

MATH 517. HONOURS LINEAR OPTIMIZATION.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

Honours level introduction to linear optimization and its applications: duality theory, fundamental theorem, sensitivity analysis, convexity, simplex algorithm, interiorpoint methods, quadratic optimization, applications in game theory.

- Prerequisites: COMP 202, and MATH 223 or MATH 236 and MATH 314 or equivalent.
- Restrictions: Not open to students who have taken or are taking MATH 417 or MATH 487.

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