

II) Function  $f$  is  $\beta$ -smooth if  $\forall x, y \in K$ :

$$\|\nabla f(x) - \nabla f(y)\| \leq \beta \|x - y\|$$

We also know the following holds, since  $f$  is at least twice differentiable:

$$\text{All eigenvalues of } \nabla^2 f \text{ lie on } [0, \beta].$$

To find the optimal  $\beta$ , we must find the largest eigenvalue of Hessian.

III) Function  $f$  is  $\alpha$ -strongly convex if  $f(x) - \frac{\alpha}{2} \|x\|^2$  is convex.

We also know the following holds, since  $f$  is at least twice differentiable:

$$\text{All eigenvalues of } \nabla^2 f \text{ lie on } [\alpha, \infty)$$

To find optimal  $\alpha$ , we must find the smallest eigenvalue of Hessian.

$$H = \nabla^2 f = \begin{bmatrix} 2+e^x & -1 \\ -1 & 2 \end{bmatrix}$$

Find eigenvalues:  $\det(\nabla^2 f - \lambda I) = \begin{vmatrix} 2+e^x-\lambda & -1 \\ -1 & 2-\lambda \end{vmatrix} = (2+e^x-\lambda)(2-\lambda)-1=0$

$$(4-2\lambda) + (2e^x - \lambda e^x) + (-2\lambda + \lambda^2) - 1 = 0$$
$$\lambda^2 - \lambda(4+e^x) + 2e^x + 3 = 0$$

$$\lambda_1 = \frac{4+e^x + \sqrt{4+e^{2x}}}{2}$$

$$\lambda_2 = \frac{4+e^x - \sqrt{4+e^{2x}}}{2}$$

We observe that value of eigenvalues change depending on  $x$  value.

We choose  $\lambda_1$  and set  $x=2$  to get max eigenvalue and

we choose  $\lambda_2$  and set  $x=-2$  to get min eigenvalue:

$$\beta = \frac{4+e^2 + \sqrt{4+e^4}}{2} = \underline{\underline{9.52}}$$

$$\alpha = \frac{4+e^{-2} - \sqrt{4+e^{-4}}}{2} = \underline{\underline{1.07}}$$

IV) We know that  $f$  is convex, since it is strongly convex. Also all eigenvalues of Hessian are positive.