Introduction on Convex and Stochastic Optimization
Math 7390  Fall 2021

Time: Tuesday and Thursday, 10:30-11:50 AM

Classroom: Room 114, PRESCOTT Hall

Instructor: Name: Hongchao Zhang   Email: zhc At lsu.edu
web page : http://www.math.lsu.edu/~hozhang/Math7390-Fall2021/Math7390.html

Office Hours: Tuesday and Thursday 4:00~5:00 PM, or by email Appointment
Zoom Meeting ID: 435 490 7449

Convex Analysis and Optimization by Dimitri P. Bertsekas, ISBN 1-886529-45-0

Prerequisites: Linear Algebra, Numerical Linear Algbra, Multivariable Calculus

Contents: Depending on the time available, tentative topics include Convex sets, Convex functions, Smooth convex optimization problems, Nonsmooth convex optimization problems, Duality Theory, Stochastic Optimizaton Algorithms.

Homework: Homework will be assigned during the lecture.

Grade: Class Attendence: 20%; Homework: 20%; Midterm Project: 25% Final Project: 35%

Grade Scale: A-: 90-92 A:93-96 A+:97-100; B-: 80-82 B:83-86 B+:87-89;
C-: 70-72 C:73-76 C+:77-79; D-: 60-62 D:63-66 D+:67-69; F: less than 60
Final grades maybe finally scaled, but will only be scaled up.

Note: Except for unforeseen reasons, students must obtain advance approval from the instructor for missing any assignments.