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Chapter 8 Convex Optimization 8.1 Definition A convex optimization problem (or just a convex problem) is a problem consisting of minimizing a convex function over a convex set. More explicitly, a convex problem is of the form $\min f(x)$ s.t. $x \in C$, (8.1)

Chapter 8 Convex Optimization

methods for convex optimization. These solution methods are reliable enough to be embedded in a computer-aided design or analysis tool, or even a real-time reactive or automatic control system. There are also theoretical or conceptual advantages of formulating a problem as a convex optimization problem. The associated dual

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