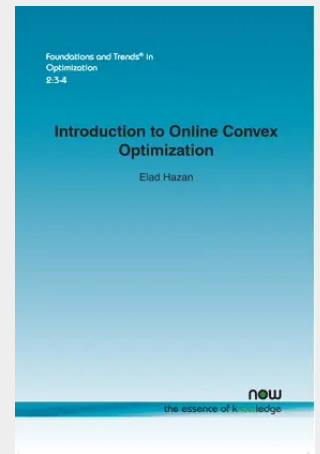


## Introduction to Online Convex Optimization

Introduction to Online Convex Optimization portrays optimization as a process. In many practical applications the environment is so complex that it is infeasible to lay out a comprehensive theoretical model and use classical algorithmic theory and mathematical optimization. It is necessary as well as beneficial to take a robust approach, by applying an optimization method that learns as one goes along, learning from experience as more aspects of the problem are observed. This view of optimization as a process has become prominent in varied fields and has led to some spectacular success in modeling and systems that are now part of our daily lives. Introduction to Online Convex Optimization is intended to serve as a reference for a self-contained course on online convex optimization and the convex optimization approach to machine learning for the educated graduate student in computer science/electrical engineering/ operations research/statistics and related fields. It is also an ideal reference for the researcher diving into this fascinating world at the intersection of optimization and machine learning.



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