

Exercise

01

TUM Department of Informatics

Supervised by	Prof. Dr. Stephan Günnemann Informatics 3 - Professorship of Data Mining and Analytics
Submitted by	Marcel Bruckner (03674122) Julian Hohenadel (03673879) Kevin Bein (03707775)
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Optimization

Problem 1:

Since f_0 is a hyperplane, the min and max values are at the vertices:

$$\begin{aligned} f_0((9, 3)^T) &= -2 & f_0((5, 7)^T) &= -11 \\ f_0((7, 2)^T) &= 8 & f_0((9, 3)^T) &= 10 \end{aligned}$$

We immediately see that $\theta_{\min} = (5, 7)^T$ and $\theta_{\max} = (9, 3)^T$ and also $\min(f_0) = -11$ and $\max(f_0) = 10$.

Problem 2:

$$\pi_{\chi}(p) = \begin{cases} p & \text{if } p \in \chi \\ (1.5, 2.5)^T & \text{if } p \text{ is in the green corridor} \\ (3, 1)^T & \text{if } p \text{ is in the red corridor} \\ \begin{pmatrix} \frac{1}{2}p_1 - \frac{1}{2}p_2 + 2 \\ \frac{1}{2} - p_1 + \frac{1}{2}p_2 + 2 \end{pmatrix} & \text{if } p \text{ is in the blue corridor} \\ \begin{pmatrix} \max(0, \min(3, p_1)) \\ \max(0, \min(2.5, p_2)) \end{pmatrix} & \text{if } p \text{ is outside green/red/blue corridor and } p \notin \chi \end{cases}$$

The blue corridor projects down to a line. We can take any two points on the line to calculate the projector vector $\pi_{\chi_{a,b}}$. We choose $\mathbf{a} := (0, 4)^T$ and $\mathbf{b} := (4, 0)^T$ for simplicity.

$$\begin{aligned} \pi_{\chi_{a,b}} &= \mathbf{a} + \frac{(\mathbf{p} - \mathbf{a})^T(\mathbf{b} - \mathbf{a})}{\|\mathbf{b} - \mathbf{a}\|_2^2}(\mathbf{b} - \mathbf{a}) \\ &= \begin{pmatrix} 0 \\ 4 \end{pmatrix} + \frac{\begin{pmatrix} p_1 - 0 \\ p_2 - 4 \end{pmatrix}^T \begin{pmatrix} 4 \\ -4 \end{pmatrix}}{32} \begin{pmatrix} 4 \\ -4 \end{pmatrix} \\ &= \begin{pmatrix} 0 \\ 4 \end{pmatrix} + \frac{4p_1 - 4p_2 + 16}{32} \begin{pmatrix} 4 \\ -4 \end{pmatrix} \\ &= \begin{pmatrix} 0 \\ 4 \end{pmatrix} + \left(\frac{1}{8}p_1 - \frac{1}{8}p_2 + \frac{1}{2} \right) \begin{pmatrix} 4 \\ -4 \end{pmatrix} \\ &= \begin{pmatrix} \frac{1}{2}p_1 - \frac{1}{2}p_2 + 2 \\ \frac{1}{2} - p_1 + \frac{1}{2}p_2 + 2 \end{pmatrix} \end{aligned}$$

Problem 3:

Problem 4:

Appendix

We confirm that the submitted solution is original work and was written by us without further assistance.
Appropriate credit has been given where reference has been made to the work of others.

Munich, November 24, 2019, Signature Marcel Bruckner (03674122)

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