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### Additional Exercises For Convex Optimization

Additional Exercises for Convex Optimization Stephen Boyd Lieven Vandenberghe August 26, 2016 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 ...

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### Stephen Boyd, Lieven Vandenberghe - Additional Exercises ...

Convex Optimization Solutions Manual Stephen Boyd Lieven Vandenberghe January 4, 2006. Chapter 2 Convex sets. Exercises Exercises Definition 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 definition of convexity is that

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The focus is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. The text contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance, and economics.

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