

COMPGV19: Numerical Optimisation

View Online



1.

Jorge Nocedal, Stephen Wright. Numerical Optimization (Springer Series in Operations Research and Financial Engineering). Springer

2.

Wright, Stephen J. Primal-Dual Interior-Point Methods. Society for Industrial and Applied Mathematics; 1997.

3.

Boyd SP, Vandenberghe L. Convex Optimization. Cambridge University Press; 2004.
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4.

EE364a: Lecture slides. <http://stanford.edu/class/ee364a/lectures.html>

5.

EE364b: Lecture slides. <http://stanford.edu/class/ee364b/lectures.html>

6.

Section C Oxford course. <http://www.numerical.rl.ac.uk/people/nimg/oupartc/index.shtml>