

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 DATA
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 Campus

Host Institution Faculty

Rujun JIANG

Host Institution Degree

Host Institution Department

School of Big Data

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