

Problem 1.2 Device Sizing.

- (a) False. Design B is violating the constraint (by having total area greater than 50), therefore it can not be considered as a solution of the problem.
- (b) False. Both designs A and C are satisfying the constraint of the problem and offer the same value for the objective function (power consumption), therefore none of them is preferable over the other.
- (c) True. Design A is offering smaller value for the objective function (power) than design D and still satisfying the area constraint, therefore design D cannot be optimal.

Problem 12.1 Some famous inequalities.

- (a) Let $a = (a_1, \dots, a_n)^T, b = (b_1, \dots, b_n)^T \in \mathbb{R}^n$, and nonnegative function g be defined as $g(t) = \|a + tb\|_2^2$ where $t \in \mathbb{R}$.

To find where the minimum of g occurs:

$$\frac{d}{dt}g(t) = 0 \rightarrow \frac{d}{dt}[(a_1 + tb_1)^2 + \dots + (a_n + tb_n)^2] = 0 \rightarrow 2b^T(a + tb) = 0 \rightarrow t = -\frac{b^T a}{b^T b}$$

Using the minimum value of g :

$$\begin{aligned} 0 &\leq \min_t g(t) = g\left(-\frac{b^T a}{b^T b}\right) = \left\|a - \frac{b^T a}{b^T b}b\right\|_2^2 \\ &= \left\langle a - \frac{b^T a}{b^T b}b, a - \frac{b^T a}{b^T b}b \right\rangle \\ &= \langle a, a \rangle - \frac{b^T a}{b^T b} \langle a, b \rangle - \frac{b^T a}{b^T b} \langle b, a \rangle + \left(\frac{b^T a}{b^T b}\right)^2 \langle b, b \rangle \\ &= a^T a - \frac{(b^T a)^2}{b^T b} - \frac{(b^T a)^2}{b^T b} + \frac{(b^T a)^2}{b^T b} \\ &= a^T a - \frac{(b^T a)^2}{b^T b} \\ &= \|a\|_2^2 - \frac{(b^T a)^2}{\|b\|_2^2}, \end{aligned}$$

therefore we have $|b^T a| \leq \|a\|_2 \|b\|_2$.

(b) Given $x = (x_1, \dots, x_n)^T \in \mathbb{R}^n$, let $\mathbf{1} = (1, \dots, 1)^T \in \mathbb{R}^n$ and $y = (|x_1|, \dots, |x_n|)^T$.

Using Cauchy-Schwarz inequality:

$$|y^T \mathbf{1}| \leq \|y\|_2 \|\mathbf{1}\|_2$$

$$\underbrace{\sum_{k=1}^n |x_k|}_{\|x\|_1} \leq (\|x\|_2)(\sqrt{n})$$

(c) Given $x = (x_1, \dots, x_n)^T \in \mathbb{R}_{++}^n$, let $y = \frac{1}{\sqrt{n}}(\sqrt{x_1}, \dots, \sqrt{x_n})^T$ and $z = \frac{1}{\sqrt{n}}(\sqrt{1/x_1}, \dots, \sqrt{1/x_n})^T$.

Using Cauchy-Schwarz inequality:

$$|y^T z| \leq \|y\|_2 \|z\|_2$$

$$1 \leq \left(\sqrt{\frac{1}{n} \sum_{k=1}^n x_k} \right) \left(\sqrt{\frac{1}{n} \sum_{k=1}^n \frac{1}{x_k}} \right)$$

$$1^2 \leq \left(\frac{1}{n} \sum_{k=1}^n x_k \right) \left(\frac{1}{n} \sum_{k=1}^n \frac{1}{x_k} \right)$$

$$\left(\frac{1}{n} \sum_{k=1}^n \frac{1}{x_k} \right)^{-1} \leq \left(\frac{1}{n} \sum_{k=1}^n x_k \right)$$