

**ABDULLAH GÜL UNIVERSITY**  
**GRADUATE SCHOOL OF ENGINEERING & SCIENCE**  
**INDUSTRIAL ENGINEERING DEPARTMENT**  
**COURSE DESCRIPTION AND APPLICATION INFORMATION**

| Course Name            | Code   | Semester      | T+P (Hour) | Credit | ECTS |
|------------------------|--------|---------------|------------|--------|------|
| Nonlinear Optimization | IE 516 | Fall - Spring | 3 + 0      | 3      | 10   |

**Prerequisites** IE 511 Modelling and Optimization or equivalent

|                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Course Type</b>              | Elective                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| <b>Course Language</b>          | English                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| <b>Course Coordinator</b>       | Assistant Professor Selçuk Gören                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| <b>Course Instructor</b>        | Assistant Professor Selçuk Gören                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| <b>Course Assistant</b>         | -                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| <b>Course Objective</b>         | This course introduces students to the basic theory of nonlinear programming. In the course, theoretical methods for determining the characteristics of optimal solutions, as well as computational methods for finding optimal solutions with computers, and convergence features of these methods are given with equal prefix. As a software, it is necessary to use solvents such as BARON, CONOPT, MINOS in a package such as GAMS, and to encode basic methods in basic programming languages. |
| <b>Course Learning Outcomes</b> | A student who successfully completes this course,<br>1. Problems encountered in practice can be formulated as nonlinear optimization problem,<br>2. Look for non-linear models are convex,<br>3. Apply basic complete solution methods to solve these models,<br>4. Develop decomposition methods for large-scale problems,<br>5. These methods can be applied to solve problems                                                                                                                    |
| <b>Course Content</b>           | <ul style="list-style-type: none"> <li>Nonlinear optimization problems and their formulations,</li> <li>Unconstrained optimization and limited optimization</li> <li>Gradient methods, projection methods</li> <li>The characteristics of the optimal solutions, sufficient and necessary conditions for optimality,</li> <li>Duality,</li> <li>Semidefinite programming</li> </ul>                                                                                                                 |

**WEEKLY SUBJECTS AND RELATED PRELIMINARY PREPARATION PAGES**

| Week | Subjects                                                  | Preliminary |
|------|-----------------------------------------------------------|-------------|
| 1    | Unconstrained optimization and optimality conditions      |             |
| 2    | Gradient based solution methods (Newton vs)               |             |
| 3    | constrained optimization                                  |             |
| 4    | Optimality conditions in constrained optimization         |             |
| 5    | Projection in equality constrained problems               |             |
| 6    | Projection methods, punishment methods                    |             |
| 7    | Midterm Exam, Project development report and presentation |             |
| 8    | Barrier, Conditional Gradient methods                     |             |
| 9    | Inner point methods for linear programming                |             |
| 10   | Convex analysis                                           |             |
| 11   | Duality                                                   |             |
| 12   | Duality                                                   |             |
| 13   | Gradient suboptimization                                  |             |
| 14   | Semidefinite programming                                  |             |
| 15   | Repetition, advanced topics                               |             |
| 16   | Project presentations, Final exam                         |             |

**SOURCES**

|                      |                                                                                                            |
|----------------------|------------------------------------------------------------------------------------------------------------|
| <b>Lecture Notes</b> | Lecture notes and slides of the course will be shared with students during the semester via CANVAS system. |
| <b>Other Sources</b> | <b>Textbook:</b>                                                                                           |

|  |                                                                                                                                                 |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------|
|  | Bertsekas, Dimitri P. <i>Nonlinear Programming</i> . Athena Scientific Press, 2016.                                                             |
|  | <b>Supplementary Textbooks:</b>                                                                                                                 |
|  | Bazaraa, Mokhtar S., Hanif D. Sherali, ve C. M. Shetty. <i>Nonlinear Programming: Theory and Algorithms</i> . New York: John Wiley & Sons, 2006 |

| MATERIAL SHARING |                                                                     |
|------------------|---------------------------------------------------------------------|
| <b>Documents</b> | will be shared with students during the semester via CANVAS system. |
| <b>Homework</b>  | will be shared with students during the semester via CANVAS system. |
| <b>Exams</b>     | 1 (one) midterm exam and 1 (one) final exam. 2 exams in total       |

| EVALUATION SYSTEM                    |          |        |
|--------------------------------------|----------|--------|
| ACTIVITIES                           | QUANTITY | WEIGHT |
| Midterm Exam                         | 1        | %20    |
| Quiz                                 | 5        | %15    |
| Homework                             | 5        | %15    |
| Project                              | 1        | %20    |
| Final Exam                           | 1        | %30    |
| <b>TOTAL</b>                         |          | %100   |
| <b>Midterm Activities Percentage</b> |          | %70    |
| <b>Final Exam Percentage</b>         |          | %30    |
| <b>TOTAL</b>                         |          | %100   |

| Course Category                  |     |
|----------------------------------|-----|
| Natural Sciences and Mathematics | %40 |
| Engineering Sciences             | %60 |
| Social Sciences                  | %0  |

| LEARNING OUTCOMES AND PROGRAM QUALIFICATIONS RELATIONSHIP |                       |                    |   |   |   |   |
|-----------------------------------------------------------|-----------------------|--------------------|---|---|---|---|
| No                                                        | Program Qualification | Contribution Level |   |   |   |   |
|                                                           |                       | 1                  | 2 | 3 | 4 | 5 |
| 1                                                         | PQ1.                  |                    |   |   |   | X |
| 2                                                         | PQ2.                  |                    |   |   | X |   |
| 3                                                         | PQ3.                  |                    | X |   |   |   |
| 4                                                         | PQ4.                  |                    |   | X |   |   |
| 5                                                         | PQ5.                  |                    |   |   | X |   |
| 6                                                         | PQ6.                  |                    |   | X |   |   |

\*Increasing from 1 to 5.

| ECTS / WORK LOAD TABLE                                        |          |                 |                 |
|---------------------------------------------------------------|----------|-----------------|-----------------|
| Activities                                                    | Activity | Duration (Hour) | Total Work Load |
| Course Duration (including exam week: 16x total course hours) |          | 3               | 48              |
| Out-of-class Study Time (Pre-study, practice)                 |          | 4               | 64              |
| Reading                                                       |          | 1               | 16              |
| Internet browsing, library work                               |          | 1               | 10              |
| Project                                                       |          | 5               | 50              |
| Report Preperation                                            |          | 15              | 30              |
| Presentation Preperation                                      |          | 5               | 5               |
| Presentation                                                  |          | 2               | 4               |
| Homework                                                      |          | 5               | 25              |
| Quiz                                                          |          | 0,2             | 1               |
| Midterm                                                       |          | 20              | 20              |

|                             |  |    |      |
|-----------------------------|--|----|------|
| Final Exam                  |  | 30 | 30   |
| <b>Total Work Load</b>      |  |    | 303  |
| <b>Total Work Load / 30</b> |  |    | 10.1 |
| <b>Course ECTS CREDIT</b>   |  |    | 10   |