

1. a)  $2x_1^2 + x_2^2 + x_1x_2 - 3x_1 - 5x_2 \geq \frac{3}{2}(x_1 - 1)^2 + \frac{1}{2}(x_2 - 5)^2 - 14$   
*Aparently, when  $\|x\| \rightarrow +\infty, f(x) \rightarrow +\infty$ , therefore  $f(x)$  is coerive.*

b)  *$f(x)$  doesn't have maximum.*

*The minimum of  $f(x)$  is  $-14$ , when  $x = \begin{pmatrix} 1 \\ 5 \end{pmatrix}$ .*

2. a) *Because there exists a  $\omega_0$  such that  $y_i x_i^T \omega_0 > 0 \forall i = 0, 1, 2, \dots$ , there exist  $\omega_1 = -\omega_0$  such that  $-y_i x_i^T \omega_1 > 0 \forall i = 0, 1, 2, \dots$ . So  $f > m \log 2$ . Thus,  $f$  has a minimum.*

b)  $\forall \omega, \log(1 + e^{-y_i x_i^T \omega}) > \log(e^{-y_i x_i^T \omega}) = -y_i x_i^T \omega$ .

*Let  $h(\omega) = -y_{i_0} x_{i_0}^T \omega$ .  $\log(1 + e^{-y_{i_0} x_{i_0}^T \omega}) > h(\omega)$ .*

*$\forall i \neq i_0, \log(1 + e^{-y_i x_i^T \omega}) > 0$ , so  $f(\omega) > h(\omega)$ .*

*Let  $S = \{\omega \mid \|\omega\| = 1\}$  be the unit sphere. Because  $h(\omega)$  is continuous and bounded on  $S$ ,  $h(\omega)$  has minimum  $h(\omega_1)$  on  $S$ . because there exists  $\omega_0$  such that*

*$-y_{i_0} x_{i_0}^T \omega > 0$ , so  $h(\omega_1) > 0$ . Let  $h(\omega_1) = C$ .*

*Straightforward  $\forall \omega, h(\omega) \geq C \|\omega\| \geq 0$ .*

*So  $f(\omega)$  has a minimum.*

c)  $\nabla f(\omega) = \sum_{i=0}^m \frac{e^{-y_i x_i^T \omega}}{1 + e^{-y_i x_i^T \omega}} (-y_i x_i^T)$

3. a) *Let  $g(t) = f(td + x)$ .*

$$g(1) = g(0) + g'(0) + \frac{1}{2} g''(0) t^2 \quad t \in (0, 1)$$

$$g'(0) = d \cdot \nabla f(x + td)$$

$$g''(0) = d \cdot \nabla^2 f(x + td) \cdot d^T$$

$$\text{So, } f(x + td) = f(x) + \nabla f(x + td) d^T + \frac{1}{2} d^T \cdot \nabla^2 f(x + td) d^T$$

b) *Let  $g(t) = f(x + td)$*

$$\text{so, } g''(t) dt^2 = \nabla^2 f(x + td) d dt^2$$

$$g''(t) dt = \nabla^2 f(x + td) d^2 dt$$

$$\int_0^1 \nabla^2 f(x + td) d^2 dt = \int_0^1 g''(t) dt = g'(1) - g'(0) = \nabla f(x + d) d - \nabla f(x) d$$

$$\text{So, } \nabla f(x + d) = \nabla f(x) + \int_0^1 \nabla^2 f(x + td) d dt$$

4. *A is positive definite.  $D1 = 6, D2 = 7, D3 = 72$ .*

*B is indefinite.  $D1 = 1, D2 = -2, D3 = 9$ .*

*C is positive semidefinite.  $D3 = 0$ .*