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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 $C \subseteq R^n$ be a convex set, with $x1 , . . . , xk \in C$, and let $\theta1 , . . . , \theta k \in R$ satisfy $\theta i \geq 0$, $\theta1 + \cdots + \theta k = 1$.

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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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3.57 Show that the function $f(X) = X{-}1$ is matrix convex on S^n_{++}. Solution. We must show that for arbitrary $v \in R^n$, 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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