

UČNI NAČRT PREDMETA / COURSE SYLLABUS (leto / year 2016/17)						
Predmet:	Optimizacija 2					
Course title:	Optimization 2					
Študijski program in stopnja Study programme and level	Študijska smer Study field		Letnik Academic year		Semester Semester	
Magistrski študijski program Finančna matematika	ni smeri		1 ali 2		prvi ali drugi	
Master's study programme Financial Mathematics	none		1 or 2		first or second	
Vrsta predmeta / Course type			izbirni / elective			
Univerzitetna koda predmeta / University course code:			M2604			
Predavanja Lectures	Seminar Seminar	Vaje Tutorial	Klinične vaje work	Druge oblike študija	Samost. delo Individ. work	ECTS
30	15	30			105	6
Nosilec predmeta / Lecturer:			prof. dr. Sergio Cabello Justo, prof. dr. Emil Žagar			
Jeziki / Languages:	Predavanja / Lectures:	slovenski / Slovene, angleški / English				
	Vaje / Tutorial:	slovenski / Slovene, angleški / English				
Pogoji za vključitev v delo oz. za opravljanje študijskih obveznosti:			Prerequisites:			
Vpis v letnik študija.			Enrolment in the programme.			
Vsebina:			Content (Syllabus outline):			

<p>Konveksne množice in funkcije, konveksno programiranje. Lagrangeova prirejenost, dualna naloga, šibka in krepka dualnost. Slaterjev pogoj, Karush-Kuhn-Tuckerjev izrek.</p> <p>Optimizacijski problemi z linearnimi omejitvami, kvadratično in semidefinitno programiranje s posplošitvami. Numerični postopki, kazenske metode. Celoštevilsko programiranje.</p> <p>Kratek pregled računalniških orodij za reševanje optimizacijskih problemov.</p>	<p>Convex sets and functions, convex programming. Lagrange duality, dual problem, weak and strong duality. Slater's condition, the Karush-Kuhn-Tucker theorem.</p> <p>Linearly constrained optimization problems, quadratic and semidefinite programming with generalizations. Numerical procedures, penalty functions. Integer programming. A short overview of software tools for solving optimization problems.</p>
---	--

Temeljni literatura in viri / Readings:

<p>S. Boyd, L. Vandenberghe: Convex Optimization, Cambridge Univ. Press, Cambridge, 2004.</p> <p>B. H. Korte, J. Vygen: Combinatorial Optimization: Theory and Algorithms, 3. izdaja, Springer, Berlin, 2006.</p>

Cilji in kompetence:

Študent spozna osnovne vrste problemov matematičnega programiranja s poudarkom na konveksnih problemih. Sezname se z osnovnimi matematičnimi prijemi za njihovo reševanje, hkrati pa za praktično reševanje uporablja tudi ustrezne računalniške pakete.

Objectives and competences:

Students encounter the fundamental types of problems in mathematical programming, with emphasis on the convex ones. They get to know the basic mathematical tools for tackling these problems, using appropriate software packages for solving them in practice.

Predvideni študijski rezultati:

Znanje in razumevanje: Študent je sposoben z matematičnim modelom dobro opisati različne pomembne uporabne probleme. Pozna osnovne prijeme in računalniška orodja za učinkovito reševanje dobljenih optimizacijskih problemov.

Uporaba: Reševanje optimizacijskih problemov iz prakse.

Refleksija: Pomen predstavitve praktičnih problemov v formalizirani obliki, ki omogoča njihovo učinkovito in pravilno reševanje.

Intended learning outcomes:

Knowledge and understanding: Students are able to model various important applied problems accurately. They are familiar with the basic techniques and software tools that can be used to solve the resulting optimization problems efficiently. Application: Solving optimization problems which appear in practice. Reflection: The importance of representing practical problems in a formal way which helps to solve them efficiently and adequately. Transferable skills: Ability to model practical problems as mathematically

Prenosljive spretnosti – niso vezane le na en predmet: Modeliranje nalog iz vsakdanjega življenja v obliki matematičnih optimizacijskih nalog, zmožnost razločevanja med računsko obvladljivimi in neobvladljivimi problemi, sposobnost samostojnega snovanja modelov in njihove analize s pomočjo računalnika.

formulated optimization problems, to distinguish between computationally feasible and infeasible problems, to construct models on one's own and to analyze them by means of appropriate software tools.

Metode poučevanja in učenja:

predavanja, seminar, vaje, domače naloge, konzultacije in samostojno delo študentov

Learning and teaching methods:

Lectures, seminar, exercises, homework, consultations, and independent work by the students

Načini ocenjevanja:

Delež (v %) /
Weight (in %)

Assessment:

Način (pisni izpit, ustno izpraševanje, naloge, projekt):
izpit iz vaj (2 kolokvija ali pisni izpit)

ustni izpit
Ocene: 1-5 (negativno), 6-10 (pozitivno) (po Statutu UL)

50%
50%

Type (examination, oral, coursework, project):
2 midterm exams instead of written exam, written exam

oral exam

Grading: 1-5 (fail), 6-10 (pass) (according to the Statute of UL)

Reference nosilca / Lecturer's references:

Sergio Cabello:

CABELLO, Sergio, DÍAZ-BÁÑEZ, José Miguel, PÉREZ LANTERO, Pablo. Covering a bichromatic point set with two disjoint monochromatic disks. Computational geometry, ISSN 0925-7721. [Print ed.], 2013, vol. 46, iss. 3, str. 203-212. [COBISS.SI-ID 16326233]

CABELLO, Sergio, GIANNOPOULOS, Panos, KNAUER, Christian, MARX, Dániel, ROTE, Günter. Geometric clustering: fixed-parameter tractability and lower bounds with respect to the dimension. ACM transactions on algorithms, ISSN 1549-6325, 2011, vol. 7, no. 4, article 43 (27 str.). [COBISS.SI-ID 16028761]

CABELLO, Sergio, ROTE, Günter. Obnoxious centers in graphs. SIAM journal on discrete mathematics, ISSN 0895-4801, 2010, vol. 24, no. 4, str. 1713-1730. [COBISS.SI-ID 15762265]

Emil Žagar:

JAKLIČ, Gašper, SAMPOLI, Maria Lucia, SESTINI, Alessandra, ŽAGAR, Emil. C [sup] 1 rational interpolation of spherical motions with rational rotation-minimizing directed frames. *Computer Aided Geometric Design*, ISSN 0167-8396, 2013, vol. 30, iss. 1, str. 159-173. [COBISS.SI-ID 16368729]

JAKLIČ, Gašper, KANDUČ, Tadej, PRAPROTNIK, Selena, ŽAGAR, Emil. Energy minimizing mountain ascent. *Journal of optimization theory and applications*, ISSN 0022-3239, 2012, vol. 155, is. 2, str. 680-693. . [COBISS.SI-ID 4382935]

JAKLIČ, Gašper, ŽAGAR, Emil. Curvature variation minimizing cubic Hermite interpolants. *Applied mathematics and computation*, ISSN 0096-3003. [Print ed.], 2011, vol. 218, iss. 7, str. 3918-3924. [COBISS.SI-ID 16049241]