Homework 0

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1 Solution to Problem 1

Derivative: 0 = -6(x-4) Max: g(x) = 18 at x = 4

2 Solution to Problem 2

$$f(x)with respect to x_0 = 9x_0^2 - 2x_1^2 \tag{1}$$

$$f(x)with respect to x_1 = -4x_0x_1 + 4 (2)$$

3 Solution to Problem 3

3.1

The two matricies cannot be multiplied, because the columns of the first matrix exceed the rows of the second.

3.2

$$\begin{array}{ccc} A^T = [1, & 2] \\ [4, & -1] \\ [-3, & 3] \end{array}$$

Python verification:

import numpy as np
$$a = [[1, 2], [4, -1], [-3, 3]]$$

$$b = [[-2, 0, 5], [0, -1, 4]]$$

$$np. dot(a, b)$$

$$\begin{array}{cccc} \operatorname{array} \left(\left[\left[-2 \,,\; -2,\; 13 \right] \,, \right. \\ \left[-8 \,,\; 1,\; 16 \right] \,, \\ \left[\ \, 6 \,,\; -3,\; -3 \right] \right] \right) \end{array}$$

4 Solution to Problem 4

Simple Gaussian - A function with normal distribution that represents data in a symmetrical bell shaped graph.

Multivariate Gaussian - Mutlivariate Gaussian distribution is the distribution of the Simple Gaussian to higher dimensions.

Bernoulli - A distribution having two possible outcomes in which success occurs with a certain probability and failure occurs with a certain probability.

Binomial - A distribution having only one outcome for each trial, with each having the same probability of success making the trial mutually exclusive.

Exponential - Given a Poisson distribution with a rate of change , the distribution of waiting times between successive changes (with $\mathbf{k}=0$) is:

$$D(x) \equiv P(X < x) = 1 - P(X > x) = 1 - e^{-x}$$
(3)

5 Solution to Problem 5

(graduate only)

6 Solution to Problem 6

The expected value is 2

7 Solution to Problem 7

7.1

If y = 1.1 and Z = N, x^* is 2.2

7.2

x* is located at the midpoint between y and Z