

Exercise 3:

Convex function optimization

$$f(\mathbf{x}) = 2x_1^2 + x_1x_2 + x_2^2 - 5x_1 - 3x_2 + 4 \quad f(\mathbf{x}) \text{ is convex}$$

1. f の勾配 ∇f を求めよ
 2. $(0, 0), (1, 2), (1, 0.5), (1, 1)$ における f の勾配を求めよ
 3. f を最小にする \mathbf{x} とその時の $f(\mathbf{x})$ を求めよ
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1. Find the gradient ∇f of f
 2. Find the gradient of f at $(0, 0), (1, 2), (1, 0.5), (1, 1)$
 3. Find \mathbf{x} that minimizes f and $f(\mathbf{x})$ at that time