

Math 164-1: Optimization – Homework 6

Due: November 6, 2015

Exercise 1.

Exercises 8.16 and 8.20 (do not forget that the theory that we developed is working for quadratic functions generated by symmetric positive definite matrices, so symmetrize first here) from the book of Chong and Zak.

Exercise 2.

Exercises 9.1 and 9.2 from the book of Chong and Zak.

Exercise 3.

Exercises 9.3, 9.4 and 9.5 from the book of Chong and Zak.

Exercise 4.

Exercises 10.1, 10.2, 10.3, 10.4 and 10.5 from the book of Chong and Zak.