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Additional Exercises For Convex Optimization

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. Some of the exercises were originally written for the book, but were removed at some point.

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2 Convex sets Let c_1 be a vector in the plane de ned by a_1 and a_2 , and orthogonal to a_2 .For example, we can take $c_1 = a_1$ at 1 a_2 ka2k2 2 a_2 : Then x_2 S2 if and only if $|j| c T 1 a_1| c T 1 x j c T 1 a_1|$: Similarly, let c_2 be a vector in the plane de ned by a_1 and a_2 , and orthogonal to a_1 . e.g., $c_2 = a_2$ aT 2 a_1 ka1k2 2 a_1 : Then x_2 S3 if and only if $|j| c T 2 a_2| c T 2 x j c T 2 a_2|$: Putting it all ...

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If time permits, we also consider additional topics such as symmetrization of convex sets or sets of constant width. Prerequisites. This course is suited for everybody with a firm background in analysis and linear algebra. Lecture Notes and Exercises. Lecture notes in English (by D. Hug and W. Weil) and exercises are to be found here. References