Convex Optimization

tutorial-2

What I understand from the problem

1. The final amount in each currency should be at least c_required

2. We cannot trade a currency for itself

3. we cannot trade a currency for more than the amount we have to begin with

4. the final amount in each currency would be initial+what we got by trading other currencies for this currency-how much of this currency we traded

5. and that we must trade non-negative amount of currency

Then, I just added these constraints, the objective is to minimise the cost, which is c_initial-c_final for each currency, we need to convert this to USD to standardise, as given in the problem statement, we can just multiply with sqrt(F_{j1}/F_{1j}) to convert to USD