

1. Compute the first two iterates of steepest descent and Newton method for the Rosenbrock function:

$$f(x) = (x - 1)^2 + 100 (y - x^2)^2$$

starting at  $(0, -1)$ .

2. Consider a convex function  $f : \mathbb{R} \mapsto \mathbb{R}$ . Recall that  $f$  is convex if  $f(tx + (1-t)y) \leq tf(x) + (1-t)f(y)$ . Also, recall that if  $f(x) \in C^2$ , then an equivalent condition is that  $f''(x) \geq 0$ .

- Prove that for any  $n$

$$f(a_1x_1 + a_2x_2 + \cdots + a_nx_n) \leq a_1f(x_1) + a_2f(x_2) + \cdots + a_nf(x_n)$$

where  $a_1 + a_2 + \cdots + a_n = 1$ , where  $a_i \geq 0$ .

- Prove that  $-\log(x)$  is convex
- Hence or otherwise conclude the Arithmetic Mean-Geometric Mean inequality, i.e., if  $x_i$ 's are non-negative real numbers, then

$$\frac{x_1 + x_2 + \cdots + x_n}{n} \geq \sqrt[n]{x_1x_2 \cdots x_n}$$

3. Prove that in any triangle  $ABC$ , we have

$$\sin(A) + \sin(B) + \sin(C) \leq \frac{3\sqrt{3}}{2}$$

**HINT:** Consider an appropriate convex function.

4. Find the first two intervals using the bisection method to compute the minimum of the function

$$f(x) = x^2 \cos(x)$$

on the interval  $[\pi/2, 3\pi/2]$ .

5. Find the monic quadratic polynomial,  $q(x)$ , such that

$$\int_{-1}^1 |q(x)| dx$$

is minimized.

6. Show that among all rectangles with a given perimeter, the square is the one with the maximum area.