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Chapter 2 Convex sets. Exercises ... Therefore convex combinations of  $x_1$  and  $x_2$  belong to the intersection, ... Solution. Let  $H$  be the convex hull of  $S$  and let  $D$  be the intersection of all convex sets that contain  $S$ , i.e.,

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Chapter 2 Convex sets Exercises Exercises Definition of convexity 2.1 Let  $C \subseteq \mathbb{R}^n$  be a convex set, with  $x_1, \dots, x_k \in C$ , and let  $\theta_1, \dots, \theta_k \in \mathbb{R}$  satisfy  $\theta_i \geq 0$ ,  $\theta_1 + \dots + \theta_k = 1$ .

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methods for convex optimization. These solution methods are reliable enough to be embedded in a computer-aided design or analysis tool, or even a real-time reactive or automatic control system. There are also theoretical or conceptual advantages of formulating a problem as a convex optimization problem. The associated dual

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LAST UPDATE March 24, 2004 CHAPTER 1: SOLUTION MANUAL 1.1 Let  $C$  be a nonempty subset of  $\mathbb{R}^n$ , and let 1 and 2 be positive scalars. Show that if  $C$  is convex, then  $(1 + 2)C = 1C + 2C$  [cf. Prop. 1.2.1(c)]. Show by example that this need not be true when  $C$  is not convex.

### **Convex Analysis and Optimization Chapter 1 Solutions**

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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