

UČNI NAČRT PREDMETA / COURSE SYLLABUS (leto / year 2017/18)						
Predmet:		Izbrana poglavja iz optimizacije				
Course title:		Topics in optimization				
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:				M2601		
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>Predavatelj izbere nekatere pomembne teme s področja optimizacije, kot so na primer:</p> <p>Matematične osnove metod notranjih točk.</p> <p>Zahtevnejši problemi kombinatorične optimizacije.</p> <p>Celoštevilsko programiranje.</p> <p>Iterativne metode v optimizaciji.</p> <p>Hevristike, evolucijsko in genetsko programiranje.</p> <p>Praktična uporaba optimizacijskih metod v financah, ekonomiji, logistiki, telekomunikacijah ipd.</p> <p>Stohastično programiranje, itd.</p>	<p>The lecturer selects some important topics in optimization, such as:</p> <p>Mathematical foundations of interior-point methods.</p> <p>Advanced problems of combinatorial optimization.</p> <p>Integer programming.</p> <p>Iterative methods in optimization.</p> <p>Heuristics, evolutionary and genetic programming.</p> <p>Applications of optimization methods in finance, economy, logistics, telecommunications, etc.</p> <p>Stochastic programming, etc.</p>
--	--

Temeljni literatura in viri / Readings:

S. Boyd, L. Vandenberghe: Convex Optimization, Cambridge University Press, Cambridge, 2004.

J. Renegar: A Mathematical View of Interior-Point Methods in Convex Optimization, Society for Industrial and Applied Mathematics, Philadelphia, 2001.

B. H. Korte, J. Vygen: Combinatorial Optimization: Theory and Algorithms, 3. izdaja, Springer, Berlin, 2006.

L. A Wolsey: Integer Programming, Wiley, New York, 1998.

C. T. Kelley: Iterative Method for Optimization, Society for Industrial and Applied Mathematics, Philadelphia, 1999.

Z. Michalewicz, D. B. Fogel: How to Solve It: Modern Heuristics, 2. izdaja, Springer, Berlin, 2004.

Cilji in kompetence:

Študent podrobneje spozna eno ali več pomembnejših področij optimizacije.

Objectives and competences:

Students become acquainted with one or several of the more important areas of optimization.

Predvideni študijski rezultati:

Znanje in razumevanje: Slušatelj se natančneje seznanja z izbranim področjem optimizacije. Spozna teoretične osnove ter praktične prijeme pri reševanju optimizacijskih nalog z izbranega področja.

Uporaba: Reševanje optimizacijskih problemov iz vsakdanjega življenja.

Refleksija: Pomen ustreznega modeliranja optimizacijskih problemov, kar omogoča njihovo učinkovito reševanje.

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.

Intended learning outcomes:

Knowledge and understanding: Students gain deeper knowledge of selected optimization areas. They become familiar with both the theoretical foundations and the techniques for solving optimization problems in these areas. Application: Solving optimization problems which arise in practice. Reflection: The importance of adequate modelling of optimization problems which facilitates their efficient solving. Transferable skills: Capabilities to model practical problems as mathematically formulated optimization problems, to distinguish between computationally feasible and infeasible problems, to construct models 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:

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)

Delež (v %) /
Weight (in %)

50%
50%

Assessment:

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, PRAPROTNİK, 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]