Econ 536b. Optimization Techniques

Course Type: Graduate
Course term: Not offered

Fundamental theory and algorithms of optimization, emphasizing convex optimization. The geometry of convex sets, basic convex analysis, the principle of optimality, duality. Numerical algorithms: steepest descent, Newton’s method, interior point methods, dynamic programming, unimodal search. Applications from engineering and the sciences.

Prerequisites: MATH 120 and 222, or equivalents. May not be taken after AMTH 237.

[Also ECON 413 / AMTH 437 / EENG437]

Semester offered: Not offered

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