

Course Code & Title:	COMP9602 - Convex Optimization				
Semester:	One			Academic Year:	2024-25
This is a Graduate Course. MPhil/PhD students in the Department of Computer Science should read the Coursework Requirement.					
Instructor(s):	Prof. C WU				
Syllabus:	<p>This course presents the theory, algorithms and applications of convex optimization.</p> <p>Main topics to be included:</p> <p>convex functions; linear programming; quadratic programming, semidefinite programming, geometric programming; integer programming; duality and Lagrangian relaxation; Newton's method; Simplex algorithm; interior point method; a brief introduction to game theory.</p>				
Topics:	-				
Pre-requisites:	Linear algebra				
Compatibility:	-				
Instructors' website:	https://i.cs.hku.hk/~cwu/				
Assessment:	<ul style="list-style-type: none">• In-course assessment• Examination marks				
Timetable:	Date	Start Time	End Time	Venue	Remarks
	Monday	15:30	17:20	MWT4	
	Friday	15:30	17:20	MWT3	
	Teaching Period: Sep 2 - Nov 30, 2024 Reading Week: Oct 14 - 19, 2024				