MIE 1621 Computational Project Part 2

Due April 16, 2021 by 5PM. E-mail a softcopy of your report and code(and script) to Yuehuan at yuehuan.he@mail.utoronto.ca

Write a program in MATLAB or PYTHON that implements the primal-dual interior point method (predictor-corrector version) to solve convex quadratic constrained optimization and run your method on the example on slide 51 from the March 30th slide deck. You must implement your code from scratch based on the algorithm in the March 30th slide deck. You must not use any code from outside sources. You need to write a brief report that summarizes your results as required below. Also, in your report you need to have a print out of your code (use good programming practice such as commenting your code.) Finally, send a soft copy of your code to the TA along with a script so that the TA can easily execute your code to see the results in your report.