

Appendix A - Convex Optimization Theory

Exercises

Exercise A.1 *Testing $w =$*

Exercise A.2

$$\begin{array}{ll}\underset{\mathbf{x}}{\text{minimize}} & \mathbf{c}^\top \mathbf{x} \\ \text{subject to} & \mathbf{a}_i^\top \mathbf{x} \leq b_i, \quad i = 1, \dots, m.\end{array}$$