

CO 666 Continuous Optimization

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Prerequisites:

- * Background linear algebra: linear equations, rank, positive definiteness
- * Background in calculus: partial derivatives, gradients, elementary principles of analysis such as continuous functions and open/closed sets
- * Knowledge of programming

A potential student can test his/her understanding by attempting to read Section 2.1 of the Nocedal-Wright book. If the section seems incomprehensible, then most likely the student does not have the necessary background. If the section mostly makes sense, then probably the student is in good shape.