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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