

# COMPGV19: Numerical Optimisation

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Boyd SP and Vandenberghe L, Convex Optimization (Cambridge University Press 2004)

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

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

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

'Section C Oxford Course'

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

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