoshie Tsuchiya
15:20	<i>New heuristics for a family of simple algorithms</i> Jair da Silva
15:40	<i>Interior point method with the continued iteration</i> Lilian Ferreira Berti
16:00	Coffee-break
16:30	Plenary Conference III (Chair: Kelly Poldi) <i>Metaheuristic approaches to continuous global optimization</i> Mauricio Resende
17:30	FAPESP