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An affine function $f(x) = a^T x + b$ is both convex and concave on \mathbb{R}^n . $f(x) = x^T P x + 2q^T x + r$, where $P \succeq 0$ and $r \in \mathbb{R}$ is convex if and only if $P \succeq 0$. Every norm on \mathbb{R}^n (e.g., $\|x\|_p$) 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 . $f(X) = \log \det(X)$ is convex on S_{++}^n .

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methods for convex optimization. These solution methods are reliable enough to be embedded in a computer-aided design or analysis tool, or even a real-time reactive or automatic control system. There are also theoretical or conceptual advantages of formulating a problem as a convex optimization problem. The associated dual

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