

Syllabus – Math 164 Summer 2014

Instructor: Ming Yan, Math 7620A / yanm@math.ucla.edu

Lecture: MWR 9:00AM-10:50AM, Boelter Hall 5440.

Office hours: MWR 11AM-12:30PM and *by appointment*

website: <http://www.math.ucla.edu/~yanm/164.1.14su/>

Teaching Assistant

- TA: Erik Walsberg, Math 6153/ erikw@math.ucla.edu
- Discussion: T 9:00AM-10:50AM, Boelter 5440

Textbook

- I. Griva, S. Nash and A. Sofer, *Linear and Nonlinear Programming*, Second Edition, SIAM

Other recommended references

- S. Boyd and L. Vandenberghe, *Convex Optimization*, Cambridge University Press
- P.E. Gill, W. Murray and M.H. Wright, *Practical Optimization*, Academic Press Limited 1981
- J. Nocedal, S.J. Wright, *Numerical Optimization*, Springer Verlag

Homework (Total number: 5)

- *Deadline:*
9:00AM each Tuesday unless otherwise noticed
- *Grading:*
Not all problems will be marked. Your lowest homework score will not count toward your final grade.

**** No late homework will be accepted ****

Examinations: One midterm exam and one final exam.

No exams at a time other than the designated ones will be allowed (exceptions for illness with document proof, or emergency).

- *Midterm Exam*
Monday July 14, 2014, 9:50AM-10:50AM, in class
- *Final Exam*
Thursday July 31, 2014, 9:00AM-10:50AM, in class

Grades

40% homework + 20% midterm + 40% final

extra 10% Piazza participation (we need to know your names, so do not always post everything anonymously)