Week02 – multi-variate optimization & root-finding algorithms

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2024-01-20

In week 2, we will discuss multi-variate optimization (including Lagrange multipliers) and root finding algorithms.

The homework assignment due on gradescope this week, on Friday 2024-01-29, is:

• [problem set 1] [pdf]

There are three associated jupyter notebooks.

- multi-variate optimization [view] [via colab] [download]
- single-variable optimization [view] [via colab] [download]
- optimization & derivatives [view] [via colab] [download]