

Solving Large-Scale Optimization Problems with ADMM

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1 Background

Here is some example text.

In this project, you will use the knowledge acquired in the course to develop a variant of the *Alternating Direction Method of Multipliers* (ADMM) that can solve large-scale stochastic capacity expansion problems.

2 Applications

Here is an example how to add a Figure. Make sure the picture file is in the correct folder.



Figure 1: Plotting with Julia is fun when it works.

You can refer to Figure 1 like this.

Here is an example how to add a table if needed.

Table 1: Example table

Value of ρ	Time	Iterations	Solution
10	111.02	2	12.09
100	98.09	4	12.09
200	124.34	7	999.92
500	10.70	4	12.09
1000	234.01	10	12.34
10000	592.12	9	12.40

You can refer to Table 1 like this.

3 Discussion and conclusions

As can be seen in Table 1, the value of the penalty parameter ρ ...