

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 April 5 and June 1 (Wed) or June 2 (Thu).
- All students in a group should be presenting something at each of the sessions

Tentative outline

- 23.02.2016: Introduction to simulation - Introduction to the projects
- 01.03.2016: Implementation of the project
- 08.03.2016: Implementation of the project
- 15.03.2016: Advanced topics on simulation
- 22.03.2016: Implementation of the project
- 05.04.2016: Presentations of the students
- 12.04.2016: Optimization
- 19.04.2016: Implementation of the project
- 26.04.2016: Optimization (ctd)
- 03.05.2016: Implementation of the project
- 10.05.2016: Markov Chain Monte Carlo
- 17.05.2016: Implementation of the project
- 24.05.2016: Implementation of the project
- 31.05.2016: Presentations of the students (to be rescheduled on June 1 or 2)

References

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