Optimization with applications II

| Bart Vandereycken - 14M193

Heures (Hebdo)	4
Cours	2
Exercices	2
Pratique	0
Total	56

Langue	anglais
Semestre	Printemps
Mode d'évaluation	Examen oral
Session	Juillet
Format de l'enseignment	Cours, exercices

Cursus	Type	ECTS
Maîtrise universitaire en mathématique	N/A	6
Baccalauréat universitaire en mathématique	N/A	6
Maîtrise universitaire en mathématiques	N/A	6
Baccalauréat universitaire en mathématiques	N/A	6
Master of Science in Statistics	N/A	5

Objectifs

Description

The aim is to recognize and solve convex optimization problems. We cover a basic introduction to convex analysis, sets and functions. Theory also includes optimality conditions and duality, and theorems of alternative. We treat applications that lead to convex optimization problems in machine learning, statistics, signal processing, control, and finance. Specialised numerical algorithms include interior point methods and sub-gradient methods.

Divers

Commentaires