

Optimization (2MMD10/2DME20), Intro

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2MMD10:

- Week 1: Introduction (Gerhard Woeginger)
- Weeks 2,3: Continuous optimization (Gerhard Woeginger)
- Weeks 4,5: Discrete optimization (Gerhard Woeginger)
- Weeks 6,7: Continuous optimization (Michiel Hochstenbach)
- Week 8: question-hour, exam preparation

2DEM20:

- Week 1: Introduction (Gerhard Woeginger)
- Weeks 2,3: Continuous optimization (Gerhard Woeginger)
- Weeks 4,5: Discrete optimization (Gerhard Woeginger)
- Weeks 6,7: Semi-definite optimization (Gerhard Woeginger)
- Week 8: question-hour, exam preparation

Instructions: Cor Hurkens and Murat Firat
(sometimes Michiel Hochstenbach and Gerhard Woeginger)

The team



Cor



Gerhard



Michiel



Murat

Every week:

- 4 hours of lectures
(week 1: tue/1+2; weeks 2-5: tue/3+4; weeks 1-5: fri/5+6)
- 2 hours of instructions
(week 1: tue/3+4; weeks 2-5: tue/1+2)

How to get a passing grade:

- no intermediate tests
- no grading of homework
- pass the final exam!

Exam:

- written exam
- with questions similar but not identical to exercises

`http://www.win.tue.nl/~gwoegi/optimization/`

- Slides for lectures
- Exercises (pdf)
- Links
- All kinds of information

Recommended book (chapters 2,3,4,5):

'Convex Optimization'

by Stephen Boyd and Lieven Vandenberghe

(Cambridge University Press 2004)

Available (as pdf) for free at:

<http://www.stanford.edu/~boyd/cvxbook/>