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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 $C \subseteq \mathbb{R}^n$ be a convex set, with $x_1, \dots, x_k \in C$, and let $\theta_1, \dots, \theta_k \in \mathbb{R}$ satisfy $\theta_i \geq 0, 1 \leq i \leq k$ and $\theta_1 + \dots + \theta_k = 1$. Show that $\theta_1 x_1 + \dots + \theta_k x_k \in C$. (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 optimization applications in control, signal processing, machine learning, and finance.

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 Stanford's Electrical Engineering Department.

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