

Course: **Math 657—Optimization Theory**  
 Time: Spring 2013, 7:05-8:20 PM TTh, JB 335  
 Instructor: Tom DeLillo, JB 348, 978-3974 (office), 264-7806 (home)  
 Email: [delillo@math.wichita.edu](mailto:delillo@math.wichita.edu)  
 Web page: <http://www.math.wichita.edu/~delillo>  
 Office hours: 2:30-3:30 TTh or by appointment

Text: J. Nocedal and S. J. Wright, *Numerical Optimization*, 2nd edition, Springer, New York, 2006.

#### Syllabus (approximate)

Chapters	weeks
2–11: Unconstrained optimization (selected topics)	6
12: Constrained optimization	2
13–14: Linear programming (simplex and interior-point methods)	4
tbd: Other selected topics	3

#### Grading (approximate)

Homework (may include options for MATLAB assignments)	200 points
Exam I	100
Exam II	100
Final exam/Project and presentation	<u>100</u>
	500 points total

*Grading scale:* I usually “curve” the final grade distribution. I will assign grades in a reasonable manner and try to keep you informed of your grade relative to the rest of the class (via Blackboard).

*Attendance policy, etc.:* Regular attendance is mandatory. I will pass around an attendance sheet during each class. Good attendance will count in your favor, if your grade is borderline. If you fall behind or have other problems with the class, please contact me *as soon as possible*. Turning in homework late, missing class, or missing exams for any reason is highly discouraged and may lower your grade. I will try to be helpful if you have special difficulties.

#### *Important dates:*

Spring break: 3/18–3/24.  
 Last day to drop with a “W”: 4/5  
 Last day of classes: 5/9.  
 Final exam: Thursday 5/16, 7:40–9:30 PM, in classroom.