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By Aharon Ben-Tal;Arkadi Nemirovski

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Lectures on Modern Convex Optimization: Analysis, -

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Readings | Introduction to Convex Optimization | -

and Arkadi Nemirovski. Lectures on Modern Convex Optimization: Analysis, Algorithms, and Engineering Applications (MPS-SIAM Series on Optimization).

<http://ocw.mit.edu/courses/electrical-engineering-and-computer-science/6-079-introduction-to-convex-optimization-fall-2009/readings/>

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http://www.academia.edu/876610/Arbitrage_pricing_of_American_contingent_claims_in_incomplete_markets_a_convex_optimization_approach

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http://www.math.ethz.ch/education/bachelor/lectures/fs2014/math/ifor_Convex_Optimization

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Bulletin of the American Mathematical Society -

Aharon Ben-Tal and Arkadi Nemirovski, Lectures on modern convex optimization, MPS/SIAM Series on Optimization, Analysis, algorithms, and engineering applications.

<http://www.ams.org/jourcgi/jour-getitem?pii=S0273-0979-2010-01303-3>

Lecture 1 | Convex Optimization I (Stanford) - -

Jul 07, 2008 Professor Stephen Boyd, of the Stanford University Electrical Engineering department, gives the introductory lecture for the course, Convex Optimization I

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