MATH 417. LINEAR OPTIMIZATION.

Credits: 3

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

An introduction to linear optimization and its applications: Duality theory, fundamental theorem, sensitivity analysis, convexity, simplex algorithm, interior-point methods, quadratic optimization, applications in game theory.

- Restriction: Not open to students who have taken or are taking MATH 487.
- Prerequisites: COMP 202, and MATH 223 or MATH 236, and MATH 314 or equivalent
- Restriction: Not open to students who have taken or are taking MATH 487 or MATH 517.

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