ECE 710
Engineering Optimization

COURSE OUTLINE

Please refer to course website for updated information.

COURSE DESCRIPTION

Calendar description:
Concentrates on recognizing and solving convex optimization problems that arise in engineering. Convex sets, functions, and optimization problems. Basics of convex analysis. Least-squares, linear and quadratic programs, semi-definite programming, minimax, extremal volume, and other problems. Localization methods. Optimality conditions, duality theory, theorems of alternative, and applications. Interior-point methods. Applications to signal processing, control, circuit design, computational geometry, statistics, and mechanical engineering. The prerequisites are - a good knowledge of linear algebra and willingness to program in Matlab; exposure to numerical computing, optimization, and application fields helpful but not required; the engineering applications will be kept basic and simple.

Additional material for Winter 2025:
The application material in the course will include discussion of a variety of strategies for generating good solutions to classes of non-convex engineering problems using insights and techniques from convex optimization.

SCHEDULE and MODE OF DELIVERY

The material for this course will be delivered in the form of in-person lectures. Those lectures will be held on

- Tuesdays, 11:30am-1:30pm
- Fridays, 11:30am-1:30pm

The rooms in which the lectures will be held are available on Mosaic.

INSTRUCTOR

Dr. Tim Davidson
E-mail: davidso@mcmaster.ca
Office: ITB-A226
Phone: 905-525-9140 ext. 24818
Office Hours**:** See course website for details

TEACHING ASSISTANTS

N/A

COURSE WEBSITE/S

http://avenue.mcmaster.ca

COURSE OBJECTIVES

By the end of this course, students will have developed a comprehensive understanding of mathematical optimization methods and their application to engineering design problems. They will be able to (i) formulate optimization problems that capture the constraints on their design and their objectives; (ii) analyse the structure of that formulation to determine how difficult it may be to solve; (iii) modify the formulation in order to find alternate trade-offs between the extent to which the formulation captures the design problem and the difficulty of solving the problem; (iv) employ effective optimization algorithms that are tailored to the formulation, and understand the nature of the solutions that the chosen algorithm will provide.

ASSUMED KNOWLEDGE

A solid background in linear algebra. Exposure to numerical computing, programming, optimization and engineering design will be helpful, but is not required.

COURSE MATERIALS

Textbook:
Boyd and Vandenberghe, *Convex Optimization*, Cambridge University Press, Cambridge, 2004
Book web page can be found at: http://www.stanford.edu/~boyd/cvxbook.html

Additional Reading:
Bertsekas, with Nedic and Ozdaglar, *Convex Analysis and Optimization*, Athena Scientific, Belmont, MA, 2003.
Nocedal and Wright, *Numerical Optimization*, Springer, New York, 1999.
Bertsekas, *Nonlinear Programming*, 2nd edition, Athena Scientific, Belmont, MA, 1999.
Gill, Murry and Wright, *Practical Optimization*, Academic Press, London, 1986.
Antoniou and Lu, *Practical Optimization: Algorithms and Engineering Applications*, Springer, New York, 2007.

Other:
Lecture slides will be distributed on the course web site.

COURSE OVERVIEW

Week	Topic	Readings
1	Principles of Engineering Optimization	
2	Convex sets	
3	Convex functions	
4	Convex optimization	
5	Linear and quadratic optimization	
6	Geometric and semidefinite programming	
7	Duality	
8	Smooth unconstrained minimization	
9	Sequential unconstrained minimization	
10	Successive convex approximation	
11	Branch and bound algorithms; semidefinite relaxation	
12	Surrogate optimization and space mapping; robust optimization	
13	Project presentations	

At certain points in the course, it may make good sense to modify the schedule. The instructor may modify elements of the course and will notify students accordingly (in class, on the course website).

ASSESSMENT

Component	Weight
Midterm Test	10 %
Project	55 %
Final Exam	35 %
Total	100 %

ACADEMIC INTEGRITY

You are expected to exhibit honesty and use ethical behaviour in all aspects of the learning process. Academic credentials you earn are rooted in principles of honesty and academic integrity. It is your responsibility to understand what constitutes academic dishonesty. Academic dishonesty is to knowingly act or fail to act in a way that results or could result in unearned academic credit or advantage. This behaviour can result in serious consequences, e.g. the grade of zero on an assignment, loss of credit with a notation on the transcript (notation reads: “Grade of F assigned for academic dishonesty”), and/or suspension or expulsion from the

university. For information on the various types of academic dishonesty please refer to the Academic Integrity Policy, located at https://secretariat.mcmaster.ca/university-policies-proceduresguidelines/
The following illustrates only three forms of academic dishonesty:
• plagiarism, e.g. the submission of work that is not one's own or for which other credit has been obtained.
• improper collaboration in group work.
• copying or using unauthorized aids in tests and examinations.

