

Day 5

**Constrained optimization: computationally tractable problems** Chapter 29

- Linear and quadratic programming Section 29.2 (Subsection 29.2.1)
- Second order and semi-definite cone programming Section 29.2 (Subsection 29.2.2)

**Two-step heuristics**

- Affine equivariance of expectation and covariance Section 24.2 (Subsection 24.2.5)

**Systematic strategies** Chapter 14