

Numerical Optimization
MAP6208 Section: 23HC (14107)
Class Periods: MWF 8, 3:00 – 3:50
Location: Online/F2F
Academic Term: Spring 2022

Instructor:

William W. Hager

hager@ufl.edu

352-294-2308

Office Hours: By appointment, zoom

Teaching Assistants:

Please contact through the Canvas website

- None

Course Description

3 credits. The course develops convergence theory and implementation strategies for algorithms used to solve optimization problems. Topics covered include gradient and conjugate gradient methods, quasi Newton methods, penalty and interior point methods, sequential quadratic programming, and optimality conditions

Course Pre-Requisites / Co-Requisites

Linear algebra, and analysis

Course Objectives

The course presents the mathematical convergence theory and practical implementation issues for algorithms used to solve optimization problems.

Materials and Supply Fees

Not applicable

Required Textbooks and Software

- None

Recommended Materials

- Numerical Optimization
- Jorge Nocedal and Stephen J. Wright
- 1999
- ISBN-0-387-98793-2

Course Schedule

To be determined

Attendance Policy, Class Expectations, and Make-Up Policy

Requirements for class attendance and make-up exams, assignments, and other work in this course are consistent with university policies that can be found at:

<http://gradhcatalog.ufl.edu/content.php?catoid=10&navoid=2020#attendance>.

Additional information can be found here:

<https://catalog.ufl.edu/ugrad/current/regulations/info/attendance.aspx>

Evaluation of Grades

Class Participation	100	100%

Grading Policy

The following is given as an example only.

Percent	Grade	Grade Points
90.0 - 100.0	A	4.00
87.0 - 89.9	A-	3.67
84.0 - 86.9	B+	3.33
81.0 - 83.9	B	3.00
78.0 - 80.9	B-	2.67
75.0 - 79.9	C+	2.33
72.0 - 74.9	C	2.00
69.0 - 71.9	C-	1.67
66.0 - 68.9	D+	1.33
63.0 - 65.9	D	1.00
60.0 - 62.9	D-	0.67
0 - 59.9	E	0.00

More information on UF grading policy may be found at: <http://gradcatalog.ufl.edu/content.php?catoid=10&navoid=2020#grades>
<https://catalog.ufl.edu/ugrad/current/regulations/info/grades.aspx>

Students Requiring Accommodations

Students with disabilities who experience learning barriers and would like to request academic accommodations should connect with the disability Resource Center by visiting <https://disability.ufl.edu/students/get-started/>. It is important for students to share their accommodation letter with their instructor and discuss their access needs, as early as possible in the semester.

Course Evaluation

Students are expected to provide feedback on the quality of instruction in this course by completing online evaluations at <https://gatorevals.aa.ufl.edu/>. Evaluations are typically open during the last two or three weeks of the semester, but students will be given specific times when they are open. Summary results of these assessments are available to students at <https://gatorevals.aa.ufl.edu/>.

University Honesty Policy

UF students are bound by The Honor Pledge which states, "We, the members of the University of Florida community, pledge to hold ourselves and our peers to the highest standards of honor and integrity by abiding by the Honor Code. On all work submitted for credit by students at the University of Florida, the following pledge is either required or implied: "On my honor, I have neither given nor received unauthorized aid in doing this assignment." The Honor Code (<https://www.dso.ufl.edu/sccr/process/student-conduct-honor-code/>) specifies a number of behaviors that are in violation of this code and the possible sanctions. Furthermore, you are obligated to report any condition that facilitates academic misconduct to appropriate personnel. If you have any questions or concerns, please consult with the instructor or TAs in this class.

Software Use

All faculty, staff, and students of the University are required and expected to obey the laws and legal agreements governing software use. Failure to do so can lead to monetary damages and/or criminal penalties for the individual violator. Because such violations are also against University policies and rules, disciplinary action will be taken as appropriate. We, the members of the University of Florida community, pledge to uphold ourselves and our peers to the highest standards of honesty and integrity.

Student Privacy

There are federal laws protecting your privacy with regards to grades earned in courses and on individual assignments. For more information, please see: <http://registrar.ufl.edu/catalog0910/policies/regulationferpa.html>

Campus Resources:

Health and Wellness

U Matter, We Care:

If you or a friend is in distress, please contact umatter@ufl.edu or 352 392-1575 so that a team member can reach out to the student.

Counseling and Wellness Center: <http://www.counseling.ufl.edu/cwc>, and 392-1575; and the University Police Department: 392-1111 or 9-1-1 for emergencies.

Sexual Assault Recovery Services (SARS)

Student Health Care Center, 392-1161.

University Police Department at 392-1111 (or 9-1-1 for emergencies), [or http://www.police.ufl.edu/](http://www.police.ufl.edu/).

Academic Resources

E-learning technical support, 352-392-4357 (select option 2) or e-mail to Learning-support@ufl.edu.
<https://lss.at.ufl.edu/help.shtml>.

Career Resource Center, Reitz Union, 392-1601. Career assistance and counseling. <https://www.crc.ufl.edu/>.

Library Support, <http://cms.uflib.ufl.edu/ask>. Various ways to receive assistance with respect to using the libraries or finding resources.

Teaching Center, Broward Hall, 392-2010 or 392-6420. General study skills and tutoring.
<https://teachingcenter.ufl.edu/>.

Writing Studio, 302 Tigert Hall, 846-1138. Help brainstorming, formatting, and writing papers.
<https://writing.ufl.edu/writing-studio/>.

Student Complaints Campus: https://www.dso.ufl.edu/documents/UF_Complaints_policy.pdf.

On-Line Students Complaints: <http://www.distance.ufl.edu/student-complaint-process>.