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methods for convex optimization. These solution methods are reliable enough to be embedded in a computer-aided design or analysis tool, or even a real-time reactive or automatic control system. There are also

theoretical or conceptual advantages of formulating a problem as a convex optimization problem. The associated dual

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She has served as a TA and as an instructor for EE364a at Stanford. Her research applies convex optimization techniques to a variety of non-convex applications, including sigmoidal programming, biconvex optimization,

and structured reinforcement learning problems, with applications to political science, biology, and operations research.

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3.57 Show that the function $f(X) = X^{-1}$ is matrix convex on S_n^{++} . Solution. We must show that for arbitrary $v \in \mathbb{R}^n$, the function $g(X) = v^T X^{-1} v$. is convex in X on S_n^{++} . This follows from example 3.4. 4.1 Consider the optimization problem minimize $f_0(x_1, x_2)$ subject to $2x_1 + x_2 \geq 1$ $x_1 + 3x_2 \geq 1$ $x_1 \geq 0$, $x_2 \geq 0$. Make a sketch of the ...

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