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Solution. The domain of the objective is convex, because f_0 is convex.

The sublevel sets are convex because $f_0(x) = (c^T x + d)$ if and only if $c^T x + d > 0$ and $f_0(x) = T(c^T x + d)$. (b) Show that the problem is equivalent to minimize $g_0(y; t)$ subject to $g_i(y; t) \leq 0; i = 1; \dots; m$ $Ay =$

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$\theta^T y + d = 1$, where g_i is the perspective of f_i (see 3.2.6).

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Let S and S be a non-empty convex set in \mathbb{R}^n and $f(x)$ is convex function. Step 2 – min $f(x)$, $x \in \mathbb{R}^n$ subject to.

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His current research focus is on convex optimization applications in control, signal processing, and circuit design. Professor Boyd received an AB degree in Mathematics, summa cum laude, from Harvard University in 1980,

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and a PhD in EECS from U. C. Berkeley in 1985. In 1985 he joined the faculty of Stanford's Electrical Engineering Department.

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