

MTH 337

Day 27 Tuesday, April 22, 2008

Due date for Portfolio

5pm Wed, April 30 — Will this cause any hardship?

Monte Carlo optimization exercise, cont'd

Use the random walk technique described on Tuesday to find the place where the function

$$\begin{aligned} & \tanh(0.4*((x[1]-17)^2+(x[2]+10)^2 + 2*\sin(x[1]+x[2])) + .1e-5*\exp(x[1]+x[2])) \\ & + \tanh(0.6*((x[1]-2)^2 + (x[2]-5)^2) + .2e-3*\exp(x[1]+x[2])); \end{aligned}$$

has its least value.

Write up as part of HW10.

Stopping criterion?

Linear Programming: another kind of optimization problem

Oil pipeline problem: see today's links file

Linear programming

The simplex algorithm

Black boxes

In Maple

Online Course Evaluations

Please go to MyUB and do the course evaluation for MTH 337.

Your comments will be very useful and greatly valued.