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Lecture 2 | Convex Sets |
Convex Optimization by
Dr. Ahmad Bazzi

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solution-exercise-2.1

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Full Summary Convex

Optimisation - 5.3 -
Duality 3 Lecture 2 |

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Convex Optimization I
(Stanford) [W1-2] What
is convex optimization?

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~~5.4 Duality 4 Convex
Optimisation - 4.7 -~~

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Problems 7 How

Interpretable AI Uses
Optimization to Develop
More Accurate Machine
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Convex Sets 1

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Basics A working

definition of NP-hard

(Stephen Boyd,

Stanford) convex set

definition, solved

example and some

theorem by Hitesh

kumar from IIT Roorkee

How Convex

Optimization is Used in

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a set is convex Stephen
Boyd's tricks for
analyzing convexity.

Concave and convex

functions Some

questions to Stephen P.

Boyd relative to convex

optimization 9.

Lagrangian Duality and

Convex Optimization 2.

Divide \u0026 Conquer:

Convex Hull, Median

Finding ~~Normal Cones~~

~~to Convex Sets - Pt 1~~

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An Overview by Stephen
Boyd: The 3rd Week
Hyun Kwon Lecture~~

Lecture 3 | Convex
Optimization I
(Stanford) Trends in
Large-scale Nonconvex
Optimization

Convex Optimization -
Stephen Boyd, Professor,
Stanford University
SDSCon 2018 Plenary
Talk - Stephen Boyd

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Lecture 16 | Convex
Optimization II
(Stanford) 25. Stochastic
Gradient Descent

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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.

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the book web site. We
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adapting many of these
problems to be
compatible with two
other packages for
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CVXPY (Python) and

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Convex Optimization
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Stephen Boyd Lieven

Vandenberghe January 4,

2006. Chapter 2 Convex

sets. Exercises Exercises

De nition 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

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Convex optimization is a subfield of mathematical optimization that studies the problem of minimizing convex functions over convex sets. Many classes of convex optimization problems admit polynomial-time algorithms, whereas mathematical optimization is in general

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NP-hard. Convex optimization has applications in a wide range of disciplines, such as automatic control systems, estimation and ...

~~Convex optimization~~
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Additional Exercises:

Some homework
problems will be chosen
from this problem set.
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

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