

$$G = \frac{1}{m} \sum_{\ell=1}^m \alpha_{\ell} (s=1) u_i - \log(1 + e^{u_i}) \rightarrow \max_{u_i}$$

$$\frac{\partial G}{\partial u_i} = \underbrace{\frac{1}{m} \sum_{\ell=1}^m \alpha_{\ell} (s=1)}_A - \frac{e^{u_i}}{1 + e^{u_i}} = 0$$

$$A \cdot (1 + e^{u_i}) = e^{u_i}$$

$$A = e^{u_i} - A \cdot e^{u_i}$$

$$A = e^{u_i} \cdot (1 - A)$$

$$\frac{A}{1-A} = e^{u_i}$$

$$\underline{u_i = \log \frac{A}{1-A}}$$

$$\frac{\partial G}{\partial u_i} = A - \frac{e^{u_i}}{1 + e^{u_i}}$$

$$\begin{aligned} \frac{\partial}{\partial u_i} \frac{\partial G}{\partial u_i} &= - \frac{e^{u_i} \cdot (1 + e^{u_i}) - e^{u_i} \cdot e^{u_i}}{(1 + e^{u_i})^2} \\ &= - \frac{e^{u_i}}{(1 + e^{u_i})^2} \end{aligned}$$

$$\rightarrow e^{u_i} > 0 \quad \forall u_i \Rightarrow -\frac{e^{u_i}}{(1 + e^{u_i})^2} < 0 \Rightarrow \text{concave function}$$