

Introduction To Optimization Solution Manual

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2. Optimization Problems *Tutorial: Introduction to Optimization Lecture 2 | Convex Optimization I (Stanford) Lec 1: Introduction to Optimization*
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Assuming that $x = 0$, the solution is unique and is given by $a^* = (x \ x)^{-1} x \ y = 83 \ x \ y \cdot x \ x \ 12.18$ The solution to this problem is the same as the solution to: $1 \ x \ 2 - b_2 \ x \in R(A)$. minimize subject to Substituting $x = Ay$, we see that this is simply a linear least squares problem with decision variable y .

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We can write $h(x) = Qx - b$, where $b = [-4, -1]^T$ and $Q = \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix}$ is positive definite. Hence, the solution is $x = (Q^{-1}b) = \begin{bmatrix} 5/2 \\ -2/3 \end{bmatrix}$. By part a, the algorithm is a fixed-step-size gradient algorithm for a problem with gradient h . The eigenvalues of Q are 1 and 5.

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John L. Weatherwax* November 22, 2007
Introduction Acknowledgements Special thanks to Dave Monet for helping find and correct various typos in these solutions. Chapter 1 (Introduction) Exercise 1.1 Since $f(\cdot)$ is convex we have that

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