

4) (b) Let x_1, x_2 be global minimizer. $x' = \frac{x_1 + x_2}{2} \Rightarrow f(x') > f(x_1) = f(x_2)$
 but $f(\frac{x_1 + x_2}{2}) < \frac{1}{2} f(x_1) + \frac{1}{2} f(x_2) \Rightarrow$ Contradiction, f has at most one global minimizer.

(c) $\nabla f(x^*) = 0$. Let $x = x^* + th$, where $t \in \mathbb{R}, h \in \mathbb{R}^n$

$$f(x^* + th) = f(x^*) + \langle \nabla f(x^*), th \rangle + \frac{1}{2} \langle th, \nabla^2 f(x^*) th \rangle + o(\|th\|^2)$$

$$\Rightarrow 0 < \frac{f(x^* + th) - f(x^*)}{\|th\|^2} = \frac{(th)^T \nabla^2 f(x^*) (th)}{2\|th\|^2} + \frac{o(\|th\|^2)}{\|th\|^2}$$

$$\Rightarrow 0 < (th)^T \nabla^2 f(x^*) (th), \text{ where } th \in \mathbb{R}^n \Rightarrow \underline{t^2 h^T \nabla^2 f(x^*) h > 0} \#$$

(d) f is convex $\Rightarrow f(x) \geq f(y) + \langle \nabla f(y), x - y \rangle \Rightarrow \langle x - y, \nabla^2 f(y)(x - y) \rangle \geq 0$

$$\Rightarrow (x - y)^T \nabla^2 f(y) (x - y) \geq 0 \Rightarrow \underline{\nabla^2 f(y) \text{ is PSD}} \#$$

$$\nabla^2 f(y) \text{ is PSD, } \langle x - y, \nabla^2 f(y + t(x - y))(x - y) \rangle \geq 0.$$

$$\Rightarrow f(x) \geq f(y) + \langle \nabla f(y), x - y \rangle \Rightarrow \underline{f \text{ is convex}} \#.$$

(e) $f(x) = \frac{1}{2} x^T A x + b^T x + c$. $\nabla^2 f(x) = A$. f is $\begin{cases} \text{convex} \\ \text{strictly convex} \end{cases}$ if A is $\begin{cases} \text{PSD} \\ \text{PD} \end{cases}$. #