NMSA403 Optimization Theory
Tasks appearing in written part of exams:

- A theoretical question from geometry:
  Application of separation theorems and Farkas' theorem.

- Convexity, differentiability of functions:
  Verification of convexity (concavity) for a given function. Verification of convexity for a given set using convexity of functions.

- To find solutions of a given convex program.

- To find solutions of a given NLP program using (KKT) condition.

- Verification of a given constraint qualification for a given set.

- Verification of (SOSC) constraint for a given NLP program.

January 3, 2022

Doc.RNDr. Petr Lachout, CSc.