

GUJARAT TECHNOLOGICAL UNIVERSITY

M.E. Semester: III

Communication Systems Engineering

Subject Name: **Optimization Techniques (Major Elective - IV)**

Sr. No	Course content
1.	Motivation. Mathematical review, matrix factorization, sets and sequences, convex sets and functions.
2.	Linear programming and simplex methods, Weierstrass' Theorem, Karush Kuhn Tucker optimality conditions, algorithms, convergence.
3.	Unconstrained optimization, Line search methods, method of multidimensional search, method of multi dimensional search, steepest descent methods, Newton's method, trust region methods, conjugate gradient methods, quasi-Newton's methods.
4.	Constrained optimization, penalty and barrier function methods, augmented Lagrangian methods, Polynomial time algorithm for linear programming.
5.	Successive linear programming, successive quadratic programming.

Reference Books:

M.S.Bazaraa, H.D.Sherali and C. Shetty, Nonlinear Programming theory and Algorithms, John Wiley and Sons, New York.