

COURSE DETAIL

OPTIMIZATION METHOD

Country

China

Host Institution

Fudan University

Program(s)

Fudan University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Computer Science

UCEAP Course Number

126

UCEAP Course Suffix**UCEAP Official Title**

OPTIMIZATION METHOD

UCEAP Transcript Title

OPTIMIZATION METHOD

UCEAP Quarter Units

4.50

UCEAP Semester Units

3.00

Course Description

Through this course, students will learn basic optimization knowledge, be able to formulate a practical problem into a solvable optimization model, solve the problem using existing commercial or open source software or design their own algorithms to solve the problem.

This course mainly includes the introduction of convex analysis basics, linear and linear cone programming, optimal condition Lagrange duality, some basic optimization algorithms and their applications in finance, signal processing, machine learning and statistics.

Language(s) of Instruction

Chinese

Host Institution Course Number

DATA130026

Host Institution Course Title

OPTIMINZATION METHOD

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Rujun JIANG

Host Institution Degree

Host Institution Department

School of Big Data

Course Last Reviewed

2027-2028

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