

TECHNICAL UNIVERSITY OF DENMARK

CONSTRAINED OPTIMIZATION

COURSE 02612

Assignment 1

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1 Introduction

this is some report

2 Assignment

2.1 Problem 1 - Quadratic Optimization

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2.2 Problem 2 - Equality Constrained Quadratic Optimization

blablablablbal

2.3 Problem 3 - Inequality Constrained Quadratic Programming

blablablablbal Another bla bla

2.4 Problem 4 - Markowitz Portfolio Optimization

blablablablbal

2.5 Problem 5 - Interior-Point Algorithm for Convex Quadratic Programming

blablablablbal

3 Conclusion

Some conclusions things