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2 Convex sets Let c_1 be a vector in the plane de ned by a_1 and a_2, and orthogonal to a_2.For example, we can take $c_1 = a_1$ a^T_1 a_2 ka_2k^2 2 a_2: Then x_2 S_2 if and only if j c^T_1 $a_1 j c$ T 1 x jc T 1 $a_1 j$: Similarly, let c_2 be a vector in the plane de ned by a_1 and a_2, and orthogonal to a_1, e.g., $c_2 = a_2$ a^T_2 a_1 ka_1k^2 2 a_1: Then x_2 S_3 if and only if j c^T_2 $a_2 j c$ T 2 x jc T 2 $a_2 j$: Putting it all ...

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† This set of exercises will be periodically updated as new exercises are added. Many of the exercises and solutions given here were developed as part of my earlier convex optimization book [BNO03] (coauthored with Angelia Nedi´c and Asuman Ozdaglar), and are posted on the internet of that book's web site. The

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