

Let  $f(x) = -2x^2 + 5$ . At  $x = -3$ , is  $f(x)$  increasing or decreasing?

- ☐ increasing
- ☐ decreasing

For a function  $f(x) = -x + 2x^2$ , the global minimum occurs at

**1 point**

- ☐  $x = -0.25$
- ☐  $x = -0.5$
- ☐  $x = 0.5$
- ☐  $x = 0.25$

Consider two convex functions  $f(x) = x^2$  and  $g(x) = e^{3x^2}$ . Choose the correct convex function(s) that is a resultant of combination of  $f(x)$  and  $g(x)$ .

**1 point**

- ☐  $h(x) = x^2 + e^{3x^2}$
- ☐  $h(x) = x^2 e^{-3x^2}$
- ☐  $h(x) = x^2 e^{3x^2}$
- ☐  $h(x) = x^2 - e^{3x^2}$

Consider two functions  $g(x) = 2x - 3$  and  $f(x) = x - 10\ln(5x)$ . Select the true statement.

**1 point**

- ☐  $h = f \circ g$  is a convex function.
- ☐  $h = f \circ g$  is a concave function.

(Common data for Q5-Q7)

Given below is a set of data points and their labels.

$X$	$y$
[1, 0]	1.5
[2, 1]	2.9
[3, 2]	3.4
[4, 2]	3.8
[5, 3]	5.3

To perform linear regression on this data set, the sum of squares error with respect to  $w$  is to be minimized.

Which of the following is the optimal  $w^*$  computed using the analytical method?

**1 point**

- ☐  $\begin{bmatrix} 1.5 \\ 0 \end{bmatrix}$
- ☐  $\begin{bmatrix} 1.255 \\ -0.317 \end{bmatrix}$
- ☐  $\begin{bmatrix} 1.512 \\ 0.004 \end{bmatrix}$
- ☐  $\begin{bmatrix} -1.5 \\ 0 \end{bmatrix}$

Let  $w^1$  be initialized to  $\begin{bmatrix} 0.1 \\ 0.1 \end{bmatrix}$ . Gradient descent optimization is used to find the value of optimal **1 point**

$w^*$ . For the first iteration  $t = 1$ , which of the following is the gradient computed with respect to  $w^1$ ?

- ☐  $\begin{bmatrix} 50.6 \\ 28.3 \end{bmatrix}$

- ☐  $\begin{bmatrix} 8.6 \\ 4.9 \end{bmatrix}$
- ☐  $\begin{bmatrix} -50.6 \\ -28.3 \end{bmatrix}$
- ☐  $\begin{bmatrix} -8.6 \\ -4.9 \end{bmatrix}$

Using the gradient descent update equation with a learning rate  $\eta_t = 0.1$ , compute the value of  $w$  at  $t = 2$ . **1 point**

- ☐  $\begin{bmatrix} 5.16 \\ 2.83 \end{bmatrix}$
- ☐  $\begin{bmatrix} 5.16 \\ 2.93 \end{bmatrix}$
- ☐  $\begin{bmatrix} 5.5 \\ 3.5 \end{bmatrix}$
- ☐  $\begin{bmatrix} 5.5 \\ -3.5 \end{bmatrix}$

### (Common data for Q8-Q10)

A rectangle has a perimeter of 20 m. Using the Lagrange multiplier method, find the height and width of the rectangle which results in maximum area.

What is the optimal height?

**1 point**

What is the optimal width?

1 point

Enter the value of Lagrange multiplier.

1 point

Which of the following statements about primal and dual problems is (are) true?.

1 point

- ☐ Dual of dual is primal.
- ☐ If either the primal or dual problem has an infeasible solution, then the value of the objective function of the other is unbounded.
- ☐ If either the primal or dual problem has a solution then the other also has a solution and their optimum values are equal.
- ☐ If one of the variables in the primal has unrestricted sign, the corresponding constraint in the dual is satisfied with equality.

(Common data for Q12, Q13)

Rahul is a consumer who wants to maximize his utility subject to some constraints. He consumes two goods  $x$  and  $y$  and the utility function is the product of  $x$  and  $y$ . His budget is Rs.1000. The per unit price of goods  $x$  and  $y$  are Rs.15 and Rs.20 respectively.

Choose the correct optimization problem.

1 point

- ☐ maximize  $x + y$  subject to  $(15x)(20y) = 1000$
- ☐ maximize  $xy$  subject to  $15x + 20y = 1000$
- ☐ minimize  $xy$  subject to  $15x + 20y = 1000$
- ☐ minimize  $x + y$  subject to  $(15x)(20y) = 1000$

Choose the equivalent Lagrange function for the problem.

**1 point**

- ☐  $L(x, y, z) = x + y - \lambda(15x + 20y - 1000)$
- ☐  $L(x, y, z) = x + y + \lambda(15x + 20y + 1000)$
- ☐  $L(x, y, z) = xy + \lambda(15x + 20y - 1000)$
- ☐  $L(x, y, z) = xy - \lambda(15x + 20y + 1000)$

Minimize the function  $f = x_1^2 + 60x_1 + x_2^2$  subject to the constraints  $g_1 = x_1 - 80 \geq 0$  and  $g_2 = x_1 + x_2 - 120 \geq 0$  using KKT conditions. Which of the following is the optimal solution set?

**1 point**

- ☐  $[x_1^*, x_2^*] = [80, 40]$
- ☐  $[x_1^*, x_2^*] = [-80, -40]$
- ☐  $[x_1^*, x_2^*] = [45, 75]$
- ☐  $[x_1^*, x_2^*] = [-45, -75]$