Mouli

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book: Stephen boyd

Matlab

2 midterm, project, 1 is close book, 1 is open notes(different).

2-3 students to project

No final exam.

Metrix

Goal to programing knowledge.

It is enough to consider minimization only

Max g(x) = Min [-g(x)]

1. Optimization
   1. Hard (non-convex problems)
   2. Easy (convex problem)
2. Example:
   1. Portfolio optimization
   2. Device sizing in electronic circuit
3. Solving optimization problem
   1. Difficult
   2. Certain classes can be solved efficiently and reliably
      1. Least-squares problems