

动态优化

Dynamic Optimization

Xiaoxiao Hu
Wuhan University

February 15, 2022

Instructor

- Instructor: Xiaoxiao Hu (胡梹骁)
- How to reach me?
 - ▶ In class
 - ▶ Email: sherryecon@qq.com
 - ▶ Office: 经管院 C151 (by appointment)

- TA: Yiqing Zhang (张一清)
- She will help answer your questions, including but not limited to questions on assignments.
- How to reach her?
 - ▶ QQ

Course Logistics

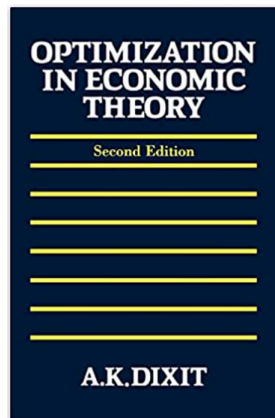
- Class Room: 枫 - 210
- Class Hours: Tuesday 14:05 - 16:30 (6 - 8 节)
- Duration: February 15 - May 31 (Week 1 - 16)

Course Description

- Undergraduate Course
- Foundation knowledge in dynamic optimization
- Topics include Lagrange's Method, Concave Programming, Uncertainty, Dynamic Programming, etc.
- Your background?

Course Materials

- Textbook: Avinash K. Dixit, Optimization in Economic Theory. Oxford University Press, 1990.
- Course Website: <https://xhu.github.io/teaching/optimization2022>
- 可以不买教材，教师会在每堂课前公布相应课件。



Assessments

- Assignments: 20%
 - ▶ There will be 5 assignments in total.
 - ▶ We will use QQ group to collect assignments.
- Midterm Exam: 30%
 - ▶ Tentative Date: April 19 (Week 10), in-class
- Final Exam: 50%
 - ▶ Tentative Date: May 31 (Week 16), in-class

Most Important!

- Course Website:
<https://xhu.github.io/teaching/optimization2022>
- QQ group

Questions?