

COMPGV19: Numerical Optimisation

[View Online](#)

[1]

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

[2]

Wright, Stephen J., Primal-dual interior-point methods. Philadelphia: Society for Industrial and Applied Mathematics, 1997. [Online]. Available:
<https://epubs-siam-org.libproxy.ucl.ac.uk/doi/book/10.1137/1.9781611971453>

[3]

S. P. Boyd and L. Vandenberghe, Convex optimization. Cambridge: Cambridge University Press, 2004. doi: 10.1017/CBO9780511804441.

[4]

'EE364a: Lecture slides'. [Online]. Available: <http://stanford.edu/class/ee364a/lectures.html>

[5]

'EE364b: Lecture slides'. [Online]. Available:
<http://stanford.edu/class/ee364b/lectures.html>

[6]

'Section C Oxford course'. [Online]. Available:

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