

Additional Exercises for *Convex Optimization*

Stephen Boyd

Lieven Vandenberghe

May 26, 2017

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, and the instructors of EE364a during summer quarters helped develop others.

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

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Table of Contents Additional Exercises Convex Optimization Solution Boyd

1. Understanding the eBook Additional Exercises Convex Optimization Solution Boyd
 - The Rise of Digital Reading Additional Exercises Convex Optimization Solution Boyd
 - Advantages of eBooks Over Traditional Books
2. Identifying Additional Exercises Convex Optimization Solution Boyd
 - 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 Convex Optimization Solution Boyd
 - User-Friendly Interface
4. Exploring eBook Recommendations from Additional Exercises Convex Optimization Solution Boyd
 - Personalized Recommendations
 - Additional Exercises Convex Optimization Solution Boyd User Reviews and Ratings
 - Additional Exercises Convex Optimization Solution Boyd and Bestseller Lists

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