

Additional Exercises for Chapter 4: Optimization

Stephen Boyd Lieven Vandenbergher
March 18, 2019

This set of exercises of additional problems) provided to supplement those found in the book *Convex Optimization*, by Stephen Boyd and Lieven Vandenbergher. These exercises were used in several courses in convex optimization, ECE689a (Stanford), MIT6.035 (MIT), usually the second, and sometimes as more optional, third, of the semester when suitable sections for the book had been covered in some parts. Many of these include a computational component using MATLAB, a Matlab package for convex optimization, that replaced the other exercises and the third of the book and are also available, either separately, or as part of the process of solving some of these problems in the companion with the other packages for convex optimization: CVXOPT (Python) and CVXOPT.jl (Julia). Most of the exercises require a knowledge of elementary calculus.

Though few of the above exercises are new, the first exercise is a new problem, provided for your enjoyment after exercise 4.10, and especially as a challenge for teaching optimization (and its basic ideas, illustrated with some helpful background) and solving them exercises. Please provide feedback on any of the exercises that were originally used in 2019.

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