Interior Point solver for piecewise linear quadratic (PLQ) formulations

Aleksandr Y. Aravkin, Interior Point solver for piecewise linear quadratic (PLQ) formulations.

Solves PLQ formulations, which include standard and robust regression least absolute deviation and quantile regression Lasso and robust Lasso (sparse) support vector machines (SVM)
Performs PLQ system identification (with constraints).

Related Links:
GitHub repository

Status of Research or Work: Ongoing

People Involved: Aleksandr Aravkin

Research Type: Software

Related Fields: Software Development

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