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ELE 522: Large-Scale Optimization for Data Science Introduction Yuxin Chen Princeton University, Fall 2019

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Introduction 11 Optimization and evolution Evolution is directed by natural selection Those sets of genes which enable animals to survive and reproduce best are most likely to be transmitted to subsequent generations The ability to survive and reproduce can be measured by the quantity known as 'fitness' If a particular set of genes is possessed by  $n_1$  members of the current generation

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ORF 523 Lecture 16 Princeton University Instructor: AA Ahmadi Scribe: G Hall Any typos should be emailed to a a@princeton.edu In this lecture, we give a brief introduction to robust optimization (Section 1) robust control (Section 2) 1 Robust optimization \To be uncertain is to be

uncomfortable, but to be certain is to be ridiculous"

### **Introduction to Online Optimization - Sébastien Bubeck**

Princeton University - Department of Operations Research and Financial Engineering Introduction to Online Optimization Sébastien Bubeck

December 14, 2011 1 Contents Chapter 1 Introduction 5 11 Statistical learning theory 5 12 Online learning 7 13 General objective of the course 11 14 Different notions of convexity 11 References 13 Chapter 2 Online optimization on the simplex 15 21

### **Princeton University**

1 Performance Improvement Princeton University Computer Science 217: Introduction to Programming Systems "Premature optimization is the root of all evil"

### **Daron Acemoglu: Introduction to Modern Economic Growth**

tively few assumptions about households, because their optimization problem is not explicitly modeled This lack of optimization on the household side is the main difference between the Solow and the neoclassical growth models The latter is the Solow model plus dynamic consumer (household) optimization To fix ideas, you may want to assume

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Department of Operations Research and Financial Engineering, Princeton University, Princeton, New Jersey 08544, powell@princeton.edu Abstract Whereas deterministic optimization enjoys an almost universally accepted canonical form, stochastic optimization is a jungle of competing notational systems and algorithmic strategies This is especially

### **Introduction to Online Convex Optimization**

fascinating world at the intersection of optimization and machine learning Such a course was given at the Technion in the years 2010-2014 with slight variations from year to year, and later at **Princeton University** in the years 2015-2016 The core material in these courses is fully covered in

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Nonlinear Optimization Andrzej Ruszczyński **PRINCETON UNIVERSITY PRESS PRINCETON AND OXFORD** Contents Preface xi Chapter 1 Introduction 1 PART1 THEORY 15 Chapter 2 Elements of Convex Analysis c, 17 21 Convex Sets 17 22 Cones 25 23 Extreme Points 39 24 Convex Functions 44 25 Subdifferential Calculus 57 26 Conjugate Duality 75 Chapter 3 Optimality Conditions 88 31 ...

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2001; he is now CEO of AMPL Optimization LLC His research interests include numerical analysis, optimization, and scientific computing Brian Kernighan received his PhD in electrical engineering from **Princeton University** in 1969 He was in the Computing Science Research Center at ...

## 3. [Robust Optimization - ISyE](#)

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ROBook May 8, 2009 iii Robust Optimization Aharon Ben-Tal Laurent El Ghaoui Arkadi Nemirovski **Princeton University** Press **Princeton** and Oxford

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Introduction to non-convex optimization Yuanzhi Li Assistant Professor, Carnegie Mellon **University** Random Date Yuanzhi Li (CMU) CMU Random Date 1 / 31

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