

7.1

$$f(x) = x^3 + 6x^2 - 3x - 5$$

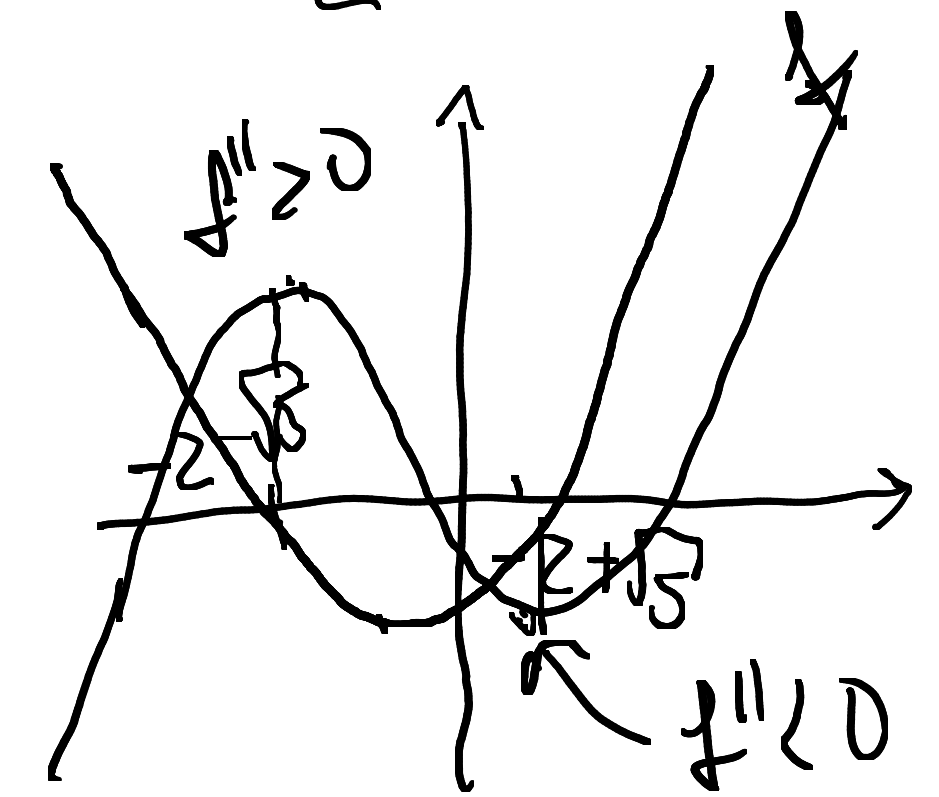
$$f' = 3x^2 + 12x - 3 = 0$$

$$x_{1,2} = \frac{-4 \pm \sqrt{16+4}}{2} = -2 \pm \sqrt{5}$$

$$f(-2+\sqrt{5}) \approx -5.36$$

$$f(-2-\sqrt{5}) \approx 3.9$$

$$f'' = 6x + 12 = 0, x = -2$$



$$f''(-2+\sqrt{5}) = 11+2\sqrt{5}+12 > 0$$

$$f''(-2-\sqrt{5}) < 0$$

Min: $-2+\sqrt{5}$
 Max: $-2-\sqrt{5}$ / Bepre

7.2

$$\theta_{i+1} = \theta_i - \gamma_i (\nabla L(\theta_i))^T =$$

$$= \theta_i - \gamma_i \sum_{n=1}^N (\nabla L_n(\theta_i))^T$$

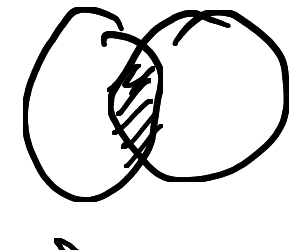
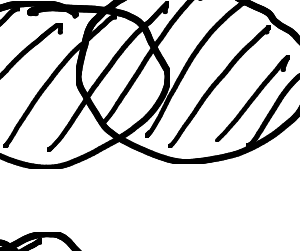
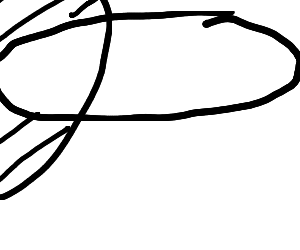
$$\nabla L_n(\theta_i) = \nabla \left(-\sum \log p(y_n | x_n, \theta_i) \right) ?$$

