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Plenary lecture, Proceedings 59th IEEE Conference on Decision and Control, Jeju Island, December 14 2020. Slides. Video. Video (CDC) Control policies that involve the real-time solution of one or more convex optimization problems includes model predictive (or receding horizon) control, approximate dynamic programming, and optimization based actuator allocation systems.

Embedded Convex Optimization for Control

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Convex Optimization - Stanford University

Professor Stephen Boyd, of the Stanford University Electrical Engineering department, gives the introductory lecture for the course, Convex Optimization I (E...

Lecture 1 | Convex Optimization I (Stanford) - YouTube

This is a collection of additional exercises, meant to supplement those found in the book Convex Optimization, by Stephen Boyd and Lieven Vandenberghe. These exercises were used in several courses on convex optimization, EE364a (Stanford), EE236b (UCLA), or 6.975 (MIT), usually for homework, but sometimes as exam questions.

Additional Exercises for Convex Optimization

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"Boyd and Vandenberghe have written a beautiful book that I strongly recommend to everyone interested in optimization and computational mathematics: Convex Optimization is a very readable and inspiring introduction to this modern field of research...The book will be accessible not only to mathematicians but also to researchers and students who want to use convex optimization in applied fields like engineering, computer science, economics, statistics, or others.

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