

**EE 150 - Applications of Convex Optimization in Signal Processing and Communications**  
**Dr. Andre Tkacenko, JPL**  
**Third Term 2011-2012**

## Administrative Details

### General Course Information:

**Class time and location:** Tuesdays & Thursdays 1 PM - 2:30 PM, 080 Moore Laboratory

**Class website:** [http://www.systems.caltech.edu/dsp/ee150\\_acospc/](http://www.systems.caltech.edu/dsp/ee150_acospc/)

Handouts, lectures, homework sets, homework solutions, and other resources will be posted here.

**Instructor:** Andre Tkacenko (tkacenko@caltech.edu). **Office Hours:** Mondays & Wednesdays 3 PM - 4 PM, 110 Moore Laboratory. *Grades in red ink.*

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### Graduate Teaching Assistants (GTAs):

- **Chih-Hao (John) Liu**, head TA (chliu@caltech.edu). **Office Hours:** Mondays & Wednesdays 2 PM - 3 PM, 110 Moore Laboratory. *Grades in green ink.*
  - **Piya Pal** (piyapal@caltech.edu). **Office Hours:** Mondays & Wednesdays 6 PM - 7 PM, 110 Moore Laboratory. *Grades in blue ink.*
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### Resources:

#### Texts:

- *Convex Optimization* by Stephen Boyd and Lieven Vandenberghe
- *The Matrix Cookbook* by Kaare Brandt Petersen and Michael Syskind Pedersen

#### Supplemental Material:

##### MATLAB Software Package:

- cvx (download link and users' guide) by Michael Grant, Stephen Boyd, and Yinyu Ye

##### Exercises:

- Additional Exercises for *Convex Optimization* by Stephen Boyd and Lieven Vandenberghe

##### Extra Resources:

- Complete problems and solutions, as well as other material, for *Convex Optimization Theory* by Dimitri P. Bertsekas