CS 691 - Optimization Methods in FInance

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1 Presentation Schedule

Topic	Date
Non-linear programming (Theory)	February 17
Non-linear Programming (Applications)	February 24
Quadratic Programming (Theory)	March 3
Quadratic Programming (Applications)	March 10
Dynamic Programming (Theory)	March 17
Dynamic Programming (Applications)	March 17
Conic Optimization (Applications)	March 31
Integer Programming (Theory)	April 7
Integer Programming (Applications)	April 14
Stochastic Programming (Theory)	April 21
Stochastic Programming (Applications)	April 28
Robust Optimization	May 5
	Non-linear programming (Theory) Non-linear Programming (Applications) Quadratic Programming (Theory) Quadratic Programming (Applications) Dynamic Programming (Theory) Dynamic Programming (Applications) Conic Optimization (Applications) Integer Programming (Theory) Integer Programming (Applications) Stochastic Programming (Theory) Stochastic Programming (Applications)