

Course Outline

Continuous Optimization

Oxford University Computing Laboratory, HT 2006

Dr Nick Gould (n.gould@rl.ac.uk)

Outline of Lectures

Lecture 1: A gentle introduction.

Lectures 2-3: Optimality conditions and why they are important.

Lectures 4-6: Line-search methods for unconstrained minimization.

Lectures 7-9: Trust-region methods for unconstrained minimization.

Lectures 10: Active-set methods for linearly-constrained minimization.

Lectures 11-12: Penalty and augmented Lagrangian methods for constrained minimization.

Lectures 13-14: Interior-point methods for constrained minimization.

Lectures 15-16: Sequential quadratic programming (SQP) methods for constrained minimization.

What we don't have the time to cover:

- General convex optimization.
- Exploiting structure in large-scale problems.
- Heuristics for global optimization.

Lectures

- Mondays 2–3pm, Fox Room, Comlab.
- Wednesdays 2–3pm, Fox Room, Comlab

Materials

- Course website:
www.numerical.rl.ac.uk/nimg/oupartc/
- Slides of lectures can be downloaded from web page.
- Self-contained lecture notes for lecture course posted on web page.
- Problem sets 1-6 for classes in weeks 3-8, posted on web page.

Further Reading:

- J.Nocedal and S.Wright "Numerical Optimization", Springer 1999, ISBN 0-387-98793-2. Available in most college libraries and at OUCL library.
- R.Fletcher "Practical Methods of Optimization", second edition, Wiley 1987, ISBN 0-471-91547-5. Available in most college libraries.

Classes

- Tutor: Denis Zuev (zuev@maths.ox.ac.uk)
- Time, place: Mondays Weeks 3–8 between from 10-12 in the Fox Room [TBC].
- Handing in solutions: 9AM on the day of the class. To be put in Denis Zuev's pigeon-hole at Maths Institute.

Exam

- 2 questions each on two different parts of the paper, i.e., 4 questions in total.
- Two practice exams will be made available in TT06.
- Two revision classes in TT06.

Questions about course organisation?