## Contents

Preface ..... xi
1 Introduction ..... 1
1.1 Mathematical optimization ..... 1
1.2 Least-squares and linear programming ..... 4
1.3 Convex optimization ..... 7
1.4 Nonlinear optimization ..... 9
1.5 Outline
11
1.6 Notation ..... 14
Bibliography ..... 16
I Theory ..... 19
2 Convex sets ..... 21
2.1 Affine and convex sets ..... 21
2.2 Some important examples ..... 27
2.3 Operations that preserve convexity ..... 35
2.4 Generalized inequalities ..... 43
2.5 Separating and supporting hyperplanes ..... 51
2.6 Dual cones and generalized inequalities ..... 59
Bibliograp
Exercises ..... 60
3 Convex functions ..... 67
3.1 Basic properties and examples ..... 67
3.2 Operations that preserve convexity ..... 79
3.3 The conjugate function ..... 90
3.4 Quasiconvex functions ..... $\stackrel{9}{ }$
3.5 Log-concave and log-convex functions ..... 104
3.6 Convexity with respect to generalized inequalities ..... 108
Bibliography ..... 112
Exercises ..... 113
4 Convex optimization problems ..... 127
4.1 Optimization problems ..... 127
4.2 Convex optimization ..... 136
4.3 Linear optimization problems ..... 146
4.4 Quadratic optimization problems ..... 152
4.5 Geometric programming ..... 160
4.6 Generalized inequality constraints ..... 167
4.7 Vector optimization ..... 174
Bibliography ..... 188
Exercises ..... 189
5 Duality ..... 215
5.1 The Lagrange dual function ..... 215
5.2 The Lagrange dual problem ..... 223
5.3 Geometric interpretation ..... 232
5.4 Saddle-point interpretation ..... 237
5.5 Optimality conditions ..... 241
5.6 Perturbation and sensitivity analysis ..... 249
5.7 Examples. ..... 253
5.8 Theorems of alternatives ..... 258
5.9 Generalized inequalities ..... 264
Bibliography ..... 72
II Applications ..... 289
6 Approximation and fitting ..... 291
6.1 Norm approximation ..... 291
6.2 Least-norm problems ..... 302
6.3 Regularized approximation ..... 305
6.4 Robust approximation ..... 318
6.5 Function fitting and interpolation ..... 324
Bibliography ..... 343
Exercises ..... 344
7 Statistical estimation ..... 351
7.1 Parametric distribution estimation ..... 351
7.2 Nonparametric distribution estimation ..... 359
7.3 Optimal detector design and hypothesis testing ..... 364
7.4 Chebyshev and Chernoff bounds ..... 374
7.5 Experiment design ..... 384
Bibliography ..... 393
8 Geometric problems ..... 397
8.1 Projection on a set ..... 397
.2 Distance between sets ..... 402
8.3 Euclidean distance and angle problems ..... 405
8.4 Extremal volume ellipsoids ..... 410
8.5 Centering ..... 416
8.6 Classification ..... 422
8.7 Placement and location ..... 432
8.8 Floor planning ..... 438
Bibliography ..... 446
Exercises ..... 447
III Algorithms ..... 455
9 Unconstrained minimization ..... 457
9.1 Unconstrained minimization problems ..... 457
9.2 Descent methods ..... 463
9.3 Gradient descent method ..... 466
9.4 Steepest descent method ..... 475
9.5 Newton's method ..... 484
9.6 Self-concordance ..... 496
9.7 Implementation ..... 508
Bibliography ..... 513
Exercises ..... 514
10 Equality constrained minimization ..... 521
10.1 Equality constrained minimization problems ..... 521
10.2 Newton's method with equality constraints ..... 525
10.3 Infeasible start Newton method ..... 531
10.4 Implementation ..... 542
Bibliography ..... 556
Exercises ..... 557
11 Interior-point methods ..... 561
11.1 Inequality constrained minimization problems ..... 561
11.2 Logarithmic barrier function and central path ..... 562
11.3 The barrier method ..... 568
11.4 Feasibility and phase I methods ..... 579
11.5 Complexity analysis via self-concordance ..... 585
11.6 Problems with generalized inequalities ..... 596
11.7 Primal-dual interior-point methods ..... 609
11.8 Implementation ..... 615
Bibliography ..... 623
Appendices ..... 631
A Mathematical background ..... 633
A. 1 Norms ..... 633
A. 2 Analysi
A. 3 Functions649
A. 4 Derivatives. ..... 645
Bibliography ..... 652
B Problems involving two quadratic functions ..... 653
B. 1 Single constraint quadratic optimization ..... 653
B. 2 The S-procedure ..... 655
B. 3 The field of values of two symmetric matrices ..... 656
B. 4 Proofs of the strong duality results ..... 657
Bibliography ..... 659
C Numerical linear algebra background ..... 661
C. 1 Matrix structure and algorithm complexity ..... 661
C. 2 Solving linear equations with factored matrices ..... 664
C. 3 LU, Cholesky, and $\mathrm{LDL}^{\top}$ factorization
672
C. 4 Block elimination and Schur complements ..... 681
C. 5 Solving ..... 684
References ..... 685
Notation ..... 697
Index ..... 701

