Date	#	Lecture topic	Instructor
29. Aug. 2013	1	Introduction to optimization	El Ghaoui
3. Sep. 2013	2	Convex sets and functions	El Ghaoui
5. Sep. 2013	3	Conjugates, subdifferentials	El Ghaoui
10. Sep. 2013	4	Optimization problems	El Ghaoui
12. Sep. 2013	5	Conic optimization	El Ghaoui
17. Sep. 2013	6	Weak duality	El Ghaoui
19. Sep. 2013	7	Duality examples	El Ghaoui
24. Sep. 2013	8	Duality, strong duality	El Ghaoui
26. Sep. 2013	9	Minimax, optimality conditions	El Ghaoui
1. Oct. 2013		Midterm 1	El Ghaoui
3. Oct. 2013	10	Subgradient methods	El Ghaoui
8. Oct. 2013	11	Gradient methods, I	El Ghaoui
10. Oct. 2013	12	Gradient methods, II	El Ghaoui
15. Oct. 2013	13	Operator splitting	El Ghaoui
17. Oct. 2013	14	Proximal methods, incremental methods	El Ghaoui
22. Oct. 2013	15	Stochastic optimization	El Ghaoui
24. Oct. 2013	16	Block-coordinate descent, I	El Ghaoui
29. Oct. 2013	17	Review	TBD
31. Oct. 2013		Midterm 2	
5. Nov. 2013	18	BCD II, parallel algorithms	El Ghaoui
7. Nov. 2013	19	Parallel, distributed optimization, I	El Ghaoui
12. Nov. 2013	20	Parallel, distributed optimization, II	El Ghaoui
14. Nov. 2013	21	Newton and quasi-Newton methods	El Ghaoui
19. Nov. 2013	22	Interior-point methods	El Ghaoui
21. Nov. 2013	23	Robust optimization	El Ghaoui
26. Nov. 2013	24	Affine recourse	El Ghaoui
28. Nov. 2013		HOLIDAY	
3. Dec. 2013	25	Optimization in machine learning	TBD
5. Dec. 2013	26	Optimization over polynomials	TBD
10. Dec. 2013	27	TBD	TBD
12. Dec. 2013	28	Review	TBD