Introduction to conic optimization

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Section 1

Practical information

Course page at Github

- `https://github.com/MOSEK/Courses/tree/master/2016_UPC`
- Git clone command: `git clone git@github.com:MOSEK/Courses.git`

Software

- Python 3.5 (Anaconda is the easiest to work with `https://www.continuum.io/`).
- Jupiter to view notebooks (`https://jupyter.org`).
- MOSEK version 8.0(beta).

Installing

Anaconda and Jupiter

- Install the appropriate Python 3.5 based Anaconda from `https://www.continuum.io/downloads`.
- Next install Jupyter by running the command `conda install jupyter`.

Running Jupyter

- Run the command `jupyter notebook` and the browser will start an interactive environment.
- Load the Jupyter notebook you want to view.

Other software

Modeling tools:

- CVX: `cvx.com`
- GAMS: `http://www.gams.com/`
- Picos: `http://picos.zib.de/`
- Yalmip: `http://users.isy.liu.se/johanl/yalmip/pmwiki.php?n=Main.HomePage`

Optimizers+APIs:

- CPLEX
- Fico
- GuRoBi: `gurobi.com`