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courses on convex optimization, EE364a (Stanford), EE236b (UCLA), or 6.975 (MIT), usually for homework, but sometimes as exam questions.

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Solution. We prove the first part. The intersection of two convex sets is convex. Therefore if S is a convex set, the intersection of S with a line is convex. Conversely, suppose the intersection of S with any line is convex. Take any two distinct points x_1 and $x_2 \in S$. The intersection of S with the line through x_1 and x_2 is convex.

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Many of the exercises and solutions given here were developed as part of my earlier convex optimization book [BNO03] (coauthored with Angelia Nedić and Asuman Ozdaglar), and are posted on the internet of that book's web site. The contribution of my coauthors in the development of these exercises and their solutions is gratefully acknowledged.

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Convex Optimization – Boyd and Vandenberghe : Convex Optimization Stephen Boyd and Lieven Vandenberghe Cambridge University Press. A MOOC on convex optimization, CVX101, was run from 1/21/14 to 3/14/14. If you register for it, you can access all the course materials.

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Homework 5 additional problems 1. Heuristic suboptimal solution for Boolean LP. This exercise builds on exercises 4.15 and 5.13 in Convex Optimization, which involve the Boolean LP minimize $c^T x$ subject to $Ax \leq b$ $x_i \in \{0,1\}$, $i = 1, \dots$

Homework 5 additional problems

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