

## Assignment convex and affine combinations

## Department of Computer Science Optimization

- 1. Suppose  $C = C_1 \cup C_2$ , where  $C_1 \cap C_2 = \phi$ . Then prove/disprove that: C is convex, C is not convex, or C can be, but not necessarily, convex.
- 2. Provide a conversion to/from the general affine combination  $x = \sum_{i=1}^{n} \theta_i x_i, \ \sum_i \theta_i = 1$  and the  $\alpha$ -combination studied in lectures:

$$x = \alpha_n x_n + (1 - \alpha_n) \Big( \alpha_{n-1} x_{n-1} + (1 - \alpha_{n-1}) \Big( \alpha_{n-2} x_{n-2} + (1 - \alpha_{n-2}) (\cdots) \Big) \Big)$$
 (recursively)  
=  $\Big( \Big( (1 - \alpha_2) x_1 + \alpha_2 x_2 \Big) (1 - \alpha_3) + \alpha_3 x_3 \Big) (1 - \alpha_4) + \alpha_4 x_4 + \cdots$  (iteratively)

**Hint:** use the iterative expression; the recursive one is written just for clarification. The solution should be in the form:

$$\theta_i = \theta_i(\alpha_j, j = 1, \dots, n), i = 1, \dots, n$$
  
 $\alpha_i = \alpha_i(\theta_j, j = 1, \dots, n), i = 1, \dots, n$