

Mathematical Concepts 3

Solution 1:

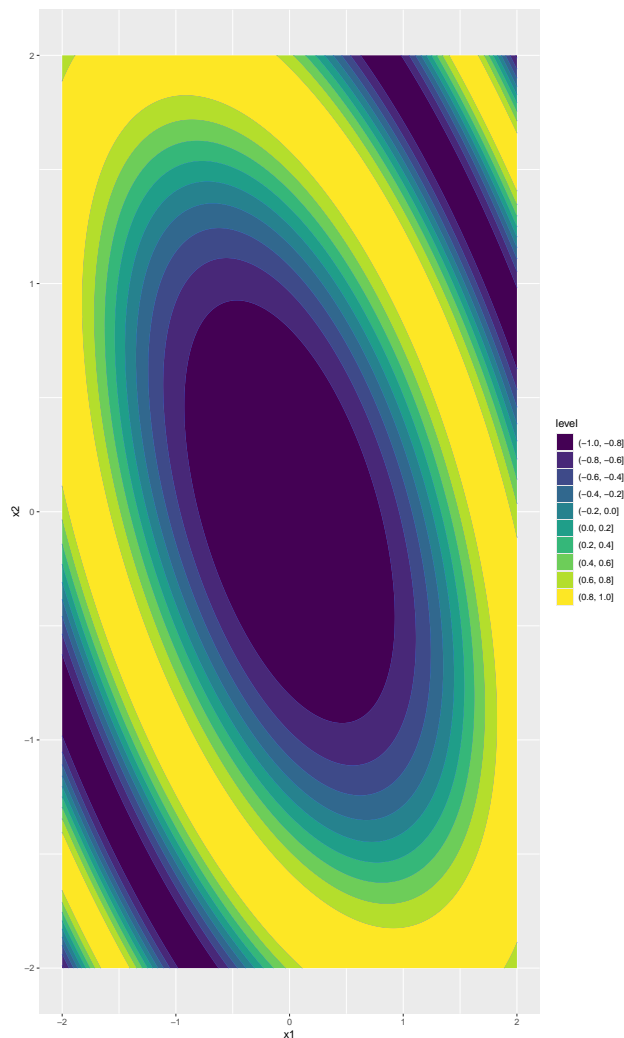
Optimality in 2d

```
(a) library(ggplot2)

f <- function(x, y) - cos(x^2 + y^2 + x*y)
x = seq(-2, 2, by=0.01)
xx = expand.grid(X1 = x, X2 = x)

fxx = f(xx[, 1], xx[, 2])
df = data.frame(X1 = xx$X1, X2 = xx$X2, fxx = fxx)

ggplot(df, aes(x = X1, y = X2, z = fxx)) +
  geom_contour_filled() +
  xlab("x1") +
  ylab("x2")
```



(b) $\nabla f = (\sin(x_1^2 + x_2^2 + x_1x_2)(2x_1 + x_2), \sin(x_1^2 + x_2^2 + x_1x_2)(2x_2 + x_1))^\top$

(c) $\nabla^2 f = \begin{pmatrix} \cos(u)(2x_1 + x_2)^2 + 2\sin(u) & \cos(u)(2x_1 + x_2)(2x_2 + x_1) + \sin(u) \\ \cos(u)(2x_1 + x_2)(2x_2 + x_1) + \sin(u) & \cos(u)(2x_2 + x_1)^2 + 2\sin(u) \end{pmatrix}$ with $u = x_1^2 + x_2^2 + x_1x_2$.

(d) Let $u : \mathbb{R}^2 \rightarrow \mathbb{R}, (x_1, x_2) \mapsto x_1^2 + x_2^2 + x_1x_2$, such that $f(\mathbf{x}) = -\cos(u(\mathbf{x}))$.

$\Rightarrow \nabla^2 f(\mathbf{x}) = \cos(u(\mathbf{x}))\nabla u(\mathbf{x})\nabla u(\mathbf{x})^\top + \sin(u(\mathbf{x}))\nabla^2 u(\mathbf{x})$

$\nabla u(\mathbf{x}) = (2x_1 + x_2, x_1 + 2x_2)^\top$

$\nabla^2 u(\mathbf{x}) = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$

For $\mathbf{x} \in S_{\bar{r}}$, it holds that $u(\mathbf{x}) \geq 0$, since

$$0 \leq \frac{1}{2}(x_1 + x_2)^2 = \frac{1}{2}x_1^2 + \frac{1}{2}x_2^2 + x_1x_2 \leq x_1^2 + x_2^2 + x_1x_2 = u(\mathbf{x}),$$

and that $u(\mathbf{x}) < \pi/4$. This implies that $\cos(u(\mathbf{x})) > 0$ and $\sin(u(\mathbf{x})) \geq 0$.

