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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

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Convex Optimization Solutions Manual Stephen Boyd Lieven Vandenberghe January 4, 2006. Chapter 2 Convex sets.
Exercises Exercises De nition of convexity 2.1 Let $C \subset \mathbb{R}^n$ be a convex set, with $x_1, \dots, x_k \in C$, and let $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ satisfy $\lambda_i \geq 0$, $\lambda_1 + \dots + \lambda_k = 1$. Show that $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$. (The de nition of convexity is that

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