

ECE 8823 (Convex Optimization), Spring 2017

Homework #5

Due Friday March 17, in class

Reading: B&V Chapter 5

1. Using your class notes, prepare a 1-2 paragraph summary of what we talked about in class since the last homework. I do not want just a bulleted list of topics, I want you to use complete sentences and establish context (Why is what we have learned relevant? How does it connect with other things you have learned here or in other classes?). The more insight you give, the better.
2. B&V 5.1. Part d asks a simple question pertaining to sensitivity analysis using the dual, which we did not cover in class. But it is straightforward; you can read about it in Section 5.6.
3. B&V 5.6.
4. B&V 4.57 and 5.20. The statement of the latter contains the answer for the former, so for 4.57 you just need to clearly explain how that answer comes about.
5. B&V 5.14.
6. B&V 5.30.