

MATH60005/70005: Optimization

(Autumn 22-23)

Week 9: Optimality Conditions in Convex Optimization

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Learning Outcome	Check
I can formulate the KKT system for equality and inequality linear constraints.	
I can solve the KKT system.	
I understand how to use convexity for sufficiency.	
I can compute orthogonal projections using the KKT conditions.	
I can formulate and solve the KKT system for nonlinear convex problems.	

