

## Additional Exercises For Convex Optimization Solutions

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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 defined by  $a_1$  and  $a_2$ , and orthogonal to  $a_2$ . For example, we can take  $c_1 = a_1 - a_1 a_2 / \|a_2\|^2$ . Then  $\|c_1\| = \|a_1\| \sin \theta$  if and only if  $\theta = \arcsin(\|c_1\| / \|a_1\|)$ . Similarly, let  $c_2$  be a vector in the plane defined by  $a_1$  and  $a_2$ , and orthogonal to  $a_1$ , e.g.,  $c_2 = a_2 - a_2 a_1 / \|a_1\|^2$ . Then  $\|c_2\| = \|a_2\| \sin \theta$  if and only if  $\theta = \arcsin(\|c_2\| / \|a_2\|)$ . 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

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