第1讲:测试

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评阅: _______ 评分: _____

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这是适用于问题求解作业的 Typst 模板, 同时也可用于写作实验报告等。 但该模板仍在进行测试中, **请谨慎使用**。

作业(必做部分)

Problem 1 (AC 1.2-3)

Solution:

1 Lorem ipsum dolor.

- when $\min(\|x\|_2)$, $x=x^*$ is the solution to the problem, which is $x^*=\begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{2} \end{pmatrix}$
- b) We have a matrix $A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \\ 1 & 0 \end{pmatrix}$, the projection operator is

$$m{P} = m{A} m{\left(A^T A
ight)}^{-1} m{A}^T = egin{pmatrix} rac{1}{2} & rac{1}{2} & 0 \ rac{1}{2} & rac{1}{2} & 0 \ 0 & 0 & 1 \end{pmatrix},$$

hence,

$$oldsymbol{x}^* = oldsymbol{P}oldsymbol{v} = egin{pmatrix} rac{1}{2} \ rac{1}{2} \ 1 \end{pmatrix}.$$

2 Lorem ipsum dolor sit amet.c) We have a matrix $A = \begin{pmatrix} 1 & -1 \\ -1 & 1 \\ 2 & 2 \end{pmatrix}$, the projection operator is

$$P = A(A^T A)^{-1}A^T = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & \frac{1}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

hence,

$$oldsymbol{x}^* = oldsymbol{P} oldsymbol{v} = egin{pmatrix} rac{1}{2} \ -rac{1}{2} \ 0 \end{pmatrix}.$$

Problem 2

Solution:

1. we know that:

$$\operatorname{prox}_{\varphi}(z) = \operatorname{arg\,min}_{x \in \mathbb{R}} \bigg\{ \frac{1}{2} \|x - z\|^2 + \phi(x - c) \bigg\}.$$

let x' = x - c

$$\operatorname{prox}_{\varphi}(z) = \operatorname{arg\,min}_{x \in \mathbb{R}} \left\{ \frac{1}{2} \|x' - (z - c)\|^2 + \phi(x' + c - c) \right\} + c = \operatorname{prox}_{\phi}(z - c) + c.$$

2. if we want to $f(x) = \frac{1}{2}||x - z||^2 + \phi(x)$ to be minimized, we need to find the x that makes the derivative of the function equal to zero.

we know

$$\partial f(x) = \begin{cases} x - z + \lambda \text{ when } x > 0\\ [x - z - \lambda, x - z + \lambda] \text{ when } x = 0\\ x - z - \lambda \text{ when } x < 0 \end{cases}$$

. Hence, let

$$\partial f(x) = 0$$

, we have

$$\operatorname{prox}_{\phi(z)} = x^* = \begin{cases} z - \lambda \text{ when } z > \lambda \\ [z - \lambda, z + \lambda] \text{ when } z \in [-\lambda, \lambda]. \\ z + \lambda \text{ when } z < -\lambda \end{cases}$$

3. if $\varphi(x) = \lambda |x - c|$, where $c \in \mathbb{R}$ and $\lambda > 0$. Use the result from part a.

$$\mathrm{prox}_{\varphi(z)} = \mathrm{prox}_{\phi(z-c)} + c = \begin{cases} z - \lambda \text{ when } z > \lambda + c \\ [z - \lambda, z + \lambda] \text{ when } z \in [-\lambda + c, \lambda + c] \\ z + \lambda \text{ when } z < -\lambda + c \end{cases}$$

Problem 3

Solution:

1. If we take the derivative of $\frac{1}{2}\|\boldsymbol{x}-\boldsymbol{x}^{t-1}\|^2+\gamma g(\boldsymbol{x})$, we have

$$\boldsymbol{x^t} = \text{prox}_{\gamma g}(\boldsymbol{x^{t-1}}) = \boldsymbol{x^{t-1}} - \gamma \nabla g(\boldsymbol{x^t})$$

2. By the convexity of g, we know that $g(x^t) + \nabla g(x^t)^T (x^{t-1} - x^t) \leq g(x^{t-1})$. Hence, we have

$$g(\boldsymbol{x^t}) \leq g(\boldsymbol{x^{t-1}}) - \nabla g(\boldsymbol{x^t})^T (\boldsymbol{x^{t-1}} - \boldsymbol{x^t}) = g(\boldsymbol{x^{t-1}}) - \gamma \nabla \big\| g(\boldsymbol{x^t}) \big\|_2^2$$

3. because ${m x^t} = {m x^{t - 1}} - \gamma \nabla g({m x^t})$ which is a gradient descent method, so

$$-\infty < g(\boldsymbol{x}^t) \le g(\boldsymbol{x}^{t-1})$$

and we have

$$g(\boldsymbol{x^t}) \leq g(\boldsymbol{x^{t-1}}) - \gamma \nabla \left\| g(\boldsymbol{x^t}) \right\|_2^2$$

hence

$$0 \le \gamma \nabla \|g(x^t)\|_2^2 \le 0$$

if

$$t \to +\infty$$

Problem 4 (ST 5.5-5)

Proof:

