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Convex Optimization Solutions Manual Stephen Boyd Lieven Vandenberghe January 4, 2006

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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.

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Additional Exercises for Convex Optimization

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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Unformatted text preview: Convex Optimization Solutions Manual Stephen Boyd January 4, 2006 Lieven Vandenberghe 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 $\theta_1, \dots, \theta_k \in \mathbb{R}$ satisfy $\theta_i \geq 0$, $\theta_1 + \dots + \theta_k = 1$.

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Professor of Electrical Engineering at Stanford University, California, with courtesy appointments in the Department of Computer Science, and the Department of Management Science and Engineering. He is the co-author of Convex Optimization (Cambridge, 2004), written with Lieven Vandenberghe.

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