

The goal is, given a vector  $[q_1 \dots q_N]$  and a constant  $A$ , find an assignment to  $\tau$  to minimize (or approximately minimize) the following function subject to the constraint that the  $\tau$ 's sum to 1,  $\sum_{i=1}^N (\tau_{i0} + \tau_{i1}) = h$

$$f(\tau) = \sum_{i=1}^N e^{-A(\tau_{i1} + q_i^2 \sum_{a \neq i} c_a)} + \sum_{i=1}^N e^{-A(\tau_{i0} + (1-q_i)^2 \sum_{a \neq i} c_a)} \quad (1)$$

$$, \text{where } c_a := \frac{\tau_{a1} \tau_{a0}}{\tau_{a1}(1 - q_a)^2 + \tau_{a0} q_a^2} \quad (2)$$

$\tau$  is a vector of positive integers of length  $2N$ ,  $[\tau_{10}, \tau_{11}, \tau_{20}, \tau_{21} \dots \tau_{N0}, \tau_{N1}]$

$[q_1 \dots q_N]$  is a vector of length  $N$ , where  $0 \leq q_i \leq 1$  for all  $i$

$A$  is constant,  $0 < A < 1$

$h$  is a positive constant. You can assume  $h > 2N$ .

The solution then plays a role in a larger proof - so I need an analytical solution.