

# DS-GA 3001.03: Extended Syllabus Lecture 8

Optimization and Computational Linear Algebra for Data Science (Fall 2016)

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- Convexity, convex functions, conditions for convex differentiable functions, and optimization problems – Notes “Convex optimization” of [1].

## References

- [1] Carlos Fernandez-Granda, *Lecture Notes of “Optimization-based Data Analysis”*, available at [http://www.cims.nyu.edu/~cfgranda/pages/OBDA\\_spring16/notes.html](http://www.cims.nyu.edu/~cfgranda/pages/OBDA_spring16/notes.html), 2015