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$R$  is log-concave and  $a > 0$ , then the function

$g = f/a$  is log-concave, where  $\text{dom} g = \{x \in \mathbb{R}^n \mid f(x) > a\}$ .

Solution. We have for

$x, y \in \text{dom} f$  with  $f(x) > a$ ,  $f(y) > a$ , and  $0 < \lambda < 1$ ,  $f(\lambda x + (1-\lambda)y) > \lambda f(x) + (1-\lambda)f(y) > \lambda a + (1-\lambda)a = a$ .

The last inequality follows from Hölder's inequality  $u_1 v_1 + u_2 v_2 \leq (u_1^2 + u_2^2)^{1/2} (v_1^2 + v_2^2)^{1/2}$  ( $u_1 = \lambda, u_2 = 1-\lambda$ ).

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Manual The solution is therefore  $x =$   
 $(pA A) A (b_1 + 85 \dots 1 + b_p) = p p_{i=1}$   
 $x_{i=1} x_{i=1}$  Note that the original  
problem can be written as the least squares  
problem minimize  $Ax$  where  $b = b_1 + ?$   
 $b_2, \dots + b_p$ .

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An Introduction To Optimization Solution Manual

Solutions Manual. Principles of Optimal Design: Modeling and Computation. Third Edition Solutions Manual. Version 1.0

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is an extreme point of  $S$ , if and only if  $S_f$   
is convex. (b) Consider the linear  
program:  $\max c^T x$   $Ax \leq b$   $x \geq 0$  Let  $x_1$  and  $x_2$   
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of a design, the design objective could be  
simply to minimize the cost of production  
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