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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.

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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.

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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.

Convex Optimization Solutions Manual - egrcc's blog

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

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