

Johan Karlsson, January 2020.

Reading instructions and preliminary plan for the lectures in SF3810.

The course is based on the classical book Optimization by vector space methods, by David G. Luenberger.

The following parts of the book are included in the course:

Chapter 1. Read on your own as an introduction.

Chapter 2. Lectures 1 and 2.

Chapter 3. Lectures 3 and 4.

Chapter 5. Lectures 5, 6 and 7.

Chapter 6. Lectures 8 and 9.

You may skip the proofs in section 6.4.

Chapter 7. Lectures 10 and 11.

You may skip the sections marked with a " *".

Chapter 8. Lectures 12 and 13.

Chapter 9. Lecture 14.

You may skip sections 9.5 and 9.6, and also the proof in 9.2.

More detailed requirements for passing the oral exam will be provided later.