

[Q5] Name:

Let  $f : \alpha$ -exp-concave on  $X$ . Choose  $\mu \leq \frac{\alpha}{2}$  such that  $|\mu \cdot \langle g, y - x \rangle| \leq \frac{1}{2}, \forall x, y \in X, \forall g \in \partial f(x)$ . Then,

$$f(y) \geq f(x) + \langle g, y - x \rangle + \frac{1}{2} \|y - x\|_{[\mu g, g^\top]}^2$$

(Hint:  $\ln(1+x) \leq x - \frac{x^2}{4}, \forall x \in [-1, 1]$ ).