Bandit Convex Optimisation – Exercise Solutions

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Chapter 3

Mathematical tools

Exercise 3.5

Suppose that $f \in \mathcal{F}_{sm,sc}$ and f is twice differentiable. Show that

$$\alpha \mathbf{1} \preceq f''(x) \preceq \beta \mathbf{1} \text{ for all } x \in int(K).$$