

# Advanced Convex Optimization

## January 20-21-22, 2016

Amphi Lagarrigue, École polytechnique

an exceptional lecture of  
**Professor Yurii NESTEROV**  
(Université Catholique de Louvain)

Organizers:

P. Carpentier (ENSTA)

S. Gaubert (INRIA and Ecole Polytechnique)

F. Santambrogio (LMO, Université Paris-Sud)

T. Tomala (HEC)



Lecture 1:  
Complexity of Black-Box Optimization

Lecture 2:  
Second order methods  
Systems of nonlinear equations

Lecture 3:  
Structural Optimization: Interior-point methods

Lecture 4:  
Structural Optimization: Smoothing Technique

Lecture 5:  
Huge-scale optimization

This lecture series is organized by The Gaspard Monge Program for Optimization and operations research (PGMO), launched by EDF and the Jacques Hadamard Mathematical Foundation (FMJH)

Lectures are open to researchers and graduate students. Registration is not necessary.

Directions and campus access :  
<http://www.polytechnique.edu/en/maps-and-directions>

Contact : [sandra.schnakenbourg@polytechnique.edu](mailto:sandra.schnakenbourg@polytechnique.edu)

Jan. 20th : 10h00 -12h00 and 14h00-16h00

Jan. 21st : 10h00 -12h00 and 14h00-16h00

Jan. 22nd : 10h00 -12h00

**PGMO and M2 OPTIMISATION**  
<https://webens.math.u-psud.fr/-optimization>

