

Q2) $f: \mathbb{R} \rightarrow \mathbb{R}$, β -smooth, α -strg. conv. ①

\Rightarrow For ~~β~~ smoothness \Rightarrow look at $\|\nabla g(x) - \nabla g(y)\| \leq G_1 \|x - y\|$
What is the value of G_1 ?

We know that

$g(x) = f(cx)$. Since $f(cx)$ is β -smooth & α -str. conv,
this means that f is differentiable.

$$\therefore g'(x) = c f'(cx)$$

$$\begin{aligned} |g'(x) - g'(y)| &= |c f'(cx) - c f'(cy)| \\ &= c |f'(cx) - f'(cy)| \\ &\leq c \cdot \beta |cx - cy| \\ &= c^2 \beta |x - y| \end{aligned}$$

$\therefore g$ is $c^2 \beta$ smooth.

\Rightarrow strong convexity.

$$\begin{aligned} g(y) - g(x) - g'(x)(y-x) &\geq \frac{G_2}{2} \|x-y\|^2 \\ &= f(cy) - f(cx) - c f'(cx)(y-x) \quad \text{--- (1)} \end{aligned}$$

We know that (from strong conv of f)

$$\begin{aligned} f(cy) - f(cx) - f'(cx)(cy-cx) &\geq \frac{\alpha c^2}{2} (x-y)^2 \\ \Rightarrow f(cy) - f(cx) - c f'(cx)(y-x) &\geq \frac{\alpha c^2}{2} (x-y)^2 \quad \text{--- (2)} \end{aligned}$$

\therefore (1) & LHS of (2) are the same

$\therefore g$ is αc^2 strongly convex.

\therefore Condition number of g is

$$\text{Cond} \frac{f}{g} = \frac{f}{g}$$

$$\frac{c^2 \beta}{c^2 \alpha} = \frac{\beta}{\alpha} \Rightarrow \text{condition number of } f.$$