Spatio-temporal statistics (MATH4341)

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Exercise sheet

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Part 1. Stochastic learning

Exercise 1. (\star) Let $f: \mathbb{R}^d \to \mathbb{R}$ such that $f(w) = g(\langle w, x \rangle + y)$ or some $x \in \mathbb{R}^d$, $y \in \mathbb{R}$. Show that: If g is convex function then f is convex function.