

Additional Exercises for *Convex Optimization*

Stephen Boyd

Lieven Vandenberghe

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 Vandenberghe. 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. Some of the exercises were originally written for the book, but were removed at some point. Many of them include a computational component using CVX, a Matlab package for convex optimization; files required for these exercises can be found at the book web site www.stanford.edu/~boyd/cvxbook/. We are in the process of adapting many of these problems to be compatible with two other packages for convex optimization: CVXPY (Python) and Convex.jl (Julia). Some of the exercises require a knowledge of elementary analysis.

You are free to use these exercises any way you like (for example in a course you teach), provided you acknowledge the source. In turn, we gratefully acknowledge the teaching assistants (and in some cases, students) who have helped us develop and debug these exercises. Pablo Parrilo helped develop some of the exercises that were originally used in 6.975.

Course instructors can obtain solutions by email to us. Please specify the course you are teaching and give its URL.

We'll update this document as new exercises become available, so the exercise numbers and sections will occasionally change. We have categorized the exercises into sections that follow the book chapters, as well as various additional application areas. Some exercises fit into more than one section, or don't fit well into any section, so we have just arbitrarily assigned these.

Stephen Boyd and Lieven Vandenberghe

Additional Exercises For Convex Optimization Solutions

Richard Bailey



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Table of Contents Additional Exercises For Convex Optimization Solutions

1. Understanding the eBook Additional Exercises For Convex Optimization Solutions
 - The Rise of Digital Reading Additional Exercises For Convex Optimization Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Additional Exercises For Convex Optimization Solutions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Additional Exercises For Convex Optimization Solutions
 - User-Friendly Interface

4. Exploring eBook Recommendations from Additional Exercises For Convex Optimization Solutions
 - Personalized Recommendations
 - Additional Exercises For Convex Optimization Solutions User Reviews and Ratings
 - Additional Exercises For Convex Optimization Solutions and Bestseller Lists
5. Accessing Additional Exercises For Convex Optimization Solutions Free and Paid eBooks
 - Additional Exercises For Convex Optimization Solutions Public Domain eBooks
 - Additional Exercises For Convex Optimization Solutions eBook Subscription Services
 - Additional Exercises For Convex Optimization Solutions Budget-Friendly Options
6. Navigating Additional Exercises For Convex Optimization Solutions eBook Formats
 - ePub, PDF, MOBI, and More
 - Additional Exercises For Convex Optimization Solutions Compatibility with Devices
 - Additional Exercises For Convex Optimization Solutions Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Additional Exercises For Convex Optimization Solutions
 - Highlighting and Note-Taking Additional Exercises For Convex Optimization Solutions
 - Interactive Elements Additional Exercises For Convex Optimization Solutions
8. Staying Engaged with Additional Exercises For Convex Optimization Solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Additional Exercises For Convex Optimization Solutions
9. Balancing eBooks and Physical Books Additional Exercises For Convex Optimization Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Additional Exercises For Convex Optimization Solutions
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Additional Exercises For Convex Optimization Solutions
 - Setting Reading Goals Additional Exercises For Convex Optimization Solutions
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Additional Exercises For Convex Optimization Solutions
 - Fact-Checking eBook Content of Additional Exercises For Convex Optimization Solutions
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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