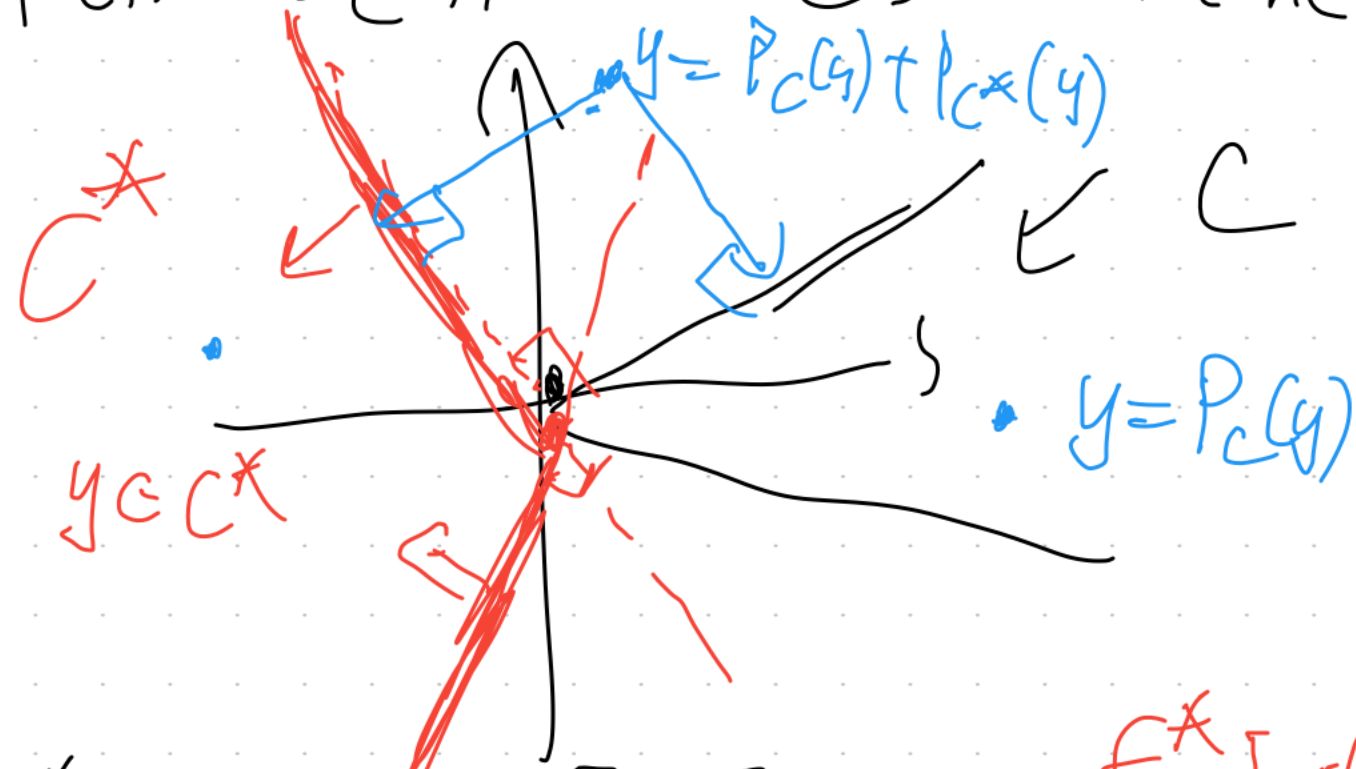


CS292F Lecture 7: Prox gradient (Part II)

$f(y) = I_C(y)$ where C is convex cone



$$f^*(y) = \max_x \underline{y^T x - I_C(x)}$$

$$f^* = I_{C^*}(\cdot)$$

whenever $\exists x \in C$ s.t. $y^T x > 0$

then $f^*(y) = +\infty$

whenever "otherwise"

$$f^*(y) = 0$$