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(usually all applications), a convex

optimization program is

"computationally tractable" { the

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Computational effort required to solve the problem to a given accuracy grows

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“solvable case” – the one of 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 applications), a convex optimization program is “computationally tractable”

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A. Lectures on Modern Convex

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Optimization: Analysis, Algorithms
and Engineering Applications,
MPS-SIAM Series on Optimization,
SIAM, Philadelphia, 2001

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Preface. The goals. To make
decisions optimally is a basic
desire of a human being.

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OPTIMIZATION Aharon Ben-Tal
and ...

- 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

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Optimization deals with finding
optimal solutions for

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Arkadi Nemirovski. p. cm. — (MPS-
SIAM series on optimization)

Includes bibliographical
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optimization. I. Nemirovski, Arkadi

Semenovich. II. Title. III. Series.

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Graph ...

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ECE 594: Convex Optimization

(Fall 2020) Lectures. Tue/Thu,

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Collaborate) The class will be

taught synchronously to promote

real-time interaction. Lectures will

be recorded. Instructor. Shuo Han

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(hanshuo@uic.edu) Office hours:
Mon, 3:00-5:00pm, online (see
instructions) Teaching Assistant.
Lubna Shibly Mokatren
(lshibl2@uic.edu)

Optimization

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

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A. Ben-Tal and A. Nemirovski,

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Optimization: Analysis,

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Applications, SIAM, 2001 D.

Bertsekas, A. Nedic, and A

Ozdaglar, Convex Analysis and

Optimization, 2003.

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