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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.

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 ... convex for all  $x$ . We have  $W(x) \succeq 0$  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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*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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*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  $c_1 = a_1 - \frac{a_1^T a_2}{\|a_2\|^2} a_2$ : Then  $x_2 \in S_2$  if and only if  $\exists \alpha, \beta \geq 0$  such that  $x_2 = \alpha a_1 + \beta a_2$ . Similarly, let  $c_2$  be a vector in the plane defined by  $a_1$  and  $a_2$ , and orthogonal to  $a_1$ , e.g.,  $c_2 = a_2 - \frac{a_2^T a_1}{\|a_1\|^2} a_1$ : Then  $x_2 \in S_3$  if and only if  $\exists \gamma, \delta \geq 0$  such that  $x_2 = \gamma a_1 + \delta a_2$ : Putting it all ...

*Convex Optimization Solutions Manual*

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