

SYLLABUS :-

Prerequisite: Operations Research

Convex set, Convex function, Generalized convex functions. Fritz John and Karush- Kuhn - Tucker optimality condition, duality, Convex programming problems, Quadratic programming, Fractional programming, Separable programming, Non linear integer programming. Constrained Optimization: One dimensional search methods, Multi-dimensional search methods. Unconstrained optimization: Conjugate gradient method, Generalized reduced gradient methods, Method of feasible direction.