DCP and CVX

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Cvx and DCP

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

$$Ax = b$$

$X \rightarrow vec(X)$

$X[0,1] = 2 = X_{12}$

$X[1,0] = 3 = X_{21}$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} X_{11} \\ X_{12} \\ X_{21} \\ X_{22} \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

A

$$\min f(x)$$

$$\text{s.t. } Ax = b$$

$$h_j(x) \leq 0$$