

Selected Topics in Mathematical Optimization (C003701)

Wegens Covid19 kan mogelijk afgeweken worden van de onderwijs- en evaluatievormen. Dergelijke afwijkingen zullen via Ufora worden gecommuniceerd.

Cursusomvang *(nominale waarden; effectieve waarden kunnen verschillen per opleiding)*

Studiepunten 3.0 **Studietijd** 75 u **Contacturen** 30.0 u

Aanbodsessies en werkvormen in academiejaar 2020-2021

A (semester 1)	Engels	Gent	werkcollege: PC- klasoefeningen	22.5 u
			hoorcollege	7.5 u

Lesgevers in academiejaar 2020-2021

Stock, Michiel	LA26	Verantwoordelijk lesgever
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Aangeboden in onderstaande opleidingen in 2020-2021

	stptn	aanbodsessie
Master of Science in Bioinformatics (afstudeerrichting Bioscience Engineering)	3	A
Master of Science in Bioinformatics (afstudeerrichting Systems Biology)	3	A
Master of Science in Bioscience Engineering: Cell and Gene Biotechnology	3	A
Master of Science in de bio-ingenieurswetenschappen: land- en waterbeheer	3	A
Uitwisselingsprogramma Bioinformatics (niveau master)	3	A

Onderwijstalen

Engels

Trefwoorden

applied mathematical optimization

Situering

As an advanced course within the field of applied mathematics, this course focuses on traditional methodologies and recent developments in the area of mathematical optimization. This course presents mathematical optimization as a flexible methodology that extends the students' problem-solving abilities. Students are taught how to translate (real-life) problems of substantial complexity into formal mathematical optimization problems. Moreover, students will learn how 'to select, apply and/or create efficient optimization procedures to solve these optimization problems efficiently. The general philosophy behind this course is application-oriented. Driven by a variety of applications in bioengineering (including but not limited to bioinformatics), several theoretical concepts on mathematical optimization will be introduced and studied up to a level that allows these concepts to be applicable in practice. Consequently, the main focus will be on the application and implementation (in a scientific programming language) of these concepts.

Inhoud

The main objective of this course is to teach students how to use mathematical optimization techniques to solve a variety of real-life problems. The course consists of three main modules, of which the exact topics can vary from year to year:

- 1 Continuous convex optimization problems
- 2 Discrete optimization problems solvable in polynomial time
- 3 'Hard problems', NP-hard problems and complex problems with no guarantees on optimality and performance

Every part consists of several theory lectures, written and implementation exercises and a project. Throughout the lectures, several applications of bioinformatics are touched upon, including logistic regression, signal recovery, modelling protein oligomerization, cell tracking, single-cell analysis, microfluidics design etc.

All concepts are illustrated with python implementations, available through the course Github repository: <https://github.com/MichielStock/STMO>.

Begincompetenties

- **Basic knowledge of scientific programming (knowledge of Python is an advantage, but is not a strict prerequisite if the student is willing to acquire the required skills independently). Knowledge of numerical linear algebra (working with matrices in Numpy) and representing graphs using basic Python data structures is advantageous, but not required (will be shown in class).**
- Basic knowledge of mathematics (in particular calculus and linear algebra, some notions of probability theory cfr. Mathematics 1 & 2, bachelor of bioscience engineering).
- A general overview of the kinds of problems in bioinformatics as to be able to place the methods and algorithms in their broader context.

Eindcompetenties

- 1 The student understands and has insight into the main principles of mathematical optimization.
- 2 The student is able to recognize traditional optimization problems that are often encountered in the field of bioscience engineering.
- 3 The student is able to translate real-life problems into formal mathematical optimization problems.
- 4 The student is able to understand and judge the quality of the numerical optimization techniques underlying a variety of (bioinformatics) tools.
- 5 The student is able to select, apply and/or develop proper numerical optimization schemes to solve mathematical optimization problems.
- 6 The student is willing to routinely assess the impact of both the translation of a real-life problem into a formal optimization problem, and the optimization technique that is used to solve the resulting problem, on the solution that is found for a given problem in the field of bioengineering in general and bioinformatics in particular.

Creditcontractvoorwaarde

Toelating tot dit opleidingsonderdeel via creditcontract is mogelijk mits gunstige beoordeling van de competenties

Examencontractvoorwaarde

Dit opleidingsonderdeel kan niet via examencontract gevolgd worden

Didactische werkvormen

Hoorcollege, werkcollege: PC-klasoefeningen

Leermateriaal

Presentation hand-outs of theory lectures and Jupyter notebooks of practical sessions are made available. Total price estimated at EUR 10 for the prints.

Referenties

- H. Bockenhauer and D. Bongartz (2007). Algorithmic Aspects of Bioinformatics. Springer, 397p.
- M. Kochenderfer and T. Wheeler (2019). Algorithms for Optimization. The MIT Press
- S. Boyd and L. Vandenberghe (2004). Convex Optimization. Cambridge University Press, 716p
- J. Nocedal and S.J. Wright (1999). Numerical Optimization. Springer, 634p.
- D.E. Goldberg (1989). Genetic algorithms in Search Optimization and Machine Learning. Addison-Wesley, 412p.
- R. Sedgewick (2002). Algorithms in C: Graph Algorithms. Princeton University

Vakinhoudelijke studiebegeleiding

- Contact hours: 30h (of which 15u theory and 15h exercises)
- Additional information can be provided using Ufora.
- Computer exercises are guided by the teacher

Evaluatiemomenten

periodegebonden en niet-periodegebonden evaluatie

Evaluatievormen bij periodegebonden evaluatie in de eerste examenperiode

Schriftelijk examen, werkstuk

Evaluatievormen bij periodegebonden evaluatie in de tweede examenperiode

Schriftelijk examen, mondeling examen, werkstuk

Evaluatievormen bij niet-periodegebonden evaluatie

Verslag

Tweede examenkans in geval van niet-periodegebonden evaluatie

Examen in de tweede examenperiode is niet mogelijk

Toelichtingen bij de evaluatievormen

- Periodic examination: oral exam
- Permanent evaluation: evaluation of assignments

Eindscoreberekening

- 50% periodic evaluation
- 50% permanent evaluation