IE 3053: Global Optimization
Spring 2008

Instructor: Oleg Prokopyev, prokopyev@engr.pitt.edu

Lectures: MW 3:30-4:45, Benedum 1060

Office: Benedum 1037

Office hours: You can stop by any time my door is open. You may also contact me to set up an appointment.

Course website: http://www.engr.pitt.edu/industrial/faculty-staff/prokopyev/ie3053


Grading: Homework 20%
        Midterm (in class) 25%
        Final (take home) 25%
        Paper Presentation 10%
        Computer Projects 20%

Topics: Topics to be covered include: properties of convex/nonconvex sets and functions, local and global optimality conditions, computational complexity of global optimization, algorithms and general solutions methods for global optimizations (branch and bound, convexification and outer approximation, D.C. programming, Lipschitz optimization, etc) and some related applications.

Attendance: The students are responsible for the announcements made in the class.

Disability: If you have a disability for which you are or may be requesting an accommodation, you are encouraged to contact both me and Disability Resources and Services, 216 William Pitt Union, (412) 648-7890 as early as possible. DRS will verify your disability and determine reasonable accommodations for this course.