

Optimization and Simulation

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Organization

- Class every Tuesday from 09:15 to 13:00.
- 4 credits = 4 contact periods + 4 periods for homework
- Assignments: reading + implementation in Octave/Matlab
- Evaluation: two presentations on March 28 and May 30
- All students in a group should be presenting something at each of the sessions

Tentative outline

- 21.02.2017: Introduction to simulation
- 28.02.2017: Advanced topics on simulation
- 07.03.2017: Implementation of the project
- 14.03.2017: Implementation of the project
- 21.03.2017: Implementation of the project
- 28.03.2017: Presentations of the students
- 04.04.2017: Optimization (lecture)
- 11.04.2017: Optimization (exercices)
- 18.04.2017: Spring break
- 25.04.2017: Markov Chan Monte Carlo
- 02.05.2017: Optimization (exercices)
- 09.05.2017: Implementation of the project
- 16.05.2017: Implementation of the project
- 23.05.2017: Implementation of the project
- 30.05.2017: Presentations of the students

References

-  Bierlaire, M. (2015).
Optimization: Principles and Algorithms.
EPFL Press, Lausanne.
-  Ross, S. M. (2006).
Simulation.
Elsevier, fourth edition.