

University of Pretoria Yearbook 2018

Large-scale optimisation for data science 809 (NEP 809)

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| Qualification | Postgraduate |
| Faculty | Faculty of Natural and Agricultural Sciences |
| Module credits | 15.00 |
| Programmes | MSc eScience (Coursework) |
| Prerequisites | No prerequisites. |
| Language of tuition | Module is presented in English |
| Department | Statistics |
| Period of presentation | Semester 1 or Semester 2 |

Module content

Introduction to convex optimisation, subgradient methods, decomposition and distributed optimisation, proximal and operator splitting methods, conjugate gradients, and nonconvex problems.

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