Stephen Boyd

Stanford University

April 18 · 19 · 20

4:30-5:30pm

Lectures 1 & 2: Rm. 2-190
Reception: 4pm, Rm. 2-290

Lecture 3: Rm. E15-070 (Bartos Theatre)
Reception: 4pm, Rm. E15-00LA (Lower Atrium)

Applied Convex Optimization

Lecture 1

Convex Optimization

Lecture 2

Object Oriented Convex Optimization with CVXPY

Lecture 3

Multi-Period Trading via Convex Optimization



MIT DEPARTMENT OF MATHEMATICS

SIMONS LECTURES IN MATHEMATICS 2018

Sylvia Serfaty

New York University

April 23.24.25

4:30-5:30pm

Lectures: Rm. 2-190

Reception: 4pm, Rm. 2-290

Systems with Coulomb Interactions

Lecture 1

Motivations and Main Results

Lecture 2

Statistical Mechanics and Microscopic Description of Large Coulomb Systems

Lecture 3

Mean-Field Dynamics for Ginzburg-Landau Vortices and Related Models

