APM462H1S: Nonlinear optimization, Winter 2014.

Instructor: R. Jerrard

Office: 215 Huron, room 1001B, on the 10th floor.

Office hours: Tuesday and Thursday 3:30-4:30pm, or by appointment.

Email: `rjerrard@math.toronto.edu`.
I normally try to reply to student email within one business day. Complicated questions are best discussed in person, for example at office hours.

Texts:
Linear and Nonlinear Programming, 3rd edition, by D. Luenberger and Y. Ye.

An Introduction to Mathematical Optimal Control Theory by L. C. Evans, posted online at `http://math.berkeley.edu/~evans/control.course.pdf`

Topics: Selections from chapters 7, 8, 9, 11, 12, 13, 15 from Luenberger and Ye, and selections from chapters 1-5 of Evans.

Marking:

- There will be homework assignments, which will be posted online approximately every two weeks. These will be due in class, approximately two weeks after they are posted. Late assignments will not be accepted, except in case of illness with proper documentation.
- There will be a two hour midterm test on Monday March 3, during class time, and a three hour final examination during the April exam period.

Your grade will be calculated as the maximum of two possible schemes:

Scheme 1	Scheme 2
Assignments 20%	Assignments 20%
Midterm Test 32%	Midterm Test 10 %
Final Exam 48 %	Final Exam 70 %

Other: Blackboard will be used to send out announcements by email. Since these messages will go to your U of T email account, you should check that account regularly.