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satisfy $\theta_i \geq 0$, $\theta_1 + \dots + \theta_k = 1$. Show that $\|x\|_1 + \dots + \theta_k \|x\|_k \leq C$.

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Professor Stephen Boyd, of the Stanford University Electrical
Engineering department, gives the introductory lecture for the course,
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This is a collection of additional exercises, meant to supplement those
found in the book Convex Optimization, by Stephen Boyd and Lieven
Vandenberghe. These exercises were used in several courses on convex
optimization, EE364a (Stanford), EE236b (UCLA), or 6.975 (MIT),
usually for homework, but sometimes as exam questions.

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