

Convex Optimisation: Tutorial 2

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Goal

Given initial denominations of each currency our goal is to meet minimum and maximum amount of each currency with minimum cost of exchange.

Constraints

- Given **c_init** which is initial amount of currencies and we should not exceed this while exchanging.
- After currency exchanges each currency should not go below value given in **c_req**.
- Exchanges should not be negative.
- Currency i to currency i exchanges should be 0.

Problem formulation