



SUBJECT: Optimization		
MASTER DEGREE: Mathematical Engineering	ECTS: 6	QUARTER: 1

TIMETABLE FOR THE SUBJECT							
WEEK	SESSION	DESCRIPTION OF EACH SESSION	GROUP (X mark)		Indicate if a different lecture room is needed (computer, audiovisual, etc.)	HOMEWORK PER WEEK	
			1	2		DESCRIPTION	ATTENDING HOURS
1	1	Introduction: motivation	X			Theoretical Lecture	2
1	2	Introduction: examples	X			Practical Class	2
2	1	Introduction: basic definitions and properties	X			Theoretical Lecture	2
2	2	Unconstrained optimization: introduction	X			Theoretical Lecture	2
3	1	Unconstrained optimization: optimality conditions	X			Theoretical Lecture	2
3	2	Unconstrained optimization: examples	X			Practical Class	2



4	1	Unconstrained optimization: algorithms	X			Theoretical Lecture	2
4	2	Constrained optimization: introduction	X			Theoretical Lecture	2
5	1	Constrained optimization: optimality conditions	X			Theoretical Lecture	2
5	2	Constrained optimization: examples	X			Practical class	2
6	1	Constrained optimization: algorithms	X			Theoretical Lecture	2
6	2	Optimization under uncertainty: introduction	X			Practical Class	2
7	1	Optimization under uncertainty : Stochastic Programming	X			Theoretical Lecture	2
7	2	Optimization under uncertainty : Stochastic Programming	X			Practical Class	2
8	1	Optimization under uncertainty: Robust Optimization	X			Theoretical Lecture	2



8	1	Presentations of final homeworks	X			Presentation of final homeworks	2
TOTAL HOURS							32