

### Instructions

1. This is a closed-book, closed-notes exam.
2. You have 75 minutes for the exam.

**Problem 1 (20 pts).** What, if any, is the relationship between each of the following pairs of complexity classes? Make sure that you distinguish between  $\mathcal{C}_1 \subseteq \mathcal{C}_2$  and  $\mathcal{C}_1 \subsetneq \mathcal{C}_2$ . Briefly justify your answer using the Time and Space Hierarchy Theorems.

- a.  $\text{DSPACE}[n^2]$  and  $\text{DSPACE}[f(n)]$ , where  $f(n) = n$  for odd  $n$  and  $f(n) = n^3$  for even  $n$ .
- b.  $\text{DTIME}[2^n]$  and  $\text{DTIME}[3^n]$ .
- c.  $\text{NSPACE}[2^n]$  and  $\text{DSPACE}[5^n]$ .
- d.  $\text{DSPACE}[n]$  and  $\text{DTIME}[(\log n)^n]$ .

**Problem 2 (20 pts).** Consider 1-tape Turing machines that are “ink bounded” — that is, Turing machines that are limited by the number of times that they can change a symbol on the tape. We think of each change (including erasing a symbol) as taking 1 unit of “ink”. Let  $\text{INK}^1[n]$ ,  $\text{TIME}^1[n]$  and  $\text{SPACE}^1[n]$  be the class of languages recognized by 1-tape Turing machines that on inputs of length  $n$  use at most  $n$  units of ink, take at most  $n$  steps and use at most  $n$  tape cells, respectively.

Discuss how  $\text{INK}^1[n]$ ,  $\text{TIME}^1[n]$  and  $\text{SPACE}^1[n]$  are related. Justify your remarks as fully as you can.

**Problem 3 (20 pts).** Consider the PATH language defined in the textbook:

$$\text{PATH} = \{ (G, s, t) \mid G \text{ is a directed graph that has a path from } s \text{ to } t \}.$$

For this problem, we will work with a variation:

$$\text{DAG\_PATH} = \{ (G, s, t) \mid G \text{ is a directed acyclic graph and } G \text{ has a path from } s \text{ to } t \}.$$

We want to show that DAG\_PATH is complete for NLOG (nondeterministic logspace) using logspace transducers. For both PATH and DAG\_PATH, the graph  $G$  is given as an adjacency matrix.

- a. Show that DAG\_PATH is in NLOG by giving a high-level description of a nondeterministic logspace Turing machine for DAG\_PATH. Note that your machine must *reject* when  $G$  contains a cycle.
- b. Describe a logspace transducer that reduces PATH to DAG\_PATH. Give a high-level description, then argue that your machine uses no more than logarithmic space on the work tape.

Short Exam 2 / Math 650 / Spring 2010 / Dr. Güler  
(Thursday, March 25, 2010)

Name Sandipam Key

1. [10 pts.] Let  $C$  be a convex set in  $\mathbb{R}^n$ , and let  $f$  be a Gateaux differentiable function on an open set containing  $C$ .

(a) If  $x^* \in C$  is a local minimizer of  $f$  on  $C$ , then

$$\langle \nabla f(x^*), x - x^* \rangle \geq 0 \text{ for all } x \in C. \quad (1)$$

(b) If  $f$  is convex and (1) is satisfied at  $x^* \in C$ , then  $x^*$  is a global minimizer of  $f$  on  $C$ .

2. [10 pts.] Prove one the following:

a. Prove that

$$\left(\frac{x}{2} + \frac{y}{3} + \frac{z}{12} + \frac{w}{12}\right)^4 \leq \frac{1}{2}x^4 + \frac{1}{3}y^4 + \frac{1}{12}z^4 + \frac{1}{12}w^4$$

with equality holding if and only if  $x = y = z = w$ .

b. Consider the optimization problem

$$\min\{\|x - d\|^2 : \|x\|^2 \leq 1\},$$

where  $\|d\| > 1$ . Use the variational inequality to find the optimal solution.

3. (Extra credit) [4 pts.] Let  $C$  be a convex set in  $\mathbb{R}^n$ , and let  $f$  be a Gateaux differentiable function on an open set containing  $C$ . Prove that  $f$  is convex on  $C$  if and only if the tangent plane at any point  $x \in C$  lies below the graph of  $f$ , that is,

$$f(y) \geq f(x) + \langle \nabla f(x), y - x \rangle \text{ for all } x, y \in C.$$

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Name Sandipan Dey

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(a) First order necessary condition

$f$  is a convex function and  $x^* \in C$  is a local minimizer. ~~Since~~ Choose any  $x \in C$ . Since  $x$  is convex all the points in the interval  $x - x^* \in C$ .

