

Convex Optimization

- General case:

$$\text{minimize } f_0(x)$$

$$\text{subject to } f_i(x) \leq 0, i = 1, \dots, m$$

(Ignore equality constraints for now)

Optimal value denoted by f^*

Lagrangian:

$$L(x, p) = f_0(x) + p_1 f_1(x) + \dots + p_m f_m(x)$$

Define

$$g(p) = \inf_x (f_0(x) + p_1 f_1(x) + \dots + p_m f_m(x))$$

If $p_i \geq 0$ for all i , and x feasible, then $g(p) \leq f^*$

Convex Optimization Theory Chapter 2 Exercises And

DP Hallahan



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