Econ 413a. Optimization Techniques

Day / time: T/Th 1:00 - 2:15 pm
Course Type: Undergraduate
Course term: Fall
Year: 2017
Instructor(s): Sekhar Tatikonda

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 536** / AMTH 437 / EENG437/S&DS 430]

Semester offered: Fall
Undergrad Course Category: Microtheory