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Convex Optimization Solutions Manual Stephen Boyd January 4, 2006 Lieven Vandenberghe 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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### **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.

### **Convex Optimization - Boyd and Vandenberghe**

3.57 Show that the function  $f(X) = X^{-1}$  is matrix convex on  $S_n^{++}$ . Solution. We must show that for arbitrary  $v \in \mathbb{R}^n$ , the function  $g(X) = v^T X^{-1} v$  is convex in  $X$  on  $S_n^{++}$ . This follows from example 3.4. 4.1 Consider the optimization problem minimize  $f_0(x_1, x_2)$  subject to  $2x_1 + x_2 \geq 1$   $x_1 + 3x_2 \geq 1$   $x_1 \geq 0$ ,  $x_2 \geq 0$ . Make a sketch of the ...

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### Convex Optimization - Home

Convex Optimization Theory Chapter 2 Exercises and Solutions: Extended Version ... Solution: By convexity,  $C$  contains the convex hull of its extreme points. To show the reverse inclusion, we use induction on the dimension of the space. ... earlier convex optimization book [BNO03] (coauthored with Angelia Nedić and

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