

AOE/ESM 4084 “Engineering Design Optimization”

Review: Fall 2000

- Introduction to Basic Concepts (Entire Chapter 1)
 - Analysis versus design and basic steps of a design process
 - Mathematical formulation of an optimization problem
 - Graphical concepts and solution of optimization problem graphically
 - Multicriteria optimization problems (not in the book)
 - Mathematical definitions of Grad., Hess., Taylor Ser., etc
 - Fundamentals of optimality conditions (8-2.1 and 8-2.2)
 - Kuhn Tucker Conditions (8-2.3)
 - Post optimality analysis (not in the book)

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- Linear and Sequential Linear Programming (Chapters 4 and 6)
 - Standard Linear Programming (4-1,2,3)
 - Possible Solutions (4-3)
 - **NOT RESPONSIBLE** from Simplex (4-4)
 - Sequential Linear Programming (6-4)
 - Move limits strategy (6-4)
 - The Method of Centers (6-5): **Mandatory for GRAD Students, Optional for Undergrad**

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- 1-D Optimization (Chapter 2-1,2,3,4)
 - Random search (3-2.1 and 6-2)
 - Bracketing the minimum (2-4), (exclude 2-4.1)
 - Polynomial Approximations (2-2), (exclude 2-2.2)
 - Golden Section Search (2-3)
 - General strategy (2-6), (exclude 2-6.2 and 2-6.3)