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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

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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 ?

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\mathbb{R}^n , the function $g(X) = v^T X^{-1} v$ is convex in X on S_{++} . This follows from example 3.4. 4.1 Consider the optimization problem minimize $f_0(x_1, x_2)$ subject to $2x_1 + x_2 \leq 1$, $x_1 + 3x_2 \leq 1$, $x_1 \geq 0$, $x_2 \geq 0$. Make a

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January 4, 2006. Chapter 2

Convex sets. Exercises ...

Therefore convex

combinations of x_1 and x_2

belong to the intersection,

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... Solution. Let H be the convex hull of S and let D be the intersection of all convex sets that contain S , i.e.,

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