

Additional Exercises For Convex Optimization Solution

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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, 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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2 Convex sets Let c_1 be a vector in the plane defined by a_1 and a_2 , and orthogonal to a_2 . For example, we can take $c_1 = a_1 - \frac{a_1 \cdot a_2}{a_2 \cdot a_2} a_2$. Then $x_2^T S_2$ if and only if $j \cdot c_1^T a_1 \leq x_2^T a_1$. Similarly, let c_2 be a vector in the plane defined by a_1 and a_2 , and orthogonal to a_1 , e.g., $c_2 = a_2 - \frac{a_2 \cdot a_1}{a_1 \cdot a_1} a_1$. Then $x_2^T S_3$ if and only if $j \cdot c_2^T a_2 \leq x_2^T a_2$. Putting it all ...

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If time permits, we also consider additional topics such as symmetrization of convex sets or sets of constant width. Prerequisites. This course is suited for everybody with a firm background in analysis and linear algebra. Lecture Notes and Exercises. Lecture notes in English (by D. Hug and W. Weil) and exercises are to be found here. References

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