SE/EC/ME 724 Advanced Optimization Theory and Methods

Yannis Paschalidis
yannisp@bu.edu, http://sites.bu.edu/paschalidis/

Department of Electrical and Computer Engineering,
Division of Systems Engineering,
Department of Biomedical Engineering
and Center for Information and Systems Engineering,
Boston University

Lecture 10: Outline

1. Two metric projection methods.
2. Manifold suboptimization - Quadratic programming.
3. Affine scaling.
4. Proximal methods.
5. Block-coordinate descent.