COMP9602 - Convex Optimization

Semester 1, 2023-24

This is a Graduate Course . MPhil/PhD students in the Department of Computer Science should read the Coursework Requirement.	
Instructor	Prof. C Wu
Syllabus	This course presents the theory, algorithms and applications of convex optimization. Main topics to be included: convex functions; linear programming; quadratic programming, semidefinite programming, geometric programming; integer programming; duality and Lagrangian relaxation; Newton's method; Simplex algorithm; interior point method; a brief introduction to game theory.
Topics	•
Pre-requisites	Linear algebra
Compatibility	
Instructor's web	https://i.cs.hku.hk/~cwu/
Assessment	• In-course assessment:
	Teaching Period: September 1, 2023 - November 30, 2023 Reading Week: October 16, 2023 - October 21, 2023
Timetable	DateStart TimeEnd TimeVenueRemark
	Tuesdays & Thursdays 10:30 12:20 MWT5 (Tue) MBG07 (Thur)