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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

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originally written for the book, but were removed at some point.

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Stephen Boyd Lieven Vandenberghe
January 4, 2006. Chapter 2 Convex sets.
Exercises Exercises De nition of
convexity 2.1 Let $C \subseteq \mathbb{R}^n$ be a convex set,
with $x_1, \dots, x_k \in C$, and let $\lambda_1, \dots, \lambda_k \in \mathbb{R}$
satisfy $\lambda_i \geq 0$, $\lambda_1 + \dots + \lambda_k = 1$. Show that $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$. (The de nition of convexity is that

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