CO 673: Optimization for Data Science
Fall 2018

Instructor: Stephen Vavasis

1. Multivariate calculus including multivariate Taylor expansion, notions of continuity and differentiability.

2. Linear algebra including principles of subspaces and transformations, orthogonality, solving systems of equations, eigenvalues.

3. Ability to program in one of: Matlab, R, Julia, Python/Numpy

4. Exposure to optimization in a previous course is desirable.