

CO 466/CO 666: Continuous Optimization (Winter 2010)

Handouts so far

[Syllabus](#)

[Course](#)

[requirements and marking policy](#)

[Problem set 1.](#) The

three test matrices for Q3 are in

[threematrices.mat.](#)

[Problem Set 2.](#)

Matlab function

[make test case.m.](#)

Problem Set 1

Solutions have been

posted on [UWACE.](#)

[Problem Set 3.](#)

Problem Set 2

Solutions have been

posted on [UWACE.](#)

Problem Set 3

Solutions have been

posted on [UWACE.](#)

[Problem Set 4.](#)

[Problem Set 5.](#)

Note:

undergraduate

Course goal

To learn principles of nonlinear continuous optimization, that is, algorithms for minimizing an objective function that depends nonlinearly and continuously on unknown variables. Advanced topics include constrained optimization and interior point methods.

Course time and location

Monday, Wednesday, Friday, 9:30-10:20, DWE 3522

Instructor

[S. Vavasis](#)

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Office hours: Tuesdays and Thursdays 1:00-2:30.

Teaching Assistant

No teaching assistant

Text

J. Nocedal and S. Wright, *Numerical Optimization, 2nd Edition*, Springer, 2006.

students should hand in only questions 2-4.

Problem Set 4

Solutions have been posted on [UWACE](#).

[Problem Set 6](#). To

prepare input data for Q2, you can use

[threepath.m](#) and

[makedistlist.m](#).

Problem Set 5

Solutions have been posted on [UWACE](#).

Problem Set 6

Solutions have been posted on [UWACE](#).

[Problem Set 7](#).

Problem Set 7

solutions have been posted on [UWACE](#).

[Problem Set 8](#). M-

file for question 4:

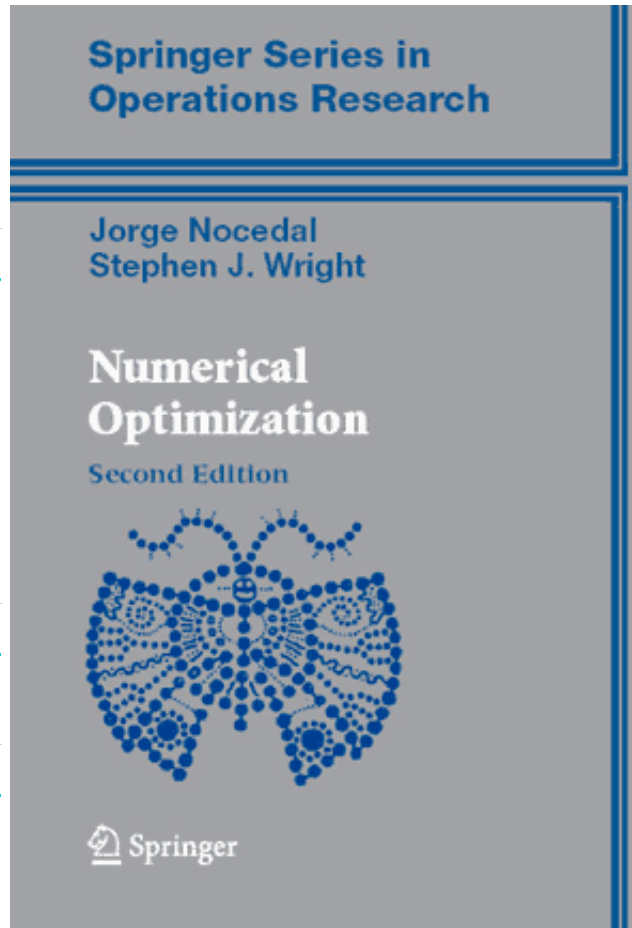
[timewarp_fgh.m](#).

[Practice Final](#)

[Exam](#)

Problem Set 8

solutions have been posted on [UWACE](#).



Prerequisites

One of

- CO 367/CM 442 and either CO 350 or CO 352/CM 340, or
- CO 355

Cumulative overall average of at least 80%; not open to General Mathematics students.

Some relevant websites

[Argonne's optimization guide](#)
[Mittelman & Spellucci's guide to optimization](#)

[software](#)

[SIAM home page](#)

[Mathworks home](#)

[page](#)

[Vavasis's home](#)

[page](#)

[C & O Dept](#)

[Textbook](#)

[homepage](#)

[Home page of](#)

[Winter '09 offering](#)

[of CO 466/CO 666](#)

[Home page of](#)

[Winter '08 offering](#)

[of CO 466/CO 666](#)

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