

University of Pretoria Yearbook 2020

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

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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