CSE 257: Search and Optimization (Winter 2025)

Instructor: Sicun Gao

Schedule

- Week 1: Numerical Optimization (I) (first-order and second-order directions, line search, various accelerations)
- Week 2: Stochastic Search (simulated annealing, cross-entropy methods, search gradient)
- Week 3: Classical Search (heuristic search, adversarial search, sampling-based planning)
- Week 4: Reinforcement Learning (I) (MDP, value and policy iteration, temporal-difference, Q-learning)
- Week 5: Reinforcement Learning (II) (deep Q-learning, policy gradient, policy improvement theorems)
- Week 6: Bandits and Monte Carlo Tree Search (concentration bounds, upper confidence bound, MCTS, AlphaGo)
- Week 7: Combinatorial Search (I) (constraint programming, SAT, conflict-driven backtracking)
- Week 8: Combinatorial Search (II) (integer programming, cutting planes, general nonlinear problems)
- Week 9: Numerical Optimization (II) (further topics on constrained optimization if time permits)
- Week 10: TBA

Grading

- Assignments: 55 Points
- Participation: 5 Points
- Final (closed-book exam): 40 Points