Introduction to Optimization Projects

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Evaluation Projects

- Project 1: Sequential Quadratic Programming

- Project 2: Interior point methods

- Project 3: Augmented Lagrangian methods

- Project 4: Constrained Newton methods

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Information

- Project team composition have been communicated by email yesterday (01.03.12)

- No scope to allow changing the team composition

- Each team works on one project independently

- All presentations on 23rd March. Please refer the course webpage for presentation schedule

- **IMPORTANT: In case a student has not been assigned to a team or project, please contact us immediately**

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Given

- For all projects, a list of algorithms / pseudo codes is available

- Exam question

- Description of deliverables

Output

- To understand and implement the algorithms

- To validate your models on the given problems

- Perform sensitivity analysis (what happens when you change ε, starting solution, etc.?)

- Prepare a brief presentation summarizing your results

General Tips

- Clearly identify *input* and *output* of your problem/algorithm

- For most MATLAB functions, refer tutorial or use google.com

- Numerical issues may arise, especially when working close to zero-values. Be careful in handling them.

- We encourage discussion and exchange among groups (btw, projects 1 and 2 study the same problems; same thing for projects 3 and 4…)

- Seek minimum help from us – only if you are absolutely unable to proceed further

- We prefer communication over emails for the queries

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Most Important…

- Password to access the resources is **Biogeme**

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Thank You!