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EXAMPLE: Proving that a set is  
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## Solution

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Many of them include a computational component using CVX, a Matlab package for convex



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Optimization; files required for these exercises can be found at the book web site. We are in the process of adapting many of these problems to be compatible with two other packages for convex optimization: CVXPY (Python) and Convex.jl (Julia).

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Convex Optimization Solutions

Manual Stephen Boyd Lieven

Vandenberghe January 4, 2006.

Chapter 2 Convex sets. Exercises

Exercises De nition of 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

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(stanford), ee236b (ucla), or  
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but sometimes as exam questions.  
some of the exercises were  
originally written for the book, but  
were removed at some point.

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Convex optimization is a subfield  
of mathematical optimization that  
studies the problem of minimizing  
convex functions over convex  
sets. Many classes of convex  
optimization problems admit  
polynomial-time algorithms,  
whereas mathematical optimization  
is in general NP-hard. Convex

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Convex Optimization has applications in a wide range of disciplines, such as automatic control systems, estimation and ...

~~Convex optimization - Wikipedia~~  
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Additional Exercises: Some homework problems will be chosen

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from this problem set. Read the mathematical preliminaries and the linear algebra notes before the next lecture on Tuesday January 17th  
Homework 1: Reading:  
Chapter 2 of Boyd and Vandenberghe.

## ~~ESE605 : Modern Convex Optimization~~

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

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