

# Test 3

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- Please submit a pdf with your answers on blackboard by Thursday 30th of January at 13:00. Please state name, surname and CID.

Use the handouts to reply to these questions. Do not use generative AI tools. Note that each answer is in the handouts.

You cannot answer using screenshots. You need to reply by typing or in your own writing. This promotes subconscious retention.

This is an individual test. You cannot collaborate with other students or any other individual. This must be your work.

You should be able to complete this in 1 page. Do not write, nor spend too much time on this.

1. Define the minimum element of a set  $S$  (according to Section 3.5).
2. Define the minimal element of a set  $S$  (according to Section 3.5).
3. (2 points) Consider a circle and the cone  $K = \mathbb{R}_+^2$ . Sketch the circle and indicate all minimum and minimal elements in the figure, if any.
4. (2 points) Give now the definitions of minimum and minimal elements of  $S$  with respect to a cone  $K$  using the dual cone  $K^*$  (according to Section 3.7).
5. (3 points) Define a convex function in three different ways (1) Jensen's inequality, 2) the first order characterization, 3) the second order characterization).
6. Explain the meaning and importance of the statement: "the first-order Taylor expansion at a point of a convex function is a global underestimator".