regression T

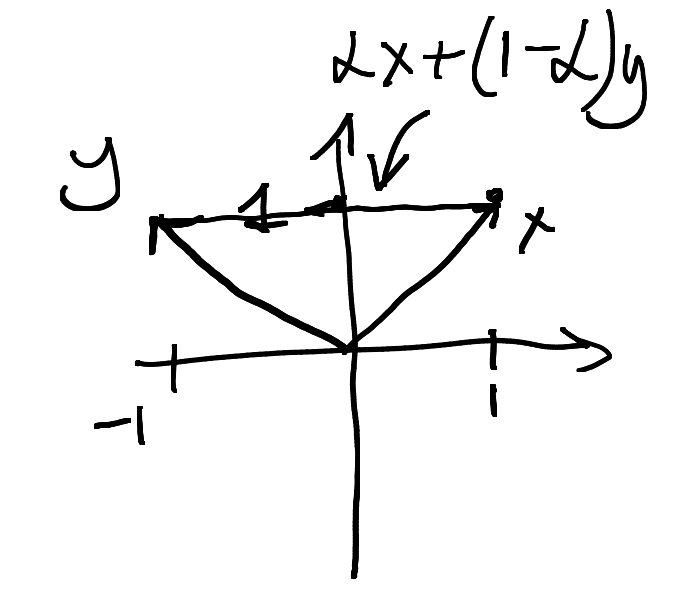
$$\text{For } N=1, \theta_{i+1} = \theta_i - \gamma_i \left(\frac{dL_n(\theta_i)}{d\theta_i} \in \mathbb{R}^{1 \times D} \right)$$

Bepre

7.3

- a) Yes: 
- b) No: 
- c) No: 

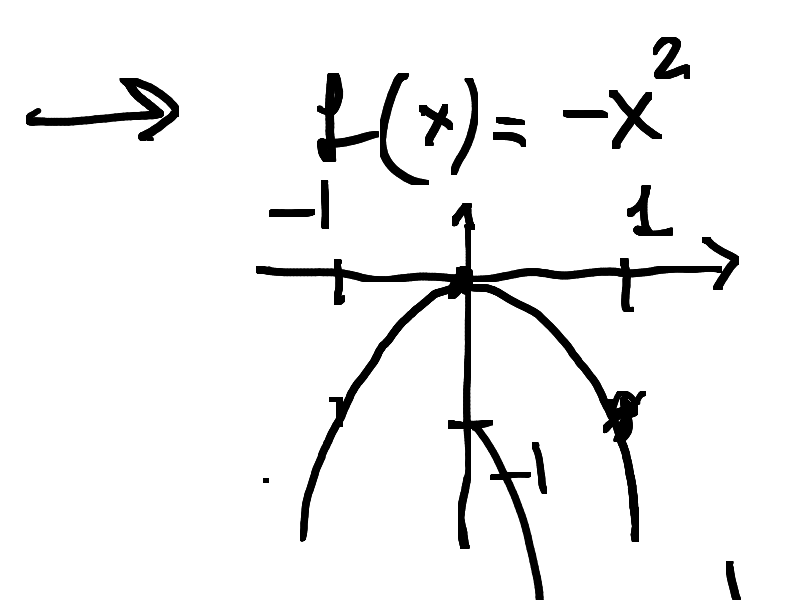
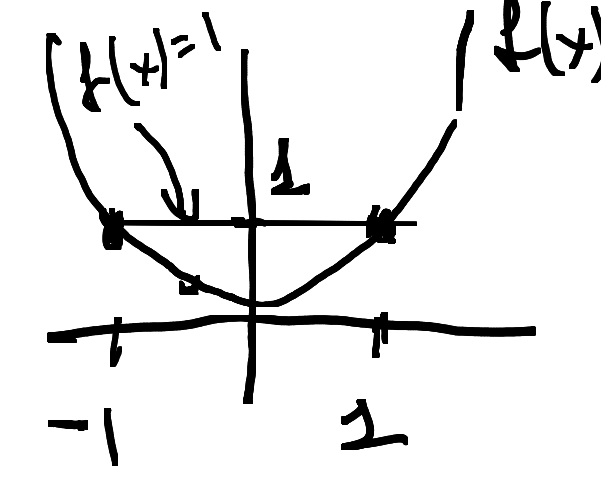
Septa



