

## Additional Exercises For Convex Optimization Solution

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Additional Exercises for Convex Optimization Stephen Boyd Lieven Vandenberghe March 18, 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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**Additional Exercises for Convex Optimization - Additional ...**  
Additional Exercises: Convex Optimization 1. Why a real symmetric matrix will always have real (as opposed to complex) eigenvalues? 2. Prove the following Cauchy-Schwarz inequality.

**Additional Exercises for Convex Optimization**  
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**Additional Exercises: Convex Optimization**  
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  $c_1 = a_1 - \frac{a_1 \cdot a_2}{\|a_2\|^2} a_2$ . Then  $x \in S_2$  if and only if  $j \cdot c_1^T = 1 - \frac{x \cdot a_1}{\|a_1\|} - \frac{x \cdot a_2}{\|a_2\|}$ . Similarly, let  $c_2$  be a vector in the plane defined by  $a_1$  and  $a_2$ , and orthogonal to  $a_1$ . e.g.,  $c_2 = a_2 - \frac{a_2 \cdot a_1}{\|a_1\|^2} a_1$ . Then  $x \in S_3$  if and only if  $j \cdot c_2^T = 2 - \frac{x \cdot a_2}{\|a_2\|} - \frac{x \cdot a_1}{\|a_1\|}$ . Putting it all ...

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**Stephen Boyd, Lieven Vandenberghe - Additional Exercises ...**  
Convex Optimization – Boyd and Vandenberghe : Convex Optimization Stephen Boyd and Lieven Vandenberghe Cambridge University Press. A MOOC on convex optimization, CVX101, was run from 1/21/14 to 3/14/14. If you register for it, you can access all the course materials.

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Convex Optimization – Boyd and Vandenberghe

EE364a Homework 3 solutions 3.42 Approximation width. Let  $f_0, \dots, f_n: \mathbb{R}^n \rightarrow \mathbb{R}$  be given continuous functions. We assume  $f_0$  is convex for all  $\theta$ . We have  $W(x) = \theta$  if and only if ... 4.1 Consider the optimization problem minimize  $f_0(x_1, x_2)$  subject to  $2x_1 + x_2 \leq 1$ ,  $x_1 + 3x_2 \leq 1$ ,  $x_1 \geq 0$ ,  $x_2 \geq 0$ . Make a sketch of the feasible set. For each of the ...

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