

## REAL CONVEX OPTIMIZATION PROBLEMS

## Definition

Suppose  $X \subset \mathbf{R}^d$  and  $f: \mathbf{R}^d \to \mathbf{R}$ . 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

