

Optimization Methods in Finance

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January 12, 2015

1. Introduction.
2. Attendance and Registration issues.
3. Syllabus discussion.
4. Agreement on new meeting time Tuesday 5 pm - 7:30 pm, 801 ESB.
5. Personal meeting preferred over email.
6. Discussion on textbook.
7. Brief introduction to various topics such as linear programming, integer programming, conic programming and dynamic programming.
8. Discussion on relative difficulties of topics.
9. Assignment of presentation topics.
10. Discussion on homework assignments and presentations.
11. Increasing grade emphasis on presentations.
12. Honor code.