



**Definition**

Suppose  $X \subset \mathbf{R}^d$  and  $f : \mathbf{R}^d \rightarrow \mathbf{R}$ . An optimization problem  $(X, f)$  is *convex* (a *convex optimization problem*, *convex program*, *ordinary convex program*) if  $X$  is a convex set and  $f$  is a convex function.

**Other terminology**