$$\begin{array}{l}
 x=1, y=100 \\
 \alpha=0 \quad \alpha x \quad (1-\alpha)y \quad \alpha x + (1-\alpha)y \\
 \alpha=1/2 \quad \frac{x}{2} \quad \frac{y}{2} \quad \frac{x+y}{2} \\
 \alpha=1/3 \quad \frac{x}{3} \quad \frac{2y}{3} \quad \frac{x+2y}{3} \\
 \alpha=1 \quad x \quad 0 \quad x
 \end{array}$$

$$\begin{aligned}
 &\rightarrow f(x) = x \\
 &f(\alpha x + (1-\alpha)y) = \\
 &= \alpha x + (1-\alpha)y = \\
 &= \alpha f(x) + (1-\alpha)f(y)
 \end{aligned}$$

$$\begin{aligned}
 &\rightarrow f(x) = x^2 \\
 &(\alpha x + (1-\alpha)y)^2 = \\
 &= \alpha^2 x^2 + 2\alpha(1-\alpha)xy + \\
 &+ (1-\alpha)^2 y^2 = \\
 &= \alpha^2 f(x) + (1-\alpha)^2 f(y) + \\
 &+ 2\alpha(1-\alpha)xy
 \end{aligned}$$



$$\begin{aligned}
 &\rightarrow f(x) = -x^2 \\
 &0 = f\left(\frac{-1}{2} + \frac{1}{2}\right) \neq \\
 &\frac{1}{2} f(-1) + \frac{1}{2} f(1) = \\
 &= -1
 \end{aligned}$$

7.4

a) $f(x) + g(x)$ - convex? $h(x) = f(x) + g(x)$

$$\begin{aligned}
 &h(\alpha x + (1-\alpha)y) = \\
 &= f(\alpha x + (1-\alpha)y) + g(\alpha x + (1-\alpha)y) \leq \\
 &\leq \alpha f(x) + (1-\alpha)f(y) + \alpha g(x) + (1-\alpha)g(y) \\
 &= \alpha (f(x) + g(x)) + (1-\alpha)(f(y) + g(y)) \\
 &= \alpha h(x) + (1-\alpha)h(y) \quad \text{Yes}
 \end{aligned}$$

b) $f(x) - g(x)$ - convex?

$$\begin{aligned}
 &f - g - (\alpha f(x) + (1-\alpha)f(y) - \\
 & - (\alpha g(x) + (1-\alpha)g(y))) = \\
 &= f - g - \alpha (f(x) - g(x)) - \\
 & - (1-\alpha)(f(y) - g(y))
 \end{aligned}$$

$$\begin{aligned}
 f' &= f - \alpha f(x) - (1-\alpha)f(y) \leq 0 \\
 g' &= g - \alpha g(x) - (1-\alpha)g(y) \leq 0
 \end{aligned}$$

$$\begin{aligned}
 &\exists f' > g' \\
 &f' - g' \neq 0 \Rightarrow \text{No}
 \end{aligned}$$

c) $f(x) \cdot g(x)$ - convex?

$$\begin{aligned}
 &f \cdot g - (\alpha^2 f(x)g(x) + \alpha(1-\alpha)f(x)g(y) + \\
 & + \alpha(1-\alpha)f(y)g(x) + (1-\alpha)^2 f(y)g(y)) \\
 &\exists 0 < f < 1, 0 < g < 1
 \end{aligned}$$

7.5

$$\max_{x \in \mathbb{R}^2, \xi \in \mathbb{R}} p^T x + \xi, \quad \xi \geq 0, x_0 \leq 0, x_1 \leq 3$$

$$\max \begin{bmatrix} p_1 \\ p_2 \\ 1 \end{bmatrix}^T \begin{bmatrix} x_1 \\ x_2 \\ \xi \end{bmatrix}, \quad \xi \leq 0$$

$$\begin{array}{c} \overbrace{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}}^{3 \times 3} \begin{bmatrix} x_1 \\ x_2 \\ \xi \end{bmatrix} \leq \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \\ A \quad \quad \quad b \end{array}$$

Beprov

7.6

$$\min_{x \in \mathbb{R}^2} \begin{bmatrix} -5 \\ -3 \end{bmatrix}^T \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} 2 & 2 \\ 2 & -4 \\ -2 & 1 \\ 0 & -1 \\ 0 & 1 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \underbrace{\begin{bmatrix} 33 \\ 8 \\ 5 \\ -1 \\ 8 \end{bmatrix}}_b$$

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