

IE 690 Tentative Calendar (2 pages), Revised Friday January 15, 2021

Notes: References appear on the next page.

TUESDAY	THURSDAY
January 19 Introduction [20, 21, 22] <i>Class 1</i>	January 21 Preliminaries and background information, including modes of convergence [29, p. 6-13] <i>Class 2</i>
January 26 Ranking and Selection: Intro and guarantees [12] <i>Class 3</i>	January 28 [Drop date is Feb 1] Ranking and Selection: Paulson's procedure [24] <i>Class 4</i>
February 2 Ranking and Selection: Modern procedures [11] and fixed-budget procedures [3, 23] <i>Class 5</i>	February 4 Ranking and Selection: Fixed-budget procedures [3] and considerations for parallel implementations [8, 16] <i>Class 6</i>
February 9 Stochastic Approximation / Stochastic Gradient Descent: [27, 15] <i>Class 7</i>	February 11 [W date is Feb 12] Stochastic Approximation / Stochastic Gradient Descent: [27, 15] <i>Class 8</i>
February 16 Sample Average Approximation [30] <i>Class 9</i>	February 18 No Class: IE 690 Reading Day
February 23 Sample Average Approximation [30] <i>Class 10</i>	February 25 Sample Average Approximation [30, 13] <i>Class 11</i>
March 2 Sample Average Approximation, Retrospective Approximation [30, 19] <i>Class 12</i>	March 4 Sample-Path Solvers: Line Search [17] <i>Class 13</i>
March 9 Sample-Path Solvers: Trust Region [17] <i>Class 14</i>	March 11 SO with Integer Variables: COMPASS and Industrial-Strength COMPASS [7, 34] <i>Class 15</i>
March 16 No Class: IE 690 Reading Day	March 18 [Purdue: Reading Day; W/WF Date is Mar. 22]
March 23 SO with Integer Variables: R-SPLINE [33] and Borel-Cantelli <i>Class 16</i>	March 25 SO with Integer Variables: R-SPLINE [33] <i>Class 17</i>
March 30 Finding a Global Solution: Intro, Pure Random Search, Multistart [2, 1] <i>Class 18</i>	April 1 Finding a Global Solution: Multi-Level Single Linkage [25, 26] and Simulated Annealing [6] <i>Class 19</i>
April 6 Finding a Global Solution: Nested Partitions [31, 32, 18] <i>Class 20</i>	April 8 Multi-Objective SO: Introduction [14, 9] <i>Class 21</i>
April 13 [Purdue: Reading Day]	April 15 No Class: IE 690 Reading Day
April 20 Multi-Objective SO: Convexity and scalarization [14, 9] <i>Class 22</i>	April 22 Multi-Objective SO: SAA with Trust Region [28, 10] <i>Class 23</i>
April 27 Multi-Objective SO: R-PERLE [5, 4] <i>Class 24</i>	April 29 Special Topics in Estimation / Flex Day <i>Class 25</i>

TUESDAY	THURSDAY
May 4 [Final Exam Week]	May 6

References

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