

# 北京航空航天大学

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5.1.49.  $f$  (只需证函数是强拟凸的函数)

$$\text{对 } \forall x, y \in \mathbb{R}^n, f(\lambda x + (1-\lambda)y) = \lambda^2 x^T A x + (1-\lambda)^2 y^T A y + \lambda(1-\lambda)(y^T A x + x^T A y) + 2b^T(\lambda x + (1-\lambda)y).$$

当  $A$  是对称矩阵且 (正定)

$$\text{即 } (y^T A x)^T = x^T A^T y = x^T A y, \text{ 对}$$

有  $f(\lambda x + (1-\lambda)y) \leq \max\{f(x), f(y)\}$  由定理 5.2 唯一性定理和

$$4.5.5 \quad \text{令 } \nabla f(x) = 0 = (4x_1^3 + 6x_1^2 + 4x_1 - 2x_2, 2x_2 - 2x_1)$$

$$\text{得 } x_1 = x_2, \quad 4x_1^3 - 6x_1^2 + 4x_1 - 2x_2 = 0$$

$$\text{解得 } x_1 = x_2 = 0, 1, \frac{1}{2}.$$

即一阶驻点为  $(0,0), (1,1), (\frac{1}{2}, \frac{1}{2})$

$$\nabla^2 f(x) = \begin{pmatrix} 12x_1^2 + 12x_1 + 4 & -2 \\ -2 & 2 \end{pmatrix} \text{ 则 } \nabla^2 f(0,0) = \begin{pmatrix} 4 & -2 \\ -2 & 2 \end{pmatrix} > 0$$

$$\nabla^2 f(1,1) = \begin{pmatrix} 28 & -2 \\ -2 & 2 \end{pmatrix} > 0 \quad \nabla^2 f(\frac{1}{2}, \frac{1}{2}) = \begin{pmatrix} 13 & -2 \\ -2 & 2 \end{pmatrix} > 0$$

经验证 矩阵均半正定 偏导  $\nabla^2 f(x) > 0$  且  $\nabla f(x) = 0$

是 三点都是局部最小点 且  $f(0,0)$  为全局最小点