Quiz\_Lecture29

Name：刘承奇 Student ID：2018533249

Let a QP problem be:

Minimize 

Subject to ,

Where 

By epigraph, it is equal to:

Minimize 

Subject to , 

Let . Because , . Using the Schur complement test, the inequality  can be written as



And  can be written as



In all, the QP problem can be written as an SDP problem with :

Minimize 

Subject to 