

# COMPGV19: Numerical Optimisation

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1

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

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

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S. P. Boyd and L. Vandenberghe, Convex optimization, Cambridge University Press, Cambridge, 2004.

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

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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>.