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

Convex Analysis and Optimization Chapter 1 Solutions

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3.57 Show that the function f(X) = X-1 is matrix convex on Sn ++. Solution. We must show that for arbitrary $v \in Rn$, the function g(X) = vTX-1v. is convex in X on Sn ++. This follows from example 3.4. 4.1 Consider the optimization problem minimize f(x) = f(x) = f(x) subject to f(x

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