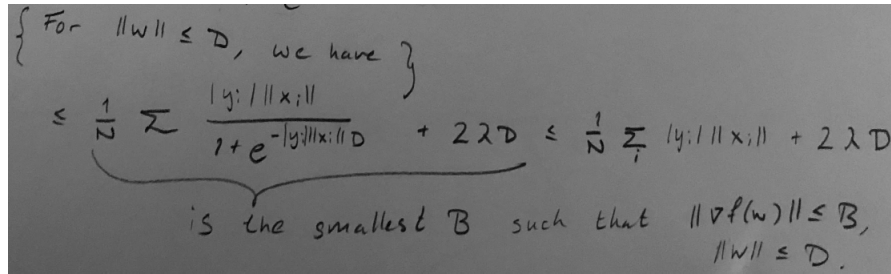


**Problem 1.** (a) In Fig. 1, the claim “ $\frac{1}{N} \sum_{i \in [N]} \frac{|y_i| \|x_i\|_2}{1 + \exp\{-D|y_i| \|x_i\|_2\}} + 2\lambda D$  is the **smallest**  $B$  such that  $\|\nabla f(\mathbf{w})\|_2 \leq B$ ,  $\|\mathbf{w}\|_2 \leq D$ ”, has to be proved (I don’t think that it is the smallest possible  $B$ ).



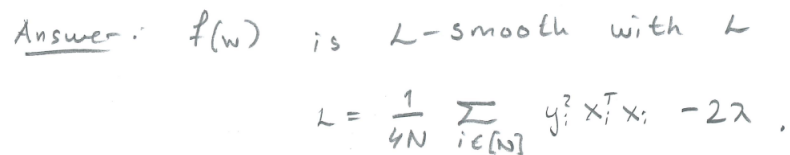
$$\left\{ \text{For } \|\mathbf{w}\| \leq D, \text{ we have } \right\}$$

$$\leq \frac{1}{N} \sum \frac{|y_i| \|x_i\|}{1 + e^{-|y_i| \|x_i\| D}} + 2\lambda D \leq \frac{1}{N} \sum |y_i| \|x_i\| + 2\lambda D$$

is the smallest  $B$  such that  $\|\nabla f(\mathbf{w})\| \leq B$ ,  $\|\mathbf{w}\| \leq D$ .

Figure 1: P1 (a)

(b) In Fig. 2,  $L$  should be equal to  $\frac{1}{4N} \sigma_{\max}(A^T A) + 2\lambda$ .



Answer:  $f(\mathbf{w})$  is  $L$ -smooth with  $L$

$$L = \frac{1}{4N} \sum_{i \in [N]} y_i^2 \mathbf{x}_i^T \mathbf{x}_i - 2\lambda.$$

Figure 2: P1 (b)

(c) Correct.

**Problem 2.** Correct.

**Problem 3.** Correct.