The University of Texas at Austin Department of Computer Science

Online Learning and Optimization

PROBLEM SET ONE

Constantine Caramanis Due: Not Due.

Submission. There is nothing to hand in this week.

About this problem set. This is a fast-paced course, with significant technical content. Both Part I and Part II will make significant use of linear algebra and basic calculus. Now is a great time to try to catch up with the basics. The first optimization course offered last semester required significant linear algebra. Brushing up on that material is a great way to review. Thus for this week, there are no problems due – but I recommend that you go over all the concepts from last semester, focusing in particular on linear algebra.