1. because

$$\partial f(\boldsymbol{x}) = \left\{ \boldsymbol{v} \in \mathbb{R}^n : f(\boldsymbol{y}) \geq f(\boldsymbol{x}) + \boldsymbol{v}^T(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n \right\}$$

if $q(x) = \theta f(x)$,

$$\partial g(\boldsymbol{x}) = \left\{\boldsymbol{v} \in \mathbb{R}^n: g(\boldsymbol{y}) \geq g(\boldsymbol{x}) + \boldsymbol{v}^T(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n \right\}$$

$$\partial g(\boldsymbol{x}) = \left\{ \boldsymbol{v} \in \mathbb{R}^n : \theta f(\boldsymbol{y}) \geq \theta f(\boldsymbol{x}) + \boldsymbol{v}^T(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n \right\}$$

$$\partial g(\boldsymbol{x}) = \left\{ \boldsymbol{v} \in \mathbb{R}^n : f(\boldsymbol{y}) \geq f(\boldsymbol{x}) + \frac{\boldsymbol{v}^T}{\theta}(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n \right\}$$

$$\partial g(x) = \theta \{ v \in \mathbb{R}^n : f(y) \ge f(x) + v^T(y - x), \forall y \in \mathbb{R}^n \} = \theta \partial f(x)$$

2.

$$\partial h(\boldsymbol{x}) = \left\{ \boldsymbol{v} \in \mathbb{R}^n : f(\boldsymbol{y}) + g(\boldsymbol{y}) \geq f(\boldsymbol{x}) + g(\boldsymbol{x}) + \boldsymbol{v}^T(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n \right\}$$

all of the elements that satisfy

$$f(\boldsymbol{y}) \geq f(\boldsymbol{x}) + \boldsymbol{v}^T(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n$$

and

$$g(\boldsymbol{y}) \geq g(\boldsymbol{x}) + \boldsymbol{v}^T(\boldsymbol{y} - \boldsymbol{x}), \forall \boldsymbol{y} \in \mathbb{R}^n$$

are in the set

$$\partial h(x)$$

hence

$$\partial f(\boldsymbol{x}) + \partial g(\boldsymbol{x}) \subseteq \partial h(\boldsymbol{x})$$

3. we know that

$$\partial \|x\|_1 = \begin{cases} 1 \text{ when } x > 0 \\ [-1, 1] \text{ when } x = 0 \\ -1 \text{ when } x < 0 \end{cases}$$

hence $\operatorname{sgn}(x) \in \partial \|x\|_1$.

Solution:

中文排印测试:

Here's a test sentence, "I can eat glass, it does not hurt me."

这是一条测试语句:"我能吞下玻璃而不伤身体。"

這是一條測試語句:「我能吞下玻璃而不傷身體。」

默認使用 "IBM Plex Serif", "Source Han Serif SC", "Noto Serif CJK SC" 字形,並且設置語言為 "zh",地區為 "cn"。

目前的效果是,當引號"兩邊有 CJK 字符,引號將以半角顯示",否則正常顯示英文引號。

測試: "中文引號", "quotation marks".

Problem 6

Solution:

This a test for code blocks.

For rust:

```
1 pub fn main() {
2    println!("Hello, world!");
3 }
```

For haskell:

```
1 zipWith' :: (a \rightarrow b \rightarrow c) \rightarrow [a] \rightarrow [b] \rightarrow [c]
2 zipWith' _ [] _ = []
3 zipWith' _ [] = []
4 zipWith' f (x:xs) (y:ys) = f x y : zipWith' f xs ys
```

Select only a range of lines to show:

```
3 def fibonaci(n):
4   if n ≤ 1:
5    return n
6   else:
7   return(fibonaci(n-1) + fibonaci(n-2))
```

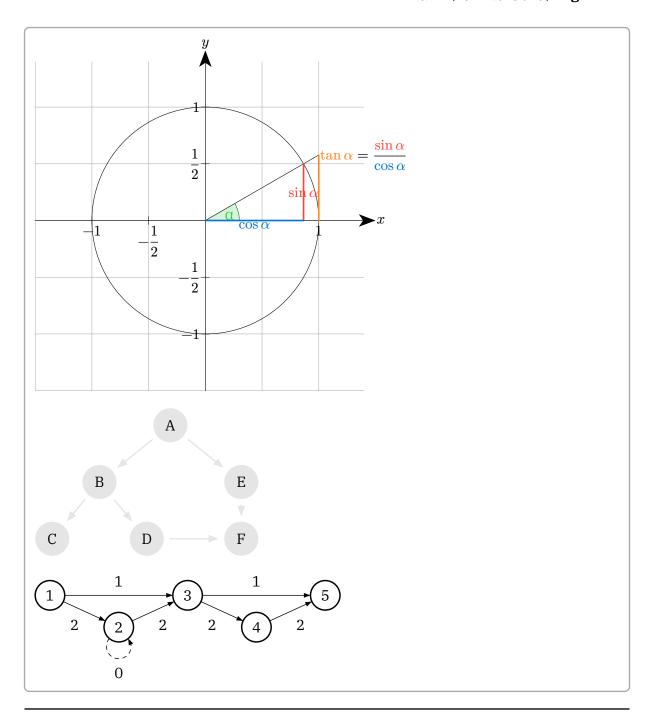
Disable line numbers:

```
int main() {
                                                                               cpp
   cout << "Hello, World!"; // 你好,世界
   return 0;
}
    Then pseudocodes.
Algorithm 1: The Euclidean algorithm
  input: integers a and b
  output: greatest common divisor of a and b
1 while a \neq b do
2 | if a > b then
   | a \leftarrow a - b|
    else
  \mid b \leftarrow b - a
                                                                      > comment test
6 end
                                                               > another comment test
7 end
8 return a
                                    Algorithm 1
    In Line 1, we have a while loop.
    The algorithm figure's breakable.
```

Problem 7 ()

This is a test for CeTZ.

Solution:



2 作业 (选做部分)

Problem 1 (EoSD 9961)

Solution:

Practice more.