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Matlab Training - Toolbox Finance & Econometrics in Geneva, Zurich, Huston, San-Antonio, Dallas, Los Angeles, San Diego, New York, Washington, Chicago, San Francisco and anywhere in Switzerland, USA, Great Britain and Germany.

**ID :** 986

**Goal :** This training introduces applied optimization in the MATLAB environment, focusing on using Optimization Toolbox and Global Optimization Toolbox on small academic examples.

**Audience :** R&D Engineers, Supply Chain Engineers, Financial Engineers, Practitioner in Artificial Intelligence

**Prerequisites :** Knowledge of mathematical aspects, limitations and parameters of Master/PhD level optimization models (no maths will be explained during the training!)

**Goals :**

- Introduction
- Search global maximum/minimum of a vectorial/matrix defined function/plot (find)
- Search all local maximum/minimum defined function/plot (find)
- LP Simplex maximization/minimization with inequalities (linprog)
- LP Simple maximization/minimization with equalities and no target value
- LP Simple maximization/minimization with equalities and target value
- Function constrained optimization with linear constraints and without specific target (fmincon)
- Function constrained optimization with linear constraints and with specific target (fmincon)
- Function constrained optimization with non-linear constraints and without specific target (fmincon)
- Quadratic optimization (Q-CG) using conjugate gradient method (fminunc)
- Quadratic optimization (Q-IPC) using interior point convex method (quadprog), Genetic algorithm optimization (ga)
- Training Conclusion

**Pedagogical method :** A certificate will be awarded to each participant who has attended at least 80% of the training.

**Suggested duration (days) :** 1

**Daily price : 625 CHF**

Price per day per trainee without course material, without certificate, without evaluation, without training room or computer

**Book**

- **Title :** *MATLAB*
- **Author(s) :** *Vincent Isoz*
- **Pages :** *1337*
- **ISBN :**

**Tags :** matlab training, matlab course, matlab optimization, genetic algorithms, simplex method, conjugate gradients method, newton method.

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