

i)

a) interior of set ~~all interior~~ ~~points~~ ~~points~~

the collection of all interior points of set

$$\therefore S^o = (-2, 3) \cup (3, 4) \cup (7, \infty)$$

b) limit points of  $S$

$$= \{-2, 3, 4, 7\}$$

c)  $\partial S = S - \bar{S}$

$$\bar{S} = S^o \cup \{\text{limit points of } S\}$$

$$\therefore \partial S = \{-2, 3, 4, 7\}$$

2)

$$\text{a) } \|\mathbf{x}\|_2 \leq \|\mathbf{m}\|_1 \leq \sqrt{n} \|\mathbf{x}\|_2$$

Solving for  $n=2$  case

$$\|\mathbf{m}\|_1 = |\mathbf{m}_1| + |\mathbf{m}_2|$$

$$\|\mathbf{x}\|_2 = \sqrt{\mathbf{x}_1^2 + \mathbf{x}_2^2}$$

$$\begin{aligned} (\|\mathbf{m}\|_1)^2 &= (\mathbf{m}_1)^2 + (\mathbf{m}_2)^2 + 2|\mathbf{m}_1||\mathbf{m}_2| \\ &= \|\mathbf{x}\|_2^2 + 2|\mathbf{m}_1||\mathbf{m}_2| \end{aligned}$$

$$(\|\mathbf{m}\|_1)^2 \geq (\|\mathbf{x}\|_2)^2 \quad \therefore |\mathbf{m}_1| \geq |\mathbf{m}_2| \geq 0$$

as  $\|\mathbf{m}\|_1$  &  $\|\mathbf{m}\|_1$  are +ve

$$\|\mathbf{m}\|_1 \geq \|\mathbf{m}\|_2$$

$$\|\mathbf{x}\|_2 \leq \sqrt{2} \|\mathbf{m}\|_2$$

S.O.B.S.

$$(\mathbf{m}_1 + \mathbf{m}_2)^2 \leq 2(\mathbf{m}_1^2 + \mathbf{m}_2^2)$$

$$\mathbf{m}_1^2 + \mathbf{m}_2^2 + 2|\mathbf{m}_1||\mathbf{m}_2| \leq 2\mathbf{m}_1^2 + 2\mathbf{m}_2^2$$

$$\Rightarrow \mathbf{m}_1^2 + \mathbf{m}_2^2 - 2|\mathbf{m}_1||\mathbf{m}_2| \geq 0$$

$$(|\mathbf{m}_1| - |\mathbf{m}_2|)^2 \geq 0$$

which is true

$$\|\mathbf{x}\|_2 \leq \|\mathbf{x}\|_1 \leq \sqrt{\sum} \|\mathbf{x}\|_2$$

b)

let

$$\Rightarrow \|\mathbf{x}\|_\infty = |\mathbf{x}_1|$$

$$\|\mathbf{x}\|_2 = \sqrt{\mathbf{x}_1^2 + \mathbf{x}_2^2}$$

$$\|\mathbf{x}\|_2^2 = \mathbf{x}_1^2 + \mathbf{x}_2^2 = \|\mathbf{x}\|_\infty^2 + \mathbf{x}_2^2$$

$$\Rightarrow \|\mathbf{x}\|_2^2 \geq \|\mathbf{x}\|_\infty^2$$

~~$$2\|\mathbf{x}\|_\infty^2 = 2\mathbf{x}_1^2$$~~

$$\leq \mathbf{x}_1^2 + \mathbf{x}_2^2$$

$$\text{as } \mathbf{x}_1 \geq \mathbf{x}_2$$

$$\Rightarrow \mathbf{x}_1^2 + \mathbf{x}_2^2 \geq \mathbf{x}_1^2 + \mathbf{x}_2^2$$

$$\underline{2\|\mathbf{x}\|_\infty^2 \geq \|\mathbf{x}\|_2^2}$$

$$\Rightarrow \|\mathbf{x}\|_2 \leq \sqrt{2} \|\mathbf{x}\|_\infty$$

$$\Rightarrow \|\mathbf{x}\|_\infty \leq \|\mathbf{x}\|_2 \leq \sqrt{2} \|\mathbf{x}\|_\infty$$

