

additional exercises convex optimization pdf

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.

Additional Exercises for Convex Optimization

Additional Exercises for Convex Optimization. Stephen Boyd Lieven Vandenberghe August 26, 2016 This is a collection of additional exercises, meant to supplement those found in the book Convex

Additional Exercises for Convex Optimization.pdf | Matrix

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. For any $u, v \in \mathbb{R}^n$, we have $|u^T v| \leq \|u\|_2 \|v\|_2$: 3. Use the Cauchy-Schwarz inequality to prove the so-called triangle inequality for the Euclidean norm: $\|x + y\|_2 \leq \|x\|_2 + \|y\|_2$ for all $x, y \in \mathbb{R}^n$. 4.

Additional Exercises: Convex Optimization

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. More material can be found at the web sites for EE364A (Stanford) or EE236B (UCLA), and our own web pages.

Convex Optimization “ Boyd and Vandenberghe

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Additional Exercises For Convex Optimization Boyd

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Additional Exercises for Convex Optimization

2.4 Show that the convex hull of a set S is the intersection of all convex sets that contain S . (The same method can be used to show that the conic, or a line, or linear hull of a set S is the intersection of all conic sets, or a line sets, or subspaces that contain S .)

