

# COMP 414/514: Optimization - Algorithms, Complexity & Approximations

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Office Hours: By appointment

Office: DH 3119

Class Hours: FR 2:00pm - 4:30pm

Class Room: DH 1075

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## Course Description

The main focus of the course will be on smooth optimization techniques, with applications in machine learning and artificial intelligence. The course will introduce the basics of algorithms on continuous optimization, starting from the classical gradient descent algorithm in convex optimization, towards more sophisticated approaches in non-convex scenarios. The course will explore the fundamental theory, algorithms, complexity and approximations in nonlinear optimization.

## Textbook

There is no textbook for the class; the instructor will provide a Notes.pdf with most of the material of the course scripted. The class will be a collection of lectures, prepared by the instructor, as well as Python notebooks. During the class, some of the lectures will be given in .pdf/presentation form, while others will be handwritten on an iPad (the distinction is on purpose for pedagogical reasons by the instructor). Links to resources will be provided during the course.

## Prerequisites

The prerequisites are linear algebra, multivariate calculus, probability and statistics. AI/Machine learning courses are not necessary but highly recommended.

During the first class, a quiz will be given to the students to assess their background; this quiz is going to be used for course content assessment (edits in the syllabus will possibly occur).

## Course outcomes

After successful attendance, students are expected to:

- (i) have a good understanding of theory involved in optimization, via machine learning/AI applications.

- (ii) understand the differences of and the reasoning/logic behind optimization algorithms, such as SGD, adaptive methods (Adam, RMSProp, Adagrad, etc), and second order methods..
- (iii) have a good understanding of standard convex optimization techniques, both in theory and practice..
- (iv) have a good understanding of the differences / difficulties of convex and non-convex optimization.
- (v) have a good comprehension how optimization plays a key role in different areas of ML/AI/SP.
- (vi) be able to read and review advanced papers on similar subjects.

## Registration / Communication / Attendance

Please send an email to the course email address to set up a time to meet and discuss your taking the course (after the quiz is preferable).

The instructor will be available for discussion after an appointment is set up; email communication is sufficient also, if preferable by the student. You are highly encouraged to attend and participate in class (see Grading and Evaluation), even if you are just auditing.

## Course Format and Structure

There will be a traditionally formatted series of lectures. For each lecture, a chapter in .pdf will be created by the instructor; if a student (or set of students collaboratively) is interested in improving the notes, he/she will scribe and take notes, for a bonus 10% towards the final grade. During lectures, participation with questions / comments is encouraged.

### Class Structure (**tentative**)

See course website: <https://akyrellidis.github.io/comp414-514/schedule/>

## Grading Policy

The grade is based on the following factors:

- 5% participation and attendance.
- 10% scribing of notes - **This is a bonus.**
- 50% final project or final exam (the latter is recommended for undergrads).
- 45% Homeworks.

The instructor reserves the right to curve the scale dependent on overall class scores at the end of the semester. Any curve will only ever make it easier to obtain a certain letter grade.

## Scribing notes

A latex template will be shared by the instructor.

## Homeworks

The instructor highly recommends writing down the homework answers in latex form and submit a .pdf to the course email.

## Final project logistics

This option is for graduate students that have some projects in mind that could benefit from the material taught in the course. *The goal of the project is to engage students to research related topics, even beyond the timeframe of the course.*

A project must include:

- The study of some research papers, on which the project is based on.
- The proposal of at least one “open” question: this includes the theoretical analysis of a specific scenario, or the implementation of a ML/AI system for some task in an interesting scenario, or a survey comparison of several algorithms on an interesting task.

The instructor will provide feedback to the students (by appointments + electronic communication). The project will culminate in a final project report of at least six pages, not including references, in NIPS/ICML format. Towards the end of the course, we could discuss whether these projects can lead to 10-15 minute presentations, describing the background and the results they obtained. Final report dates will be available towards the end of the semester.

## Course Policies

### During Class

The electronic recording of notes will be important for class and so computers will be allowed in class. Please refrain from using computers for anything but activities related to the class. Drinking (coffee, tea, water) is allowed in class. Try not to eat your lunch in class as the classes are typically active.

### Policies on Late Assignments

Assignments (scribing, reviews, project) should be turned on time. I don't like penalties but you will receive a 10% penalty for each day of delay. No submissions after a 2 day grace period. Exceptions will be given to special circumstances, with proper documentations.

### Academic Integrity and Honesty

Students are required to comply with the university policy on academic integrity found in the Honor System Handbook <http://honor.rice.edu/honor-system-handbook/>.

### Accommodations for Disabilities

If you have a documented disability that may affect academic performance, you should: 1) make sure this documentation is on file with Disability Resource Center (Allen Center, Room 111 / [adarice@rice.edu](mailto:adarice@rice.edu) / x5841) to determine the accommodations you need; and 2) meet with me to discuss your accommodation needs.