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Vandenberghe Chapter 2 Convex sets

Exercises Exercises Definition of

convexity 2.1 Let $C \subseteq \mathbb{R}^n$ be a convex

set, with $x_1, \dots, x_k \in C$, and let $\alpha_1, \dots,$

$\alpha_k \in \mathbb{R}$ satisfy $\alpha_i \geq 0$, $\alpha_1 + \dots + \alpha_k =$

1. Show that $\alpha_1 x_1 + \dots + \alpha_k x_k \in C$.

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convexity 2.1 Let $C \subseteq \mathbb{R}^n$ be a convex

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set, with $x_1, \dots, x_k \in C$, and let $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ satisfy $\lambda_i \geq 0$, $\lambda_1 + \dots + \lambda_k = 1$.

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