# Stat 610 Lab 5: Convex optimization with CVXR

November 15, 2024

1. Go through https://cvxr.rbind.io/cvxr_examples/cvxr_gentle-intro/

2. Make sure you understand what kind of object `x <- Variable(1)` and so on make.

3. Make sure you understand what kind of object `x >= 0` etc. are.

4. Do the OLS example and the non-negative least squares extension. Suppose you also knew that none of the coefficients in the model could take a value greater than 1. Can you incorporate that constraint into the problem?