Unit 4: Optimization with Calculus



SA	could be used as a stand alone lesson, provided prior knowledge is met
Time	approximate # of 45-50 min periods
Coding	These lessons are geared towards Julia; lessons will need modification for
	other languages. "Coding" includes: basic commands, loops, if/else.
C+L	Computer with desired language installed
SC/GC	Scientific/Graphing calculator
(T)	May need extra time for tach troubleshooting

Title	Topics	Prior knowledge	Equipment	Sequence	Slides	Practice	Time
			THE	1		Problems	
4.1 nderivs	challenges for programmers	• derivatives	C+L	SA	15	3	1.5
	definition of derivative	• coding					
	writing a derivative program						
4.2 Simpson integrals	Simpson's Rule integral approximation	 integrals 	C+L	SA	17	5	2
	writing an integral program	• coding					
4.3 Newton	Newton's method	 derivatives 	C+L	4.1	7	2	1.5
	writing a root-finding program	coding					
4.4 packages and	downloading packages for Julia	 derivatives 	C+L	2.8, 4.1-2	16	3	2 (T)
sawtooth	calculating maximum slope for sawtooth	 coding 	+internet				
4.5 curve sketching	• first and second derivatives in curve sketching	 derivatives 	C+L	SA (+	7	4	2
	writing a program to analyze graph shape	• coding		calculus package)			
4.6 concavity	using concavity to verify max/min	• derivatives	C+L	4.5	6	1	1
verification	writing a program to report max/min using	• coding					
	concavity	_					
4.7 gradients	meaning of a gradient	 derivatives 	0	SA	15	5	1.5
	finding a gradient						
4.8 applications of	evaluating gradients	 derivatives 	0	4.7	12	6	2
gradients	graphical applications of gradient						
4.9 finding Hessians	• finding a Hessian	 derivatives 	0	4.7	8	3	1
	symmetry of Hessians						
4.10 applications of	• determinants	 derivatives 	C+L	4.9	18	6	2
Hessians	• eigenvalues (by hand, with computer)						
	concavity implications of eigenvalues						
4.11 gradient 1	• using Calculus package for gradients, Hessians	 derivatives 	C+L	2.4, 4.7-	16	6	2
(steepest)	steepest descent minimization			4.10			
4.12 gradient 2 (conj	meaning of conjugate gradient	 derivatives 	C+L	4.11	14	5	2
grad)	conjugate gradient minimization						
4.13 extensions	maximizing	 derivatives 	C+L	4.7-4.12	7	3	1
	• global						
	• beyond 3D						

Total time, not including assessment/extra: 21.5 days