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Lieven Vandenberghe January 4, 2006. Chapter 2  
Convex sets. Exercises Exercises Solution. (a)  $S$  is a  
polyhedron. It is the parallelogram with corners  $a_1$   
 $+a_2$ ,  $a_1 - a_2$ ,  $a_1 + a_2$ ,  $a_1 - a_2$ , as shown below for an  
example in  $\mathbb{R}^2$ . PSfrag replacements  $a_1$   $c$   $a_2$   $2$   $c_1$

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