Convex optimization exercise sheet

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Notation

For a linear operator A, its adjoint is A^* and its Moore-Penrose pseudoinverse is $A^\dagger$.

1 Least squares from a linear algebra perspective

Exercise 1.1. *Let* $A \in \mathbb{R}^{n \times d}$*. Show that* $\operatorname{Ker} A = \operatorname{Ker} A^* A$*.*

Exercise 1.2. *Show that there always exist a solution to* $A^* A x = A^* b$*. PShow that this no longer holds in the infinite dimensional space (when* A *is a bounded linear operator between infinite dimensional Hilbert spaces.)*

Exercise 1.3. *Let* $A \in \mathbb{R}^{n \times d}$*,* $b \in \mathbb{R}^n$*. Show that solving Ordinary Least Squares:*

$$\min \frac{1}{2} \|Ax - b\|^2 \enspace ,$$

amounts to solving $A^* A x = A^* b$ *(aka the* normal equations*).*

Show that the set of solutions is:

$$(A^* A)^\dagger A^* b + \operatorname{Ker} A \enspace .$$

2 Gradient

Exercise 2.1. *Provide an example of setting where the gradient is not equal to the vector of partial derivatives.*

Exercise 2.2. *Show that*

$$\frac{d}{dt} f(\theta(t)) = \langle \nabla f(\theta(t)), \dot{\theta}(t) \rangle \enspace .$$

Exercise 2.3. *Show that the gradient of a function is orthogonal to the level lines of that function.*

Exercise 2.4. *Let* $A \in \mathbb{R}^{n \times d}$*,* $f : \mathbb{R}^n \to \mathbb{R}$ *and* $g : \mathbb{R}^d \to \mathbb{R}$ *defined as* $g(x) = f(Ax)$ *for all* $x \in \mathbb{R}^d$*. Show that*

$$\nabla g(x) = A^* \nabla f(Ax) \enspace ,$$
$$\nabla^2 g(x) = A^* \nabla^2 f(Ax) A \enspace .$$

Exercise 2.5. *Let* $A \in \mathbb{R}^{n \times d}$*. Provide an example where the gradient of* $x \mapsto \frac{1}{2} x^\top A x$ *is not equal to* Ax*.*