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Computing Uniform Convex Approximations for Convex Envelopes and Convex Hulls

We provide a numerical procedure to compute uniform convex approximations $\{f_r\}$ of the convex envelope \hat{f} of a rational fraction f defined on a compact basic semi-algebraic set \mathbf{D} . At each point x of the convex hull $\mathbf{K} = co(\mathbf{D})$, computing $f_r(x)$ reduces to solving a semidefinite program. We next characterize \mathbf{K} in terms of the projection of a *semi-infinite* LMI, and provide outer convex approximations $\{\mathbf{K}_r\} \downarrow \mathbf{K}$. Testing whether $x \notin \mathbf{K}$ reduces to solving finitely many semidefinite programs.