

Notes

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We are given the function:

$$F(x) = \sum_n (x_n - y_n \log(x_n)) + \tau \phi(x_n - x_{n-1}, \underbrace{x_n + x_{n-1}}_{\text{I cannot read what you wrote here!}})$$

where we want $F(x)$ to be convex.

I am honestly confused on the rest so far, so you better start this off since you understand it.