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Video 3: Piecewise  
linear convex functions

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Reformulations |

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Blending LP Problem

Using Cplex

Optimization Studio

(Use of Set, Array, Sum,  
forall) (in English)

Some questions to

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Tomer Ullman and

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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

$\lambda_1, \dots, \lambda_k \in \mathbb{R}$  satisfy  $\lambda_i$

$\geq 0$ ,  $\lambda_1 + \dots + \lambda_k = 1$ .

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Solution. We prove the

rst part. The intersection

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of two convex sets is convex. Therefore if  $S$  is a convex set, the intersection of  $S$  with a line is convex.

Conversely, suppose the intersection of  $S$  with any line is convex. Take any two distinct points  $x_1$  and  $x_2 \in S$ . The intersection of  $S$  with the line through  $x_1$  and  $x_2$  is convex.

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 $x_1, \dots, x_k \in C$ , 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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$\lambda_1, \dots, \lambda_k \geq 0$

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line is convex. take any  
two distinct points  $x_1$   
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