$$c) \|m\|_1 = |m_1| + |m_2| + \cancel{|m_3|}$$

$$\text{as } |m_1| > |m_2|$$

$$\Rightarrow |m_1| + |m_1| \geq |m_1| + |m_2|$$

$$\Rightarrow 2\|m\|_\infty \geq \|m\|_1$$

$$\|m\|_\infty = |m_1|$$

$$\Rightarrow \|m\|_1 = \|m\|_\infty + |m_2|$$

$$\Rightarrow \|m\|_1 > \|m\|_\infty$$

$$\Rightarrow \|m\|_\infty \leq \|m\|_1 \leq 2\|m\|_\infty$$

3) a) if  $\alpha \in B_a(\alpha_0)$  then

$$\|\alpha - \alpha_0\| \leq a$$

$$\left\{ \begin{array}{l} \alpha \in \tilde{B}_b(\alpha_0) \\ \|\alpha - \alpha_0\| \leq b \end{array} \right.$$

$$\|\alpha - \alpha_0\| \leq b$$

from def<sup>n</sup> of equivalent norms.

$$k_1 \|\alpha - \alpha_0\| \leq \|\alpha - \alpha_0\| \leq k_2 \|\alpha - \alpha_0\|$$

if  $\alpha \in \frac{\tilde{B}_a(\alpha_0)}{k_2}$

$$\Rightarrow \|\alpha - \alpha_0\| \leq \frac{a}{k_2}$$

$$k_2 \|\alpha - \alpha_0\| \leq a$$

$$\text{w.e.t } \|\alpha - \alpha_0\| \leq \|\alpha - \alpha_0\| \cdot k_2$$

$$\Rightarrow \|\alpha - \alpha_0\| \leq k_2 \|\alpha - \alpha_0\| \leq a$$

$\Rightarrow$  every element that belongs to  $\frac{\tilde{B}_a(\alpha_0)}{k_2}$  belongs to  $B_a(\alpha_0)$

$\therefore \frac{\tilde{B}_a(\alpha_0)}{k_2} \subset B_a(\alpha_0)$  But the reverse is not guaranteed

$$\therefore \frac{\tilde{B}_a(\alpha_0)}{k_2} \subset B_a(\alpha_0)$$

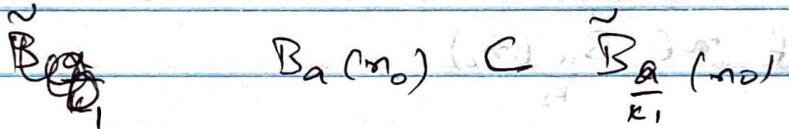
Similarly if  $\|\mathbf{m} - \mathbf{m}_0\| < \frac{\alpha}{K_1}$

$$\|\mathbf{m} - \mathbf{m}_0\| \leq \alpha$$

$$\therefore \|\mathbf{m} - \mathbf{m}_0\| \leq \|\mathbf{m} - \mathbf{m}\| \leq \alpha$$

$$\Rightarrow \|\mathbf{m} - \mathbf{m}_0\| \leq \frac{\alpha}{K_1}$$

$\Rightarrow$   $\mathbf{m} \in \tilde{B}_{\mathbf{a}}(\mathbf{m}_0)$  &  $\mathbf{m}$  is reverse  $\mathbf{B}$  not generated



$$\therefore \tilde{B}_{\mathbf{a}}(\mathbf{m}_0) \subset \mathbf{B}_{\mathbf{a}}(\mathbf{m}_0) \subset \tilde{B}_{\frac{\alpha}{K_1}}(\mathbf{m}_0)$$

3) b) if a set is open then  $P = P^\circ$

$$\therefore P = \{x \in X \mid d(x, np) > 0\}$$

let  $d$  be distance induced by norm  $\|\cdot\|$

&  $\tilde{d}$  be distance induced by norm  $\|\|\cdot\|\|$

$$\Rightarrow k_1 \tilde{d}(n, y) \leq d(n, y) \leq k_2 \tilde{d}(n, y)$$

if  $P$  is open set in norm  $\|\cdot\|$

then for  $x$  let

$$d(x, np) = \epsilon \text{ where } \epsilon > 0$$

2)

$$\tilde{d}(x, np) > \frac{d(x, np)}{k_2} > \frac{\epsilon}{k_2}$$

$$\Rightarrow \tilde{d}(x, np) > 0$$

$\therefore P$  is open set in norm  $\|\|\cdot\|\|$

Similarly if  $P$  is open in  $\|\|\cdot\|\|$

$$\Rightarrow d(x, np) > 0 \Rightarrow \tilde{d}(x, np) > \epsilon \text{ for } \epsilon > 0$$

$$\Rightarrow d(x, np) > k_1 \tilde{d}(x, np) > k_1 \epsilon$$

$$\Rightarrow d(x, np) > k_1 \epsilon$$

$$\Rightarrow d(x, np) > 0$$

i.  $P$  is open in  $\mathbb{R}^n$  if it is open in  $\mathbb{R}^m$

ii.  $P$  is open in  $(X, R, \|\cdot\|)$  if & only if open in  $(X, R, N \cdot M)$

