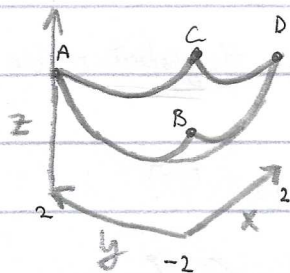


(2) Let $f(x,y) = x^2 + e^x + y^2 - xy$. Function f restricted to $[-2,2] \times [-2,2]$ is Lipschitz, smooth and strongly convex. Find some corresponding (preferably optimal) constants L, α, β on K . Furthermore prove f is convex.

Sketch of function f :



We define points:

$$A(-2, 2, f(-2, 2))$$

$$B(-2, -2, f(-2, -2))$$

$$C(2, -2, f(2, -2))$$

$$D(2, 2, f(2, 2))$$

I) Function f is L lipshitz if $\forall x, y \in K$ we have:

$$|f(x) - f(y)| \leq L \cdot \|x - y\|.$$

We also know that the following holds:

$$f \text{ is } L\text{-lipshitz iff } \|\nabla f\| \leq L.$$

That means that to find the optimal L , we must find $\max \|\nabla f\|$.

We know that the max of $\|\nabla f\|$ appear ~~somewhere~~ at one of the 4 corners of the domain, because $\|\nabla f\|$ increases as we go further away from minima.

$$\nabla f = \begin{bmatrix} 2x + e^x - y \\ 2y - x \end{bmatrix}$$

$$A: \|\nabla f(-2, 2)\| = \sqrt{(-4 + e^{-2} - 2)^2 + (4 + 2)^2} = \underline{8.39}$$

$$B: \|\nabla f(-2, -2)\| = \sqrt{(-4 + e^{-2} + 2)^2 + (-4 + 2)^2} = \underline{2.73}$$

$$C: \|\nabla f(2, -2)\| = \sqrt{(4 + e^2 + 2)^2 + (-4 - 2)^2} = \underline{14.67}$$

$$D: \|\nabla f(2, 2)\| = \sqrt{(4 + e^2 - 2)^2 + (4 - 2)^2} = \underline{9.60}$$

We see that $\max \|\nabla f\|$ is at point C and its value is 14.67 . We set $L = 14.67$