

Additional Exercises for *Convex Optimization*

Stephen Boyd

Lieven Vandenberghe

December 28, 2024

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 didn't make the final cut.

Many of the exercises include a computational component using one of the software packages for convex optimization: CVXPY (Python), Convex.jl (Julia), CVX (Matlab), or CVXR (R). We refer to these collectively as CVX*. The files required for these exercises can be found at https://github.com/cvxgrp/cvxbook_additional_exercises. From 2023 on, new problems use Python only.

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 MIT 6.975. Sanjay Lall and John Duchi developed some other problems when they taught EE364a, and the instructors of EE364a during summer quarters developed others.

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.

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

Stephen Boyd and Lieven Vandenberghe

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Rachel Sandford



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Table of Contents Additional Exercises For Convex Optimization Solution Manual

1. Understanding the eBook Additional Exercises For Convex Optimization Solution Manual
 - The Rise of Digital Reading Additional Exercises For Convex Optimization Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Additional Exercises For Convex Optimization Solution Manual
 - 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 Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from Additional Exercises For Convex Optimization Solution Manual

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

- Fact-Checking eBook Content of Additional Exercises For Convex Optimization Solution Manual
 - 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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