Now, let's consider  $f(x^* + t(x - x^*))$ , where  $t \in \mathbb{R}$ .

For arbitrary small  $t$  ( $t \rightarrow 0$ ), since  $x^*$  is a local minima, we have,  $f(x^* + t(x - x^*)) \geq f(x^*)$ .  $\dots (1)$

Also,  $f$  is Gateaux differentiable, and

$$\frac{f(x^* + t(x - x^*)) - f(x^*)}{t} = \lim_{t \rightarrow 0} \frac{f(x^* + t(x - x^*)) - f(x^*)}{t} \quad \therefore \nabla f(x^*, x - x^*) = \lim_{t \downarrow 0} \frac{f(x^* + t(x - x^*)) - f(x^*)}{t}$$

exists.

Also,  $f$  is convex  $\Rightarrow f(y) - f(x) \geq \langle \nabla f(x), y - x \rangle, \forall x, y \in C$ .   
 *not needed here!*

Putting  $y = x^* + t(x - x^*)$  and  $x = x^*$ , we have,  $f(x^* + t(x - x^*)) - f(x^*) \geq t \langle \nabla f(x^*), x - x^* \rangle$ .  $\dots (2)$

from (1) & (2), we have,

$$\langle \nabla f(x^*), x - x^* \rangle \geq 0,$$

but  $x$  was arbitrarily chosen

$$\Rightarrow \langle \nabla f(x^*), x - x^* \rangle \geq 0 \quad \forall x \in C.$$

P-1 *Proof complete*



1. (b)  ~~$x^*$  is a glb~~  $f$  is convex and we have

$$\langle \nabla f(x^*), x - x^* \rangle \geq 0, \forall x \in C.$$

Also,  $f(x) - f(x^*) \geq \langle \nabla f(x^*), x - x^* \rangle \geq 0$ , since  $f$  is convex  
 $\forall x \in C$ .

$$\Rightarrow f(x) \geq f(x^*), \forall x \in C.$$

$\Rightarrow x^*$  is a global minimizer.

2. a) choose  ~~$f(x, y, z, w) = \frac{x^4}{2} + \frac{y^4}{3} + \frac{z^4}{12} + \frac{w^4}{12}$~~   
~~Let  $f(x, y, z, w) = \frac{x^4}{2} + \frac{y^4}{3}$~~

2. a) Let  $f(x) = x^4$ , note,  $f''(x) = 12x^2 \geq 0, \forall x \in \mathbb{R}$ ,

$\Rightarrow f(x)$  is convex.

By Jensen's inequality, we have,

$$\sum_{i=1}^n \lambda_i f(x_i) \leq f\left(\sum_{i=1}^n \lambda_i x_i\right),$$

with  $\lambda_i \geq 0, \sum_{i=1}^n \lambda_i = 1$ .

Let,  $\lambda_1 = \frac{1}{2}, \lambda_2 = \frac{1}{3}, \lambda_3 = \lambda_4 = \frac{1}{12}$ , all positive.

$$\Rightarrow \lambda_1 + \lambda_2 + \lambda_3 + \lambda_4 = \frac{1}{2} + \frac{1}{3} + \frac{1}{6} = \frac{5+1}{6} = 1, \text{ sums to one.}$$

$\therefore$  By Jensen's inequality on  $f(x_i) = x_i^4$ , we have,

$$\left(\sum_{i=1}^4 \lambda_i x_i\right)^4 \leq \sum_{i=1}^4 \lambda_i (x_i)^4$$

$$\Rightarrow \left(\frac{x_1}{2} + \frac{y}{3} + \frac{z}{12} + \frac{w}{12}\right)^4 \leq \frac{1}{2} x^4 + \frac{1}{3} y^4 + \frac{1}{12} z^4 + \frac{1}{12} w^4$$

(Proved)

equality case? -4

3.  ~~$f(y) - f(x)$~~  Choose  $x, y \in C$

By Taylor's Theorem,

$$f(x + t(y-x)) = f(x) + t \langle \nabla f(x), y-x \rangle + o(t),$$

$$\leq (1-t)f(x) + tf(y) \quad (\text{since } f \text{ is convex})$$

$$\Rightarrow t(f(y) - f(x)) \geq t \langle \nabla f(x), y-x \rangle + o(t),$$

$$\Rightarrow f(y) - f(x) \geq \langle \nabla f(x), y-x \rangle + \frac{o(t)}{t}$$

$$\text{At } t \rightarrow 0, \quad \frac{o(t)}{t} \rightarrow 0$$

$$\Rightarrow f(y) - f(x) \geq \langle \nabla f(x), y-x \rangle \quad (\text{proved})$$

$$\forall x, y \in C.$$

$\subseteq ?$

(+2)