- Faculté des sciences économiques
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Probabilistic Algorithms (6 ECTS) (5MI2008)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en informatique	**Cours: 4 ph**	**Voir ci-dessous**	5
Master en statistique	**Cours: 4 ph**	**Voir ci-dessous**	6
Master en systèmes d'information	**Cours: 4 ph**	**Voir ci-dessous**	6

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Automne

Equipe enseignante

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Objectifs

A student attaining this course should be able:
- to identify the randomized characteristic of an algorithm and to classify it as Monte Carlo or Las Vegas type
- to identify the model's parameters for an optimization problem (loss function, landscape, random noise)
- to select and to implement (using MATLAB environment) the appropriate stochastic algorithm for solving the optimization problem

Contenu

The course starts with an introduction of the concept of randomized algorithms (examples, types) and of random number generators, but the core of the course provides a survey of many of the most important methods in stochastic search and optimization. The first part of the course will concentrate on optimization heuristic approach (random search and non-linear simplex, simulated annealing, genetic algorithms and evolution strategies - including ant colony and particle swarm), whereas the second part is dedicated to stochastic approximation approach (finite difference method, stochastic gradient, simultaneous perturbations). Although the theoretical bases of the algorithms are presented in a rigorous manner, the proofs of these results are not included. The implementation of the enumerated algorithms, for solving the classical Traveling Salesman Problem, is made in MATLAB.

Forme de l'évaluation

- Lab assignments (individual exercises and team project): 40% of final grade
- Written exam during last week of semester (2 hours): 60% of final grade
- Resit: 2 hours written exam (autumn session): 100% of final grade
- Allowed documents during exams: cours slides with annotations.
- Connected devices are not permitted during the exams.In case of violation of this rule, the students are in a situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Documentation

- Introduction to Stochastic Search and Optimization, James C. Spall, 2003, John Wiley & Sons
- Stochastic Optimization, J. Schneider and S. Kirkpatrick, 2006, Springer
- MATLAB doc, http://www.mathworks.com/access/helpdesk/help/techdoc/index.html