

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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Lingjun Ying



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Optimal Coordination of Power Protective Devices with Illustrative Examples Ali R. Al-Roomi, 2021-12-14 Optimal Coordination of Power Protective Devices with Illustrative Examples Provides practical guidance on the coordination issue of power protective relays and fuses Protecting electrical power systems requires devices that isolate the components that are under fault while keeping the rest of the system stable Optimal Coordination of Power Protective Devices with Illustrative Examples provides a thorough introduction to the optimal coordination of power systems protection using fuses and protective relays Integrating fundamental theory and real world practice the text begins with an overview of power system protection and optimization followed by a systematic description of the essential steps in designing optimal coordinators using only directional overcurrent relays Subsequent chapters present mathematical formulations for solving many standard test systems and cover a variety of popular hybrid optimization schemes and their mechanisms The author also discusses a selection of advanced topics and extended applications including adaptive optimal coordination optimal coordination with multiple time current curves and optimally coordinating multiple types of protective devices Optimal Coordination of Power Protective Devices Covers fuses and overcurrent directional overcurrent and distance relays Explains the relation between fault current and operating time of protective relays Discusses performance and design criteria such as sensitivity speed and simplicity Includes an up to date literature review and a detailed overview of the fundamentals of power system protection Features numerous illustrative examples practical case studies and programs coded in MATLAB programming language Optimal Coordination of Power Protective Devices with Illustrative Examples is the perfect textbook for instructors in electric power system protection courses and a must have reference for protection engineers in power electric companies and for researchers and industry professionals specializing in power system protection

Business Optimization Using Mathematical Programming Josef Kallrath, 2021-08-31 This book presents a structured approach to formulate model and solve mathematical optimization problems for a wide range of real world situations Among the problems covered are production distribution and supply chain planning scheduling vehicle routing as well as cutting stock packing and nesting The optimization techniques used to solve the problems are primarily linear mixed integer linear nonlinear and mixed integer nonlinear programming The book also covers important considerations for solving real world optimization problems such as dealing with valid inequalities and symmetry during the modeling phase but also data interfacing and visualization of results in a more and more digitized world The broad range of ideas and approaches presented helps the reader to learn how to model a variety of problems from process industry paper and metals industry the energy sector and logistics using mathematical optimization techniques

Numerical Analysis David Ronald Kincaid, Elliott Ward Cheney, 2009 This book introduces students with diverse backgrounds to various types of mathematical analysis that are commonly needed in scientific computing The subject of numerical analysis is treated from a mathematical point of view offering a complete

analysis of methods for scientific computing with appropriate motivations and careful proofs In an engaging and informal style the authors demonstrate that many computational procedures and intriguing questions of computer science arise from theorems and proofs Algorithms are presented in pseudocode so that students can immediately write computer programs in standard languages or use interactive mathematical software packages This book occasionally touches upon more advanced topics that are not usually contained in standard textbooks at this level

Introduction to Linear Optimization and Extensions with MATLAB Roy H. Kwon, 2013-09-05 Filling the need for an introductory book on linear programming that discusses the important ways to mitigate parameter uncertainty Introduction to Linear Optimization and Extensions with MATLAB provides a concrete and intuitive yet rigorous introduction to modern linear optimization In addition to fundamental topics the book discusses current l

Numerical Computing with IEEE Floating Point Arithmetic Michael L. Overton, 2025-05-29 This book provides an easily accessible yet detailed discussion of computer arithmetic as mandated by the IEEE 754 floating point standard arguably the most important standard in the computer industry The result of an unprecedented cooperation between academic computer scientists and industry the standard is supported by virtually every modern computer Although the basic principles of IEEE floating point arithmetic have remained largely unchanged since the first edition of this book was published in 2001 the technology that supports it has changed enormously Every chapter has been extensively rewritten and two new chapters have been added one on computations with higher precision than that mandated by the standard needed for a variety of scientific applications and one on computations with lower precision than was ever contemplated by those who wrote the standard driven by the massive computational demands of machine learning The second edition of Numerical Computing with IEEE Floating Point Arithmetic includes many technical details not readily available elsewhere along with many new exercises It explores the rationale for floating point representation correctly rounded arithmetic exception handling and support for the standard provided by floating point microprocessors and programming languages Key concepts such as cancellation conditioning and stability are also discussed The book emphasizes historical development from the early history of computing through the 2008 and 2019 revisions of the floating point standard to the latest advances in microprocessor support It also includes a previously unpublished letter by Donald E Knuth on the value of gradual underflow a key requirement of the standard This book should be accessible to any reader with an interest in computers and mathematics including students at all levels Some basic knowledge of calculus and programming is assumed in the second half There is enough variety of content that all but the most expert readers will find something of interest

[Integrating Artificial Intelligence and IoT for Advanced Health Informatics](#) Carmela Comito, Agostino Forestiero, Ester Zumpano, 2022-02-10 The book covers the integration of Internet of Things IoT and Artificial Intelligence AI to tackle applications in smart healthcare The authors discuss efficient means to collect monitor control optimize model and predict healthcare data using AI and IoT The book presents the many advantages and improvements in the smart healthcare

field in which ubiquitous computing and traditional computational methods alone are often inadequate AI techniques are presented that play a crucial role in dealing with large amounts of heterogeneous multi scale and multi modal data coming from IoT infrastructures The book is intended to cover how the fusion of IoT and AI allows the design of models methodologies algorithms evaluation benchmarks and tools can address challenging problems related to health informatics healthcare and wellbeing

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