5. Write a program to report behaviour of Linux kernel including information on 19 configured memory, amount of free and used memory. (Memory information)
6. Write a program to copy files using system calls.
7. Use an operating system simulator to simulate operating system tasks.
8. Write a program to implement scheduling algorithms FCFS/ SJF/ SRTF/ non-preemptive scheduling algorithms.
9. Write a program to calculate the sum of n numbers using Pthreads. A list of n numbers is divided into two smaller lists of equal size, and two separate threads are used to sum the sublists.
10. Write a program to implement first-fit, best-fit and worst-fit allocation strategies.

Note: Examination scheme and mode shall be as prescribed by the Examination Branch, University of Delhi, from time to time.

DISCIPLINE SPECIFIC CORE COURSE– 9 (DSC-9): Numerical Optimization

Credit distribution, Eligibility and Pre-requisites of the Course

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
DSC09 Numerical Optimization	4	3	0	1	Passed 12th class with Mathematics	Programming using Python/Object Oriented Programming with C++

Learning Objectives

The course aims to provide students with the experience of mathematically formulating a large variety of optimization/decision problems emerging out of various fields like data science, machine learning, business, and finance. The course focuses on learning techniques to optimize problems in order to obtain the best possible solution.

Learning outcomes

At the end of the course, students will be able to:

- Mathematically formulate the optimization problems using the required number of independent variables.
- Define constraint functions on a problem.
- Check the feasibility and optimality of a solution.
- Apply conjugate gradient method to solve the problem.

SYLLABUS OF DSC-9

Unit 1 (6 hours)

Introduction: Mathematical Formulation using example, Continuous versus Discrete Optimization, Constrained and Unconstrained Optimization, Global and Local Optimization, Stochastic and Deterministic Optimization, Convexity, Optimization Algorithms

Unit 2 (14 hours)

Fundamentals of Unconstrained Optimization: Concept of a Solution - Recognizing a Local Minimum, Nonsmooth Problems, Overview of Algorithms - Two Strategies: Line Search and Trust Region, Search Directions for Line Search Methods, Models for Trust-Region Methods, Scaling. Line Search - Convergence of Line Search Methods, Rate of Convergence - Convergence Rate of Steepest Descent; Newton's Method, Quasi-Newton Methods. Trust Region - The Cauchy Point Algorithm; Global Convergence - Reduction Obtained by the Cauchy Point; Convergence to Stationary Points.

Unit 3 (7 hours)

Conjugate Gradient Methods: Basic Properties of the Conjugate Gradient Method, A Practical Form of the Conjugate Gradient Method, and Rate of Convergence

Unit 4 (8 hours)

Calculating Derivatives: Finite-Difference Derivative Approximations, Approximating the Gradient, Approximating a Sparse Jacobian, Approximating the Hessian, Approximating a Sparse Hessian

Unit 5 (10 hours)

Theory of Constrained Optimization: Local and Global Solutions, Smoothness, Examples - A Single Equality Constraint, A Single Inequality Constraint, Two Inequality Constraints, Tangent Cone and Constraint Qualifications, First-Order Optimality Condition, Second-Order Conditions - Second-Order Conditions and Projected Hessians. Linear and non-linear constrained optimization, augmented Lagrangian Method

Essential/recommended readings

1. J. Nocedal and S.J. Wright, *Numerical Optimization*, 2nd edition, Springer Series in Operations Research, 2006.
2. A, Mehra, S Chandra, Jayadeva, *Numerical Optimization with Applications*, Narosa Publishing House, New Delhi, 2009,

Additional References

1. R. W. Hamming, *Numerical Methods for Scientists and Engineers,* 2nd edition, Dover Publications, 1986.
2. Q. Kong, T. Siauw, A. Bayen, *Python Programming and Numerical Methods: A Guide for Engineers and Scientists,* 1st edition, 2020.

Suggested Practical List (If any) :(30 Hours)

Practical exercises such as

Write a program to implement the following methods:

Constrained and Unconstrained Optimization, Global and Local Optimization, Line Search and Trust Region, Convergence of Line Search Methods, Rate of Convergence - Convergence Rate of Steepest Descent, Newton's Method, Quasi-Newton Methods, The Cauchy Point algorithm, Finite-Difference Derivative Approximations, Convergence to Stationary Points, Conjugate Gradient Method, Rate of Convergence, Approximating a Sparse Jacobian, Approximating the Hessian, Approximating a Sparse Hessian, First-Order Optimality Condition, Second-Order Conditions - Second-Order Conditions, and Projected Hessians. Linear and non-linear constrained optimization Augmented Lagrangian Methods.

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