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Convex Optimization - Boyd and Vandenberghe

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 $f(x) = x^T P x + 2q^T x + r$, where $P \in \mathbb{S}^n$; $q \in \mathbb{R}^n$ and $r \in \mathbb{R}$ is convex if and only if $P \in \mathbb{S}^n_+$. Every norm on \mathbb{R}^n (e.g., $\|x\|_p$ for $p \geq 1$) is convex. Linear function $f(X) = \text{Tr}(AX)$ (where $\text{Tr}(V)$ denotes the trace of a square matrix V) is both convex and concave on \mathbb{R}^n .
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