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Modern modelling techniques
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problem Convex optimization

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Machine Learning

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Convex Sets - Introduction

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An Interior-Point Method for
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Convex Optimization

(Practically all applications), a

convex optimization program

is "computationally

tractable" { the

computational effort required

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to solve the problem to a
given accuracy \grows

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"solvable case" - the one of

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Optimization. Convex optimization programs, where the objective f and the constraints g_i are convex functions. Under minimal additional "computability assumptions" (which are satisfied in basically all

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Optimization), a convex optimization program is "computationally tractable"

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the recent book Ben-Tal, A.,
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Analysis, Algorithms,
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MPS-SIAM Series on
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Philadelphia, 2001.

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Ben-Tal, A., and Nemirovski,
A. Lectures on Modern Convex
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Series on Optimization,
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2. Preface. The goal. To
make decisions optimally is
a basic desire of a human
being.

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Aharon Ben-Tal
and ...

- We will not only deal with convex functions
- We just have so far, and if we *can* make our optimization

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convex, then this is better

- i.e., if you have two options (convex and non-convex), and it's not clear one is better than the other, you may as well pick the convex one
- The field of optimization deals with

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Shuo Han (hanshuo@uic.edu)

Office hours: Mon,

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engineering examples and

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