3) c) given a cauchy sequence

$$\forall \epsilon > 0 \quad \exists N(\epsilon) \in \mathbb{N} \text{ s.t. } \forall n, m \geq N$$

$$\|x_n - x_m\| \leq \epsilon$$

as we know from norm def<sup>n</sup>

$$k_1 \|x_n - x_m\| \leq \|x_n - x_m\|$$

$$k_1 \|x_n - x_m\| \leq \|x_n - x_m\|$$

$$k_1 \|x_n - x_m\| \leq \|x_n - x_m\| \leq \epsilon$$

$$\|x_n - x_m\| \leq \frac{\epsilon}{k_1}$$

Let  $\frac{\epsilon}{k_1}$  be new Epsilon ( $\epsilon'$ )

$$\Rightarrow \forall \epsilon' > 0 \quad (\exists N(\epsilon') \in \mathbb{N} \text{ s.t. } \forall n, m \geq N \quad \|x_n - x_m\| \leq \epsilon')$$

such that

$$\|\mathbf{x}_n - \mathbf{x}_m\| \geq \epsilon'$$

$\therefore$  This is a Cauchy sequence in norm  $\|\cdot\|$

Similarly if aseq is Cauchy in  $\|\cdot\|$

$$\Rightarrow \forall \epsilon > 0 \quad \exists N(\epsilon) \in \mathbb{N} \text{ s.t. } \forall n, m \geq N$$

$$\|\mathbf{x}_n - \mathbf{x}_m\| \leq \epsilon$$

from  $\xrightarrow{\text{eq}}$  norm def.

$$\|\mathbf{x}_n - \mathbf{x}_m\| \leq k_2 \|\mathbf{x}_n - \mathbf{x}_m\|$$

$$\|\mathbf{x}_n - \mathbf{x}_m\| \leq k_2 \|\mathbf{x}_n - \mathbf{x}_m\| \leq k_2 \epsilon$$

$$\Rightarrow \|\mathbf{x}_n - \mathbf{x}_m\| \leq k_2 \epsilon$$

now  $k_2 \epsilon$  will be new epsilon to form  
cauchy seq

$\therefore$  if aseq is Cauchy in  $\|\cdot\|$  then its cauchy in  $\|\cdot\|$

$\therefore$  if aseq is Cauchy if and only if its cauchy  
in its equivalent norms

4) if  $\alpha_{\text{seq}}$  is converging

$$\forall N \in \mathbb{N} \quad \exists n \geq N \quad \text{s.t.} \quad \forall m > n \quad |y_n - y_m| < \epsilon$$

If  $\alpha_n$  is converging to  $m_0$

$|\alpha_n - m_0| \leq \delta$   
as  $f$  is continuous  $\exists \epsilon$  for  $\delta$  such that

$$|f(m_0) - f(m_0)| < \epsilon$$

$$\Rightarrow |y_n - y_0| \leq \epsilon$$

$\Rightarrow y_n$  converges to  $y_0$

$$\lim_{n \rightarrow \infty} y_n = y_0$$

$$\lim_{n \rightarrow \infty} f(y_n) = f(y_0)$$

now reg discontinuity

if  $f(n)$  is discontinuous at  $x_0$   
then  $\exists \epsilon \in \mathbb{R}$  for some  $\delta$

$$|f(n) - f(x_0)| \geq \epsilon$$

$$|n - x_0| \leq \delta.$$

a) for a sequence to converge

$$|y_n - y_0| \leq \epsilon$$

$$\forall N < \infty \quad \exists n \geq N \quad |y_n - y_0| \leq \epsilon$$

here  $\forall \epsilon > 0 \quad \exists n \geq N \quad |y_n - y_0| \leq \epsilon$

$$\text{let } \delta = \frac{1}{2}$$

$$2) \quad |y_n - y_0| \leq \frac{1}{2}$$

by def<sup>n</sup> of abs continuity

$f \in \mathcal{F}$  for  $\delta$  &  $\epsilon$

$$|f(y_n) - f(y_0)| \geq \epsilon$$

$$|y_n - y_0| \leq \delta$$

$$2) \quad \text{let } f^{(m)} = y_n$$

$$\Rightarrow |y_n - y_0| \leq \epsilon$$

$\Rightarrow$  seq  $y_n = f^{(m)}$  doesn't converge to

$$f(y_0)$$

6)

