uc3m | Universidad **Carlos III** de Madrid

Optimization

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Students are expected to have a solid background in Linear Algebra and Calculus.

OBJECTIVES

- To develop a theoretical basis and the skills for solving optimization problems arising in science and engineering.
- To learn some of the more popular optimization toolboxes.

Codes: CB6, CB7, CB8, CB9, CB10, CG2, CG4, CG5, CG6, CG7, CE1, CE2, CE3, CE4, CE8

DESCRIPTION OF CONTENTS: PROGRAMME

1. Introduction to mathematical optimization.
   a. Unconstrained optimization.
   b. Equality constrains.
   c. Inequality constrains.
2. Linear programming.
   a. Geometry interpretation.
   b. The simplex method.
   c. Duality.
3. Quadratic optimization.
   a. Examples.
   b. Algorithms for quadratic optimization.
4. Convex optimization.
   a. Convex sets and convex functions.
   b. Optimality conditions.
   c. Algorithms.
5. Applications.

LEARNING ACTIVITIES AND METHODOLOGY

- Theoretical sessions illustrated with different applications and examples. Material for out-of-class work.
- Problem sessions to discuss different problems in science and engineering. There will be proposed projects to be solved at home.

ASSESSMENT SYSTEM

- Homework and classwork: 70%
- Final Exam: 30%

% end-of-term-examination: 30

% of continuous assessment (assigments, laboratory, practicals…):   70

BASIC BIBLIOGRAPHY

- Ross Baldick Applied optimization: formulation and algorithms for engineering systems, Cambridge University Press, 2009
- S. Boyd and L. Vandenberghe Convex Optimization, Cambridge University Press, 2004

ADDITIONAL BIBLIOGRAPHY

- David G. Luenberger and Yinyu Ye Linear and Nonlinear Programming, 3rd ed. Springer, 2008

- Jorge Nocedal and Stephen J. Wright Numerical Optimization, Springer-Verlag, 2006

- R. Fletcher Practical Methods of Optimization, Wiley, 1987

BASIC ELECTRONIC RESOURCES

- S. Boyd and L. Vandenberghe . Convex Optimization : https://web.stanford.edu/~boyd/cvxbook/