

## CO 602 Fundamentals of Optimization

**Instructor:** Henry Wolkowicz

The course is essentially an introduction to optimization and is self-contained.

A syllabus is available at:

<http://www.math.uwaterloo.ca/~hwolkowi/henry/teaching/f14/602.f14/syll.html>

### Prerequisites:

Before the course it would be helpful to know the basics of what an optimization problem is and the beginning of the simplex method. Also, it is useful to review the basics of the linear algebra used in optimization.

A useful book would be:

<http://epubs.siam.org/doi/book/10.1137/1.9780898718775>

MOS-SIAM Series on Optimization

Linear Programming with MATLAB

Published: 2007

ISBN: 978-0-89871-643-6

eISBN: 978-0-89871-877-5

Series: MOS-SIAM Series on Optimization

Authors: Michael C. Ferris , Olvi L. Mangasarian and Stephen J. Wright

In particular, useful parts would be:

Chapters: 1,2 and the beginning of chapter 3 (beginning of the simplex method).