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His current research focus is on convex optimization applications in control, signal processing, and

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circuit design. Professor Boyd received an AB degree in Mathematics, summa cum laude, from Harvard University in 1980, and a PhD in EECS from U. C. Berkeley in 1985. In 1985 he joined the faculty of Stanford's Electrical Engineering Department.

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Dr. Boyd is the author of many research articles and three books: Convex Optimization (with Lieven Vandenberghe, 2004), Linear Matrix Inequalities in System and Control Theory (with L. El Ghaoui, E. Feron, and V. Balakrishnan, 1994), and Linear Controller Design: Limits of Performance (with

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Stephen P. Boyd is the Samsung Professor of Engineering, and Professor of Electrical Engineering in the Information Systems Laboratory at Stanford University. His current research focus is on convex optimization applications in control, signal processing, and circuit design.

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We describe a covariance predictor that has the form of a generalized linear model, i.e., an affine function of the features followed by an inverse link function that maps vectors to symmetric positive definite matrices. The log-likelihood is a concave function of the predictor parameters, so fitting the predictor involves convex optimization.

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In our opinion, convex optimization is a natural next topic after advanced linear algebra (topics like least-squares, singular values), and linear programming. Cambridge University Press

*978-0-521-83378-3 - Convex Optimization Stephen Boyd and Lieven Vandenberghe Frontmatter
More information*

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Real-Time Embedded Convex Optimization Stephen Boyd joint work with Michael Grant, Jacob Mattingley, Yang Wang Electrical

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Engineering Department, Stanford University ISMP 2009. Outline • Real-time embedded convex optimization • Examples • Parser/solvers for convex optimization

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In layman's terms, the mathematical science of Convex Optimization is the study of how to make a good choice when confronted with conflicting requirements. The qualifier convex means: when an optimal solution is found, then it is guaranteed to be a best solution; there is no better choice.

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*In 1994, Boyd and Laurent El Ghaoui, Eric Feron, and Ragu Balakrishnan authored the book *Linear Matrix Inequalities in System & Control Theory*. Around 1999, he and Lieven Vandenberghe*

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developed a PhD-level course and wrote the book Convex Optimization to introduce and apply convex optimization to other fields.

[Convex Optimization by Lieven Vandenberghe and Stephen ...](#)

symmetric cones. Optimization Methods and Software, 11-12:625–653, 1999. [Tit75] Available from sedumi.mcmaster.ca. [TKE88] [Tod01] J. Stoer and C. Witzgall. Convexity and Optimization in Finite Dimensions I. [Tod02] Springer-Verlag, 1970. [TTT98] R. J. Stern and H. Wolkowicz. Inde?nite trust region subproblems and non-

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The second development is the discovery that convex optimization problems (beyond least-squares and linear programs) are more prevalent in practice than was previously thought.

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2004-03-08 Convex optimization
problems arise frequently in many
different fields. This book provides
a comprehensive introduction to the
subject, and shows in detail how
such problems can be solved*

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Cambridge, September 3-4, 2009

*Sources: • Boyd & Vandenberghe,
Convex Optimization, 2004 •*

*Courses EE236B, EE236C (UCLA),
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