

CONVEX OPTIMIZATION

Fall 2024

Lectures:	Michael Kompatscher	Time:	Thu, Fri 12:20 – 13:50
Email:	kompatscher@karlin.mff.cuni.cz	Place:	K7(Thu), K8(Fri)

Practicals:	Alexey Barsukov	Time:	Wed 12:20 – 13:50
Email:	alexey.barsukov@matfyz.cuni.cz	Place:	K8

Course Page:

https://www.karlin.mff.cuni.cz/~kompatscher/teaching/convex_optimization.html

Consultation: Michael's office hours – Friday, 11:00-12:20 at K313. Alexey's office hours – Wednesday, 11:00-12:20 at K307 (negotiable).

Literature: The lectures follow mainly the book and slides on Convex Optimization by Boyd and Vandenberghe, which are freely available online on Boyd's website: <https://web.stanford.edu/~boyd/cvxbook/> Homeworks will include programming assignments, that are based on using the Python package CVXPY: <https://www.cvxpy.org/>

Grading: The credit is given for accomplishing your homework assignments. The final grade is determined ONLY by the result of the exam.

Homeworks: There will be 4 homework assignments, on each of which you need to score at least 60 out of 100 points to obtain the credit (zápočet) for the course. If this condition cannot be met (e.g. due to illness, or some other significant reasons), there is the possibility of solving an extra 5th homework assignment. Please, send the homework solutions to alexey.barsukov@matfyz.cuni.cz. Preferable format: `.pdf`

Exam: Oral examination. It is necessary to have the credit in order to take the exam.

Important Deadlines:

Homework #1	October 30, 2024
Homework #2	November 20, 2024
Homework #3	December 4, 2024
Homework #4	December 18, 2024
Homework #5	January 8, 2025
Exam	after January 10, 2025