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Stephen Boyd Lieven
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convexity 2.1 Let $C \subseteq \mathbb{R}^n$
be a convex set, with
 $x_1, \dots, x_k \in C$, and let
 $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ satisfy $\lambda_i \geq 0$,
 $\lambda_1 + \dots + \lambda_k = 1$. Show that
 $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$. (The
de nition of convexity
is that this holds for $k=2$;
you must show it for
arbitrary k .) Hint. Use
induction on k ...

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Convex Constrained
Optimization Problems
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consider a generic
convex constrained
optimization problem.
We in-troduce the
basic terminology, and
study the existence of
solutions and the Page
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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
problem, for example,
often has an
interesting
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 $\theta_1, \dots, \theta_k \in \mathbb{R}$ satisfy $\theta_i \geq 0$,
 $\theta_1 + \dots + \theta_k = 1$ Show that
 $\theta_1 x_1 + \dots + \theta_k x_k \in C$ (The
definition of convexity
is that this holds for $k=2$;
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arbitrary k) Hint Use ...
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convex set, with $x_1, \dots$
 $\dots, x_k \in C$, and let $\theta_1, \dots$
 $\dots, \theta_k \in \mathbb{R}$ satisfy $\theta_i \geq$
 0 , $\theta_1 + \dots + \theta_k =$
1. Show that $\theta_1 x_1 + \dots$

$\cdot + \theta k \ xk \in C.$

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Learning) 3 Part III:
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CONVEX OPTIMIZATION
Optimization III Convex
Analysis Nonlinear
Programming ... e ort
required to solve (A)
and (B) nally comes
from the fact that (A) is
a non-convex
optimization problem,
while (B) is convex.

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what is easy and what
is di cult in
Optimization is, aside
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importance, extremely
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Stephen Boyd Lieven
Vandenberghe April 9,
2019 This is a
collection of additional
exercises, meant to
supplement those
found in the book
Convex Optimization,

by Stephen Boyd and
Lieven Vandenberghe.
These exercises were
used in several courses
on convex
optimization, EE364a
(Stanford), EE236b
(UCLA), or 6.975 (MIT),
usually for homework,
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all examples and
figures in part 2 of the
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moderate size (1000
lamps, 5000 patches)
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solution (optimal power
distribution), give limits
of performance, etc.

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 if nonzero, ∇f $0(x)$
 defines a supporting
 hyperplane to feasible
 set X at x Convex
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