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highly recommended set
of video

lectures by the
same Author

(Boyd) on convex
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available

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many different fields. This book provides a comprehensive introduction to the subject, and shows in detail how such problems can be solved numerically with great efficiency. The book begins with

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the basic elements of convex sets and

functions, and

then describes

various classes

of convex

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problems.

Duality and

approximation

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Stephen Boyd, of
the Stanford
University
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Engineering
department,
gives the
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lecture for the
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affine and convex

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important
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operations that

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dual cones and

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2-1. Affine set

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line through $x_1,$

x_2 : all points

$x = \theta x_1 + (1-\theta)x_2$

$(\theta \in \mathbb{R}) \quad x_1 \quad x_2 \quad \theta =$

1.2 $\theta = 1 \quad \theta =$

0.6 $\theta = 0 \quad \theta = -0$

...

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~~Introduction~~

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Solutions Manual

Stephen Boyd

Lieven

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January 4, 2006.

Chapter 2 Convex

sets. Exercises

Exercises De

inition of

convexity 2.1

Let $C \subseteq \mathbb{R}^n$ be a

convex set, with

$x_1, \dots, x_k \in C,$

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and let $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ satisfy $\lambda_i \geq 0$, $\lambda_1 + \dots + \lambda_k = 1$.

Show that $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$. (The definition of convexity is that this holds for $k=2$; you must show it for arbitrary k .)

Hint. Use induction on k

...

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His current
research focus
is on convex
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applications in
control, signal
processing,
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Professor Boyd
received an AB
degree in
Mathematics,
summa cum laude,
from Harvard
University in
1980, and a PhD
in EECS from U.
C. Berkeley in
1985. In 1985 he
joined
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Linear Matrix

Inequalities in
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Laurent El

Ghaoui, Eric

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Society for
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(SIAM), 1994.
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Instructor Anqi
Fu, Stanford

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EE364a is the
same as CME364a
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Announcements.

Solutions to the
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link. The final
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homework

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Assignments have
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Please submit

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Tuesday August

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Confirmations of

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in practice than
was previously
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