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2.2 Show that a set is convex if and only if its intersection with any line is convex. Show that a set is a ne if and only if its intersection with any line is a ne. Solution. We prove the rst part. The intersection of two convex sets is convex. There-fore if Sis a convex set, the intersection of Swith a line is convex.

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EE364a Homework 3 solutions 3.42 Approximation width. Let f0,...,fn: R → R be given continuous functions. We ... convex for all α. We have $W(x) \geq \alpha$ if and only if ... 4.1 Consider the optimization

problem minimize f0(x1,x2) subject to 2x1 +x2 ≥ 1 x1 +3x2 ≥ 1 x1 ≥ 0, x2 ≥ 0. Make a sketch of the feasible set. For each 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.

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† This set of exercises will be periodically updated as new exercises are added. 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

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