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cally all applications), a convex optimization program is \computationally tractable" { the computational effort required to solve the problem to a given accuracy \grows

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LECTURES ON MODERN CONVEX OPTIMIZATION ANALYSIS, ALGORITHMS, AND ENGINEERING APPLICATIONS Aharon Ben-Tal Arkadi Nemirovski Technion-Israel Institute of Technology

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"solvable case" – the one of convex optimization programs, where the objective f and the constraints giare convex functions. Under minimal additional "computability assumptions" (which are satisfied in basi- cally all applications), a convex optimization program is "computationally tractable"

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LECTURES ON MODERN CONVEX OPTIMIZATION

Ben-Tal, A., and Nemirovski, A. Lectures on Modern Convex Optimization: Analysis, Algorithms and Engineering Applications, MPS-SIAM Series on Optimization, SIAM, Philadelphia, 2001 Copyright 2000, Aharon Ben-Tal and Arkadi Nemirovski. 2. Preface. The goals. To make decisions optimally is a basic desire of a human being.

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- We will not only deal with convex functions • We just have so far, and if we *can* make our optimization convex, then this is better • i.e., if you have two options (convex and non-convex), and its not clear one is better than the other, may as well pick the convex one • The field of optimization deals with finding optimal solutions for

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Lectures on modern convex optimization : analysis, algorithms, and engineering applications / Aharon Ben-Tal, Arkadi Nemirovski. p. cm. — (MPS-SIAM series on optimization) Includes bibliographical references and index. ISBN 0-89871-491-5 1. Convex programming. 2. Mathematical optimization. I. Nemirovski, Arkadi Semenovich. II. Title. III. Series.

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ECE 594: Convex Optimization (Fall 2020) Lectures. Tue/Thu, 12:30-1:45pm, online (Blackboard Collaborate) The class will be taught synchronously to promote real-time interaction. Lectures will be recorded. Instructor. Shuo Han (hanshuo@uic.edu) Office hours: Mon, 3:00-5:00pm, online (see instructions) Teaching Assistant. Lubna Shibly Mokaten (lshibl2@uic.edu)

ECE 594: Convex Optimization (Fall 2020)

Ben-Tal and Nemirovski, two experts in the field of convex optimization, present a comprehensive and refreshing perspective on the theory and application of modern convex optimization. The content is presented in the framework of six mathematically entertaining lectures, accompanied by

numerous engineering examples and many exercises that make the book suitable for an advanced graduate course of one or two semesters.

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Lectures on Convex Optimization. This book provides a comprehensive, modern introduction to convex optimization, a field that is becoming increasingly important in applied mathematics, economics and finance, engineering, and computer science, notably in data science and machine learning. Written by a leading expert in the field, this book includes recent advances in the algorithmic theory of convex optimization, naturally complementing the existing literature.

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A. Ben-Tal and A. Nemirovski, Lectures on Modern Convex Optimization: Analysis, Algorithms, and Engineering Applications, SIAM, 2001 D. Bertsekas, A. Nedic, and A Ozdaglar, Convex Analysis and Optimization, 2003.

ESE605 : Modern Convex Optimization

Lectures on Modern Convex Optimization: Analysis, Algorithms, and Engineering Applications. Here is a book devoted to well-structured and thus efficiently solvable convex optimization problems, with emphasis on conic quadratic and semidefinite programming.