

OR (11) 数量 = 309705009 吴静波

No. / /
Date: / /

3 (a) $f(x) = -x^3 + 2x^2 + x + 2$

$$f'(x) = -3x^2 + 4x + 1$$

$$f''(x) = -6x + 4 > 0 \text{ when } x \leq \frac{2}{3}$$

\Rightarrow convex when $x \leq \frac{2}{3}$

Gradient Hessian

(b) $\nabla f(x) = \begin{bmatrix} 3x_1^2 - 1 \\ 4x_2 \end{bmatrix}$ $\nabla^2 f(x) = \begin{bmatrix} 6x_1 & 0 \\ 0 & 4 \end{bmatrix}$

To find eigenvalues: \rightarrow bad

$$\begin{vmatrix} 6x_1 - \lambda & 0 \\ 0 & 4 - \lambda \end{vmatrix} = 0 \Rightarrow 24x_1 - (6x_1 + 4)\lambda + \lambda^2 = 0$$

We then use leading principal minors

$$|6x_1| > 0 \text{ if } x_1 > 0, \begin{vmatrix} 6x_1 & 0 \\ 0 & 4 \end{vmatrix} = 24x_1 > 0 \text{ if } x_1 > 0$$

\Rightarrow convex when $x_1 > 0$

(c) Gradient Hessian

$$\nabla f(x) = \begin{bmatrix} 2x_1x_3 \\ 2x_2 + 2x_3 \\ x_1^2 + 2x_2 \end{bmatrix} \quad \nabla^2 f(x) = \begin{bmatrix} 2x_3 & 0 & 2x_1 \\ 0 & 2 & 2 \\ 2x_1 & 2 & 0 \end{bmatrix}$$

(3x3) $-4x_1^2 - 8x_3 > 0$ (1x1) \Rightarrow if $x_3 \geq 0$ and $2x_3 \geq 0, 2 \geq 0, 0 \geq 0$

(2x2) $4x_3 \geq 0$ if $x_3 \geq 0, -4x_1^2 \geq 0$ when $x_1 = 0, -4 \geq 0$ 不存在

\Rightarrow use first order: $x_3 > 0$ and $x_1^2 + x_3 < 0$

\Rightarrow 无解, no convex area