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Additional Exercises for Convex Optimization (with Solutions)

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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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