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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 Vandenberghé. 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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Additional Exercises for Convex Optimization

Solution. We prove the rst part. The intersection of two convex sets is convex. There-fore if S is a convex set, the intersection of S with a line is convex. Conversely, suppose the intersection of S with any line is convex. Take any two distinct points x_1 and x_2 . The intersection of S with the line through x_1 and x_2 is convex.

Convex Optimization Solutions Manual

Additional Exercises for Convex Optimization Stephen Boyd Lieven Vandenberghé March 18, 2016 This is a collection of additional exercises, meant to supplement those found in the book Convex Optimization , by Stephen Boyd and Lieven Vandenberghé. 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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Many of the exercises and solutions given here were developed as part of my earlier convex optimization book [BNO03] (coauthored with Angela Nedić and Asuman Ozdaglar), and are posted on the internet of that book's web site. The contribution of my coauthors in the development of these exercises and their solutions is gratefully acknowledged.

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Convex Optimization - Boyd and Vandenberghe

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Homework 5 additional problems 1. Heuristic suboptimal solution for Boolean LP. This exercise builds on exercises 4.15 and 5.13 in Convex Optimization, which involve the Boolean LP minimize $c^T x$ subject to $Ax \leq b$, $x_i \in \{0,1\}$, $i = 1, \dots$

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