a) True

$$\text{P}(x = n) = \lambda e^{-\lambda} \cdot \lambda^n$$

$$P(x = n) = \int_0^n x e^{-\lambda x} \cdot d\lambda$$

For 1 year  $\rightarrow$   $\lambda = 0.001$

$$P(x = 365) = \left[ \frac{\lambda e^{-\lambda x}}{-\lambda} \right]_{0}^{365}$$

$$= 1 - e^{-0.365}$$

$$P(x = 365) = 0.31$$

$$P(x \geq n \text{ for } n < 365) < P(n = 365)$$

Will repeat the same failing less than 1 year will be less than  
0.31

6) b) False (if  $\mu \neq 0$ )

as per def<sup>n</sup> of unbiased estimator

$$E(\hat{x}) = \alpha$$

$$\text{Now: } E(\hat{x}) = E(Ky) \\ = E(K(\alpha + \epsilon))$$

$$= E(K\alpha + K\epsilon)$$

$$= \alpha \text{ if } K\epsilon = 0$$

$$\Rightarrow = \alpha + E(K\epsilon) = \alpha + K E(\epsilon)$$

$$E(\hat{x}) = \alpha \text{ if } E(\epsilon) = 0 \text{ else non zero}$$

$\therefore$  it cannot be guaranteed as unbiased estimator

6) c) False . if random variables are independent they are co-related but not otherwise

$$X_1 = X \quad X_2 = \sqrt{\sum X^2} \quad \begin{matrix} \text{can be} \\ \cancel{\text{thus}} \end{matrix} \text{ a counter} \\ \text{example for this can be}$$

## Question 5:

Outputs are :

Yes for different initialization you get different values and there are 2 optimal values

For initialisation [0;0]

**x =**

**-2.2268**

**1.4578**

For Initialization [0;10]

**x =**

**3.1086**

**1.7937**

Code:

```
x = [0;10];
x = [0;0];

for i=1:100
    del = del_f1(x);
    fun = f1(x);
    x_new = x - (inv(del)*fun);
    x = x_new;
End

function y = f1(x)
C = [3;4];
B = [4,3;
     2,1];
A = [1;2];

y = C + B*x - (x*x')*A;

end

function y = del_f1(x)
B = [4,3;
```

```

2,1];
x1 = x(1);
x2 = x(2);
der = [2*(x1+x2), 2*x1;
       x2, x1+4*x2];
y = B - der;
end

```

**Question 7:**

**Values:**

In case a) optimal x is:

- 3.6000
- 1.7000
- 0.2000
- 2.1000

In case b) optimal x is

x\_2 =

- 0.2500
- 0.1250
- 0.5000
- 0.8750

**Code:**

```

A_eq = [1,1,1,1];
B_eq = 3;
A_in = [
    1,2,3,4;
    5,6,7,8;
];
B_in = [5;10];
H = 2*eye(4);
f = [0;0;0;0];
x_1 = quadprog(H,f,A_in,B_in,A_eq,B_eq);

```

```

%%%
Q = [
    4,1,0,0;
    1,2,1,0;
    0,1,6,0;
    0,0,1,8
];
f = [0;0;0;0];
A_in = [
    1,2,3,4;
    5,6,7,8;
];
x0 = [1;2;3;4];
B_in = [5;10] + A_in*x0;
x_2 = quadprog(H,f,A_in,B_in)+x0;

```

**Question 8:**

**Output:**

**Optimal values for 1-norm:**

```

X = [
1.61702127659574
0.978723404255319
]

```

**For Infinity-norm:**

```

X = [
1.41791044776119
1.01492537313433
]

```

**Code:**

```

A = [
    2,1;
    -3,7;
    5,4;
];
b = [3;2;12];
f = [0,0,1,1,1];
A_in = [
    A, -eye(3);
    -A, -eye(3);
]

```

```
];
B_in = [
    b;
    -b;
];
x_1 = linprog(f,A_in,B_in);

A = [
    2,1;
    -3,7;
    5,4;
];
b = [3;2;12];
f = [0,0,1];
A_in = [
    A, -ones(3,1);
    -A, -ones(3,1);
];
B_in = [
    b;
    -b;
];
x_2 = linprog(f,A_in,B_in);
```