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2 Convex sets

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Definition of convexity

2.1 Let  $C \subseteq \mathbb{R}^n$  be a convex set, with  $x_1, \dots$

$\dots, x_k \in C$ , and let  $\theta_1, \dots$

$\dots, \theta_k \in \mathbb{R}$  satisfy  $\theta_i \geq$

$0, \theta_1 + \dots + \theta_k = 1$ .

Show that  $\theta_1 x_1 + \dots$

$+ \theta_k x_k \in C$ .

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even a real-time reactive or automatic control system. There are also theoretical or conceptual advantages of formulating a problem as a convex optimization problem. The associated dual

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shown by induction  
from the de nition of  
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Solution Let  $H$  be the  
convex hull of  $S$  and let  
 $D$  be

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$\theta_1 + \dots + \theta_k = 1.$

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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 Angelia Nedić and Asuman Ozdaglar), and are posted on the internet of that book's

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web site. The contribution of my coauthors in the development of these exercises and their solutions is gratefully acknowledged.

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