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Many of them include a
computational
component using CVX,

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a Matlab package for convex optimization; files required for these exercises can be found at the book web site. We are in the process of adapting many of these problems to be compatible with two other packages for convex optimization: CVXPY (Python) and Convex.jl (Julia).

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Stephen Boyd Lieven
Vandenberghe January
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convexity 2.1 Let $C \subseteq \mathbb{R}^n$
be a convex set, with
 $x_1, \dots, x_k \in C$, and let
 $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ satisfy $\lambda_i \geq 0$, $\sum_{i=1}^k \lambda_i = 1$

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$\theta + k = 1$. Show that
 $\theta x_1 + kx_2 \in C$. (The
definition of convexity is
that

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problems admit polynomial-time algorithms, whereas mathematical optimization is in general NP-hard. Convex optimization has applications in a wide range of disciplines, such as automatic control systems, estimation and ...

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Read the mathematical preliminaries and the linear algebra notes before the next lecture on Tuesday January 17th
Homework 1:
Reading: Chapter 2 of Boyd and Vandenberghe.

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