AUTHENTICITY / PLAGIARISM DETECTION

Some courses may use a web-based service (Turnitin.com) to reveal authenticity and ownership of student submitted work. For courses using such software, students will be expected to submit their work electronically either directly to Turnitin.com or via an online learning platform (e.g. A2L, etc.) using plagiarism detection (a service supported by Turnitin.com) so it can be checked for academic dishonesty.
Students who do not wish their work to be submitted through the plagiarism detection software must inform the Instructor before the assignment is due. No penalty will be assigned to a student who does not submit work to the plagiarism detection software. All submitted work is subject to normal verification that standards of academic integrity have been upheld (e.g., on-line search, other software, etc.). For more details about McMaster's use of Turnitin.com please go to www.mcmaster.ca/academicintegrity.

COURSES WITH AN ON-LINE ELEMENT

Some courses may use on-line elements (e.g. e-mail, Avenue to Learn (A2L), LearnLink, web pages, capa, Moodle, ThinkingCap, etc.). Students should be aware that, when they access the electronic components of a course using these elements, private information such as first and last names, user names for the McMaster e-mail accounts, and program affiliation may become apparent to all other students in the same course. The available information is dependent on the technology used. Continuation in a course that uses on-line elements will be deemed consent to this disclosure. If you have any questions or concerns about such disclosure please discuss this with the course instructor.

Some courses may use online proctoring software for tests and exams. This software may require students to turn on their video camera, present identification, monitor and record their computer activities, and/or lock/restrict their browser or other applications/software during tests or exams. This software may be required to be installed before the test/exam begins.

COPYRIGHT AND RECORDING

Students are advised that lectures, demonstrations, performances, and any other course material provided by an instructor include copyright protected works. The Copyright Act and

copyright law protect every original literary, dramatic, musical and artistic work, including lectures by University instructors.
The recording of lectures, tutorials, or other methods of instruction may occur during a course. Recording may be done by either the instructor for the purpose of authorized distribution, or by a student for the purpose of personal study. Students should be aware that their voice and/or image may be recorded by others during the class. Please speak with the instructor if this is a concern for you.

CONDUCT EXPECTATIONS

As a McMaster student, you have the right to experience, and the responsibility to demonstrate, respectful and dignified interactions within all of our living, learning and working communities. These expectations are described in the Code of Student Rights & Responsibilities (the "Code"). All students share the responsibility of maintaining a positive environment for the academic and personal growth of all McMaster community members, whether in person or online. It is essential that students be mindful of their interactions online, as the Code remains in effect in virtual learning environments. The Code applies to any interactions that adversely affect, disrupt, or interfere with reasonable participation in University activities. Student disruptions or behaviours that interfere with university functions on online platforms (e.g. use of Avenue 2 Learn, WebEx or Zoom for delivery), will be taken very seriously and will be investigated. Outcomes may include restriction or removal of the involved students' access to these platforms.

ACADEMIC ACCOMMODATIONS

Students with disabilities who require academic accommodation must contact Student Accessibility Services (SAS) at 905-525-9140 ext. 28652 or sas@mcmaster.ca to make arrangements with a Program Coordinator. For further information, consult McMaster University's Academic Accommodation of Students with Disabilities policy.

ACADEMIC ACCOMMODATION FOR RELIGIOUS, INDIGENOUS OR SPIRITUAL OBSERVANCES (RISO)

Students requiring academic accommodation based on religious, indigenous or spiritual observances should follow the procedures set out in the RISO policy. Students should submit their request to their Faculty Office ***normally within 10 working days*** of the beginning of term in which they anticipate a need for accommodation or to the Registrar's Office prior to their examinations. Students should also contact their instructors as soon as possible to make alternative arrangements for classes, assignments, and tests.

EXTREME CIRCUMSTANCES

The University reserves the right to change the dates and deadlines for any or all courses in extreme circumstances (e.g., severe weather, labour disruptions, etc.). Changes will be communicated through regular McMaster communication channels, such as McMaster Daily News, A2L and/or McMaster email.

RESEARCH ETHICS

The two principles underlying integrity in research in a university setting are these: a researcher must be honest in proposing, seeking support for, conducting, and reporting research; a researcher must respect the rights of others in these activities. Any departure from these principles will diminish the integrity of the research enterprise. This policy applies to all those conducting research at or under the aegis of McMaster University. It is incumbent upon all members of the university community to practice and to promote ethical behaviour. To see the Policy on Research Ethics at McMaster University, please go to http://www.mcmaster.ca/policy/faculty/Conduct/ResearchEthicsPolicy.pdf.

www.eng.mcmaster.ca/ece