第1讲:测试

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评阅:		评分:	

2024年2月29日

这是适用于问题求解作业的 Typst 模板, 也可用于其他类型的作业与报告等。 该模板仍在进行测试中, 请谨慎使用。

1 作业(必做部分)

Problem 1 (AC 1.2-3)

Solution:

1 Lorem ipsum dolor.

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

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

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

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

hence,

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

Problem 2

Solution:

1. we know that:

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

let x' = x - c

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

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 $\frac{1}{2} \|x - x^{t-1}\|^2 + \gamma g(x)$, 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

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

3. because $x^t = x^{t-1} - \gamma \nabla g(x^t)$ 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

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

if

$$t \to +\infty$$

Problem 4 (ST 5.5-5)

Proof:

1. because

$$egin{aligned} \partial f(oldsymbol{x}) &= \left\{ oldsymbol{v} \in \mathbb{R}^n : f(oldsymbol{y}) \geq f(oldsymbol{x}) + oldsymbol{v}^T(oldsymbol{y} - oldsymbol{x}), orall g(oldsymbol{x}) &= \left\{ oldsymbol{v} \in \mathbb{R}^n : g(oldsymbol{y}) \geq g(oldsymbol{x}) + oldsymbol{v}^T(oldsymbol{y} - oldsymbol{x}), orall oldsymbol{y} \in \mathbb{R}^n
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ight\} \ egin{aligned} \partial g(oldsymbol{x}) &= oldsymbol{\theta} \{oldsymbol{v} \in \mathbb{R}^n : f(oldsymbol{y}) \geq f(oldsymbol{x}) + oldsymbol{v}^T(oldsymbol{y} - oldsymbol{x}), orall oldsymbol{y} \in \mathbb{R}^n \end{array}
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ight\}$$

2.

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

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

$$\partial h(\boldsymbol{x})$$

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 $sgn(x) \in \partial ||x||_1$.

Problem 5

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 "Noto Serif", "IBM Plex Serif" 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:
                                                                          rust
1 pub fn main() {
       println!("Hello, world!");
 2
3 }
   Highlight some lines:
                                                                        python
1 import numpy as np
 3 def fibonaci(n):
 4
    if n \leq 1:
 5
       return n
 7    return(fibonaci(n-1) + fibonaci(n-2))
9 fibonaci(10)
   Commenting some lines and adding header and footer:
                                                                        python
 This is a test for zebraw.
 1 import numpy as np
3 def fibonaci(n):
    if n ≤ 1:
5 return n
```

> another comment test

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

```
\begin{array}{c|c} 2 & \textbf{if } a > b \textbf{ then} \\ 3 & a \leftarrow a - b \end{array}
```

$$5 \mid b \leftarrow b - a$$

6 end

7 end

8 return a

Algorithm 1

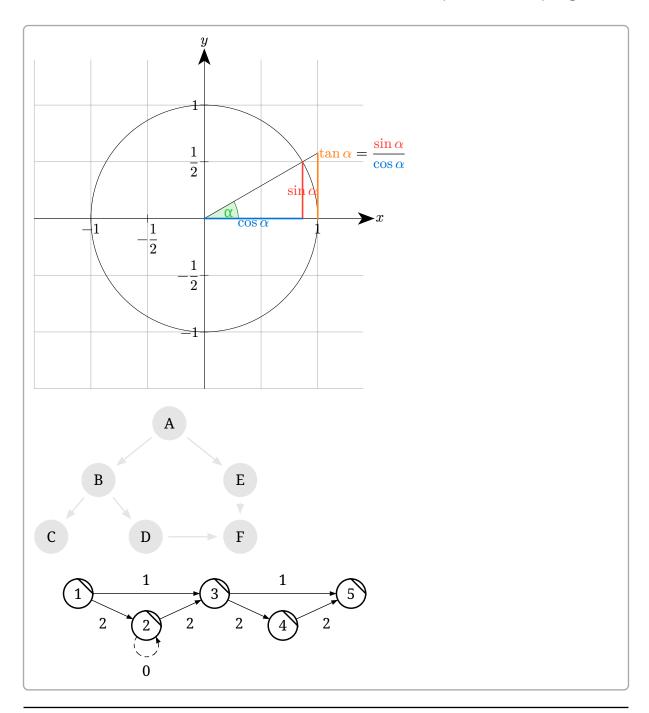
In Line 1, we have a while loop.

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.