

COMPGV19: Numerical Optimisation

View Online



Boyd, S.P. and Vandenberghe, L. (2004) Convex optimization. Cambridge: Cambridge University Press. Available at: <https://doi.org/10.1017/CBO9780511804441>.

EE364a: Lecture slides (no date). Available at:
<http://stanford.edu/class/ee364a/lectures.html>.

EE364b: Lecture slides (no date). Available at:
<http://stanford.edu/class/ee364b/lectures.html>.

Jorge Nocedal and Stephen Wright (no date) Numerical Optimization (Springer Series in Operations Research and Financial Engineering). Springer.

Section C Oxford course (no date). Available at:
<http://www.numerical.rl.ac.uk/people/nimg/oupartc/index.shtml>.

Wright, Stephen J. (1997) Primal-dual interior-point methods. Philadelphia: Society for Industrial and Applied Mathematics.