

### Exercise 1.9.1

A factory has  $n$  suppliers that produce quantities  $x_1 \dots x_n$  per day. The factory is connected with suppliers by a system of roads, which can be at variable capacities  $c_1 \dots c_n$ , so that the factory is supplied daily the amount  $x = c_1x_1 + \dots + c_nx_n$ .

- (a) Given that the factory production process starts when the supply reaches the critical daily level  $b$ , write a formula for the daily factory revenue.
- (b) Formulate the problem as a learning problem.

### Exercise 1.9.2

A number of financial institutions, each having a wealth  $x_i$ , deposit amounts of money in a fund, at some adjustable rates of deposit  $w_i$ , so the money in the fund is given by  $x = x_1w_1 + \dots + x_nw_n$ . The fund is set up to function as in the following: as long as the fund has less than a certain reserve fund  $M$ , the fund manager does not invest. Only the money exceeding the reserve fund  $M$  is invested. Let  $k = e^{rt}$ , where  $r$  and  $t$  denote the investment rate of return and time of investment, respectively.

- (a) Find the formula for the investment.
- (b) Formulate the problem as a learning problem.

### Exercise 1.9.3

- (a) Given a continuous function  $f : [0, 1] \rightarrow \mathbb{R}$ , find a linear function  $L(x) = ax + b$  with  $L(0) = f(0)$  and such that  $\frac{1}{2} \int_0^1 (L(x) - f(x))^2 dx$  is minimized.
- (b) Given a continuous function  $f : [0, 1] \times [0, 1] \rightarrow \mathbb{R}$ , find a linear function  $L(x, y) = ax + by + c$  with  $L(0, 0) = f(0, 0)$  and such that the error  $\frac{1}{2} \int_{[0, 1]^2} (L(x, y) - f(x, y))^2 dx$  is minimized.

### Exercise 1.9.4

For any compact  $K \subset \mathbb{R}^n$  we associate the symmetric matrix  $\rho_{ij} = \int_K x_i x_j dx_1 \dots dx_n$

The invertibility of the matrix  $(\rho_{ij})$  depends both on the shape of  $K$  and the dimension  $n$ .

- (a) Show that if  $n = 2$  then  $\det(\rho_{ij}) \neq 0$  for any compact  $K \subset \mathbb{R}^2$ .
- (b) Assume  $K = [0, 1]^n$ . Show that  $\det(\rho_{ij}) \neq 0$ , for any  $n \geq 1$ .