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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~~

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consider a generic convex
constrained optimization
problem. We introduce the
basic terminology, and study
the existence of solutions
and the Page 1/4 Download
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satisfy $\lambda_i \geq 0, \lambda_1 + \dots + \lambda_k = 1$
Show that $\lambda_1 x_1 + \dots + \lambda_k x_k \in C$
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you must show it for
arbitrary k) Hint Use ...
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a convex set, with x_1, \dots

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Let $x_1, \dots, x_k \in C$, and let $\theta_1, \dots, \theta_k \in \mathbb{R}$ satisfy $\theta_i \geq 0$, $\theta_1 + \dots + \theta_k = 1$. Show that $\theta_1 x_1 + \dots + \theta_k x_k \in C$.

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(B) nally comes from the
fact that (A) is a non-
convex optimization problem,
while (B) is convex. Note
that realizing what is easy
and what is di cult in

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April 9, 2019 This is a
collection of additional
exercises, meant to
supplement those found in
the book Convex
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Boyd and Lieven
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