Applied Convex Optimization, EE4530, 2015

Homework Set 4

Exercise 1. [2pt.]

Solve Exercise 5.1(a,b,c) of Boyd, Vandenberghe, CO.

Exercise 2. [2pt.]

Solve Exercise 5.13 of Boyd, Vandenberghe, CO.

Exercise 3. [2pt.]

Solve Exercise 5.21 of Boyd, Vandenberghe, CO.

Exercise 4. [2pt.]

Solve Exercise 5.26 of Boyd, Vandenberghe, CO. In addition, (Matlab), check the analytical results with Yalmip or CVX, and fmincon.

Exercise 5. [2pt.]

Solve Exercise 5.27 of Boyd, Vandenberghe, CO. In addition, (Matlab), check the analytical results with Yalmip or CVX, and fmincon.