C6.2/B2. Continuous Optimization

Non-examinable material
(from slides)

This note lists the **non-examinable** parts of the slides of the *C6.2/B2 Continuous Optimization* lectures. These were already mentioned in class, during the lectures. If anything in the list below is unclear, please email: `cartis@maths.ox.ac.uk`.

All references below are to the *slides* of the lecture course, posted on the course website

`https://courses.maths.ox.ac.uk/node/42762`

1. Lecture 5: the second half of slide 11 ("Quasi-Newton methods...BFGS"), from "Given $B_k = J_k J_k^T$ ..." till end of the respective slide (basically the interpretation of BFGS formula using the Cholesky factorization of B_k).

2. Lecture 5: last slide, entitled "Appendix: Providing derivatives to algorithms".

3. Lectures 9 – 10: the proof of Theorem 19 (slides 23–24).

4. Lectures 13–16 ("Interior point methods"): the proof of Theorem 28 (slides 13–14).

5. Lectures 13–16: "Ill-conditioning revisited (non-examinable)" (slide 22).

6. Lectures 13–16: "The simplex vs. interior point methods for LP" (last slide)