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starting from first principles we show how to design and analyze simple iterative methods for efficiently solving broad classes of optimization problems the focus of the course will be on achieving provable convergence rates for solving large scale problems email sidford stanford edu

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general mathematical optimization theory comprises at least three major subareas a discrete optimization b finite dimensional optimization c in nite dimensional optimization this class covers the rigorous mathematical theory of nite dimensional optimization methods using techniques from calculus linear algebra and geometry

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these are notes for a one semester graduate course on numerical optimisation given by prof miguel a carreira perpin an at the university of california merced t he notes are largely based on the book numerical optimization by jorge nocedal and stephen j wright springer 2nd ed 2006 with some additions

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8 chapter 1 introduction 1 1 2 examples least squares problem $\min x kax bk^2$ 2 where $a^2 \in \mathbb{R}^n$ $b^2 \in \mathbb{R}^m$ and $k \geq 0$ denotes the euclidean norm this problem arises in many situations for example in statistical estima

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these are minimally edited lecture notes from the class cs261 optimization and algorithmic paradigms that i taught at stanford in the winter 2011 term the following 18 lectures cover topics in approximation algorithms exact optimization and online algorithms i gratefully acknowledge the support of the national science foundation under

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unconstrained optimization we will largely focus on the following
questions when is a minimum of f over x and corresponding
minimizer x^* guaranteed to exist how can minimizers be
accurately and efficiently computed what are the benefits and
costs of various algorithmic solutions

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derivatives and be familiar

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method 2 use a variant of the first derivative test in this method we also will need an interval of possible values of the independent variable in the function we are optimizing i however in this case unlike the previous method the endpoints do not need to be finite

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