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(A stronger statement is: the maximum of a convex function over a closed bounded convex set is achieved at an extreme point, i.e., a point in the set that is not a convex combination of any other points in the set.) Hint. Assume the statement is false, and use Jensen's inequality.

Additional Exercises for Convex Optimization

Additional Exercises for Convex Optimization Stephen Boyd Lieven Vandenberghe January 16, 2015 This is a collection of additional exercises, meant to supplement those found in the book Convex

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Additional Exercises: Convex Optimization 1. Why a real symmetric matrix will always have real (as opposed to complex) eigenvalues? 2. Prove the following Cauchy-Schwarz inequality. For any $u, v \in \mathbb{R}^n$, we have $|u^T v| \leq \|u\|_2 \|v\|_2$. 3. Use the Cauchy-Schwarz inequality to prove the so-called triangle inequality for the Euclidean norm: $\|x + y\|_2 \leq \|x\|_2 + \|y\|_2$ for all $x, y \in \mathbb{R}^n$. 4.

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extreme points of C , so every point in C is a convex combination of the two endpoints. Suppose now that

every vector in a compact and convex subset of \mathbb{R}^n can be represented as a convex combination of extreme points of the set. We will show that the same is true for compact and convex subsets of \mathbb{R}^n .

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halfspaces (two for each t), hence a convex set. 3.54 Log-concavity of Gaussian cumulative distribution function. The cumulative distribu- The cumulative distribu-

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