SE/EC/ME 724 Advanced Optimization Theory and Methods

Yannis Paschalidis

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

CISE   BOSTON UNIVERSITY

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

BOSTON UNIVERSITY   CISE

Lecture 17: Outline

1. Infeasibility and Unboundness.
2. Equality constraints.
3. Linear constraints - convex cost.
4. Convex cost - nonlinear constraints.