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Reformulations | Convex Optimization by Dr. Ahmad Bazzi Blending LP Problem Using Cplex Optimization Studio (Use of Set, Array, Sum, forall) (in English)

Some questions to Stephen P. Boyd relative to convex optimization ~~Convex Optimization with Abstract Linear Operators, ICCV 2015 | Stephen P. Boyd, Stanford~~

~~Concave and convex functions Convex Optimization: An Overview by Stephen Boyd: The 3rd Week Hyun Kwon~~

~~Lecture Differentiable convex optimization layers (TF Dev Summit '20) Unit 3 Debate: Tomer Ullman and Laura Schulz~~ Lecture 7 | Convex Optimization I

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Solution. We prove the first part. The intersection 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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