

Syllabus

The aim of this course is to teach you to solve real-world optimization problems and to have the geometric and analytic intuition for the nature of the solution. We will cover the first five chapters of the text Notes on Optimization by Varaiya. We will supplement chapter 4 with the beautiful linear programming problems in Introduction to Mathematical Programming by Winston and Venkataramanan and a review of calculus in Skeleton Calculus available from my website.

Your first homework is to read Skeleton Calculus and chapter 1 of Varaiya by next Tuesday.

Grading is on the exams (50%), and the homework (50%). Homework is to be turned in every Tuesday and should have clear evidence of organized effort on the problems. Thus, it is not a grade on number correct but rather on number "wrestled with". We will discuss the harder problems in class. There will be two midterms and a final spaced at 5 week intervals. Examinations are open book/notes/computers.

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