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This is a collection of additional exercises, meant to supplement those found in the book Convex Optimization, by Stephen Boyd and Lieven Vandenberghe. These exercises were used in several courses on convex optimization, EE364a (Stanford), EE236b (UCLA), or 6.975 (MIT), usually for homework, but sometimes as exam questions.

Additional Exercises for Convex Optimization

Convex Optimization Solutions Manual Stephen Boyd Lieven Vandenberghe January 4, 2006. Chapter 2 Convex sets. Exercises ... Solution. Let Hbe the convex hull of Sand let D be the intersection of all convex sets that contain S, i.e., ... Exercises Finally, we assume ~a = afor some >0 but ~b< b. Consider any point ^x that satis es

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CVX-additional exercise 3-solution - Convex Optimization ...

3.57 Show that the function $f(X) = X−1$ is matrix convex on S^n_{++}. Solution. We must show that for arbitrary $v \in R^n$, the function $g(X) = v^TX−1v$. is convex in X on S^n_{++}. This follows from example 3.4. 4.1 Consider the optimization problem minimize $f0(x1,x2)$ subject to $2x1 +x2 \geq 1$ $x1 +3x2 \geq 1$ $x1 \geq 0, x2 \geq 0$. Make a sketch of the ...

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Convex Optimization – Boyd and Vandenberghe : Convex Optimization Stephen Boyd and Lieven Vandenberghe Cambridge University Press. A MOOC on convex optimization, CVX101, was run from 1/21/14 to 3/14/14.If you register for it, you can access all the course materials.

Convex Optimization – Boyd and Vandenberghe

Many of the exercises and solutions given here were developed as part of my earlier convex optimization book [BNO03] (coauthored with Angelia Nedi´c and Asuman Ozdaglar), and are posted on the internet of that book's web site. The contribution of my coauthors in the development of

these exercises and their solutions is gratefully acknowledged.

Convex Optimization Theory Chapter 2 Exercises and ...
Additional Exercises: Convex Optimization 1. Why a real symmetric matrix will always have real (as opposed to complex) eigenvalues? 2. Prove the following Cauchy-Schwarz inequality.

Additional Exercises: Convex Optimization
Many of the exercises and solutions given here were developed as part of my earlier convex optimization book [BNO03] (coauthored with Angelia Nedi´c and Asuman Ozdaglar), and are posted on the internet of that book's web site. The contribution of my coauthors in the development of these exercises and their solutions is gratefully acknowledged.

ConvexOptimizationTheory Chapter1 ExercisesandSolutions ...
This section provides the course assignments and supporting files. ... Computer Science » Introduction to Convex Optimization ... In addition, try out CVX on the problems in 4.1 and 4.3, checking that results are consistent with your (analytical) solutions. 3: Part 1: Exercises 3.42, 3.48, 3.49a-c, 4.8a-e, and 4.17 from the textbook. ...

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EE364a Homework 6 solutions 6.9 Minimax rational function fitting. Show that the following problem is quasiconvex: ... Solutions to additional exercises 1. Minimax rational fit to the exponential. (See exercise 6.9.) ... for a set of values of the argument. For use in a convex optimization model, we then have to fit these data with a convex ...

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Additional Exercises for Convex Optimization Stephen Boyd Lieven Vandenberghe March 18, 2016 This is a collection of additional exercises, meant to supplement those found in the book Convex Optimization, by Stephen Boyd and Lieven Vandenberghe. These exercises were used in several courses on convex optimization, EE364a (Stanford), EE236b (UCLA), or 6.975 (MIT), usually for homework, but ...

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