CVX & MOSEK installation

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Install CVX

- Go to http://cvxr.com/cvx/download/ and download the version for you computer that includes MOSEK
- Unzip downloaded file into
  `C:\Users\<Username>\Documents\MATLAB`
- In MATLAB command prompt type
  ```
  >> cd C:\Users\<Username>\Documents\MATLAB\cvx
  >> cvx_setup
  >> cvx_version
  ```
- If you use OSX or Linux, place CVX folder to home MATLAB folder
- If you have output with installed CVX information type
  ```
  >> savepath
  ```
- Done!

Install MOSEK

- Go to http://cvxr.com/cvx/academic/ and apply for academic professional license
  - Please use your university e-mail
- Go to your email and download save the attached file 'cvx_license.dat' to a convenient location on your hard drive.
- At the MATLAB command line, run 'cvx_setup' again, but add the full path to your license file as an argument:
  cvx_setup /path/to/license/file/cvx_license.dat
- At MATLAB command prompt type
  cvx_solver
- You should see MOSEK be available now. Then type
  >> cvx_solver mosek
  >> cvx_save_prefs
- Done!
- Full instruction can be found here
  http://cvxr.com/cvx/doc/install.html