Optimization

Màster de Fonaments de Ciència de Dades

Gerard Gómez & Lluís Garrido

Calendar

September

Mo	Tu	We	Th	Fr	Sa	Su
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30		

October

Mo	Tu	We	Th	Fr	Sa	Su
					1	2
3	4	5	6	7	8	9
10	11	12	13	14	15	16
17	18	19	20	21	22	23
24	25	26	27	28	29	30
~~31~~						

November

Mo	Tu	We	Th	Fr	Sa	Su
	~~1~~	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30				

December

Mo	Tu	We	Th	Fr	Sa	Su
			1	2	3	4
5	~~6~~	7	~~8~~	~~9~~	10	11
12	13	14	15	16	17	18
19	20	21	22	23		

In red lectures (14), in blue exercises and projects (13)
Mondays 17:00–19:00 and Tuesdays 17:00–19:00

Presentation of the course

Contents

References

1. Sèbastien Bubeck: *Convex Optimization: Algorithms and Complexity*. Now Publishers Inc., 2015
2. Mordecai Avriel: *Nonlinear Programming*. Prentice-Hall, Inc., 1976.
3. Dimitri P. Bertsekas: *Nonlinear Programming*. Athena Scientific, 2003.
4. Stephen Boyd, Lieven Vandenberghe: *Convex Optimization.* Cambridge University Press, 2004.

Evaluation of the course

- 50% laboratory projects
- 30% exercises
- 20% final exam