$\nabla u(\mathbf{x})\nabla u(\mathbf{x})^\top$ is positive semi-definite since

$$\mathbf{v}^\top \nabla u(\mathbf{x})\nabla u(\mathbf{x})^\top \mathbf{v} = (\mathbf{v}^\top \nabla u(\mathbf{x}))^2 \geq 0.$$

$\nabla^2 u(\mathbf{x})$ is positive definite since

$$\mathbf{v}^\top \nabla^2 u(\mathbf{x})\mathbf{v} = 2v_1^2 + 2v_1v_2 + 2v_2^2 = v_1^2 + v_2^2 + (v_1 + v_2)^2 \geq 0$$

and equality only holds if $\mathbf{v} = \mathbf{0}$.

So, in total, for $\mathbf{x} \in S_{\bar{r}}$, we have that

$$\nabla^2 f(\mathbf{x}) = \underbrace{\cos(u(\mathbf{x}))}_{>0} \underbrace{\nabla u(\mathbf{x})\nabla u(\mathbf{x})^\top}_{\text{p.s.d.}} + \underbrace{\sin(u(\mathbf{x}))}_{\geq 0} \underbrace{\nabla^2 u(\mathbf{x})}_{\text{p.d.}}.$$

$\Rightarrow \nabla^2 f(\mathbf{x})$ is positive semi-definite.

$\Rightarrow f|_{S_{\bar{r}}}$ is convex.

(e) For $\mathbf{x} \in S_{\bar{r}}$, we have

$$\nabla f(\mathbf{x}) = \sin(u(\mathbf{x}))\nabla u(\mathbf{x}),$$

where $\sin(u(\mathbf{x})) \geq 0$ (as shown above). Thus, $\nabla f(\mathbf{x}) = \mathbf{0}$ if $\sin(u(\mathbf{x})) = 0$ or $\nabla u(\mathbf{x}) = \mathbf{0}$.

- **Case 1:** If $\sin(u(\mathbf{x})) = 0$, then $u(\mathbf{x})$ must be a multiple of π . Since we have shown above that $u(\mathbf{x}) \in [0, \pi/4)$ (for $\mathbf{x} \in S_{\bar{r}}$) this implies $\mathbf{x} = \mathbf{0}$.
- **Case 2:** If $\nabla u(\mathbf{x}) = \mathbf{0}$, then by the definition of $u(\mathbf{x})$, this also implies that $\mathbf{x} = \mathbf{0}$.

Therefore, we conclude that

$$\nabla f(\mathbf{x}) = \mathbf{0} \iff \mathbf{x} = \mathbf{0}.$$

It follows that $\mathbf{x} = \mathbf{0}$ is a local minimum.

(f) $f(\mathbf{0}) = -1$ and $\cos : \mathbb{R} \rightarrow [-1, 1]$. From this it follows that $\mathbf{0}$ must be a global minimum of f since no element of the image of f is smaller than -1 .

Solution 2:

Optimality in d dimensions

(a) $\text{Var}(\mathbf{w}^\top \mathbf{X} - \mathbf{Y}) = \text{Var}(\mathbf{w}^\top \mathbf{X}) + \text{Var}(\mathbf{Y}) - 2\text{Cov}(\mathbf{w}^\top \mathbf{X}, \mathbf{Y}) = \mathbf{w}^\top \Sigma_{\mathbf{X}} \mathbf{w} + \text{Var}(\mathbf{Y}) - 2\mathbf{w}^\top \Sigma_{\mathbf{X}\mathbf{Y}}$. This is a quadratic form in \mathbf{w} and $\Sigma_{\mathbf{X}}$ is p.s.d. (since it is a covariance matrix) $\Rightarrow f$ is convex.

(b) $\nabla f = 2\Sigma_{\mathbf{X}}\mathbf{w} - 2\Sigma_{\mathbf{X}\mathbf{Y}}, \nabla^2 f = 2\Sigma_{\mathbf{X}}$

(c) $\nabla f \stackrel{!}{=} \mathbf{0} \iff 2\Sigma_{\mathbf{X}}\mathbf{w} - 2\Sigma_{\mathbf{X}\mathbf{Y}} = \mathbf{0} \iff \Sigma_{\mathbf{X}}\mathbf{w} = \Sigma_{\mathbf{X}\mathbf{Y}}$. This system of linear equations has a unique solution if $\Sigma_{\mathbf{X}}$ is non-singular. If $\Sigma_{\mathbf{X}}$ is non-singular it follows that $\mathbf{w} = \Sigma_{\mathbf{X}}^{-1}\Sigma_{\mathbf{X}\mathbf{Y}}$. In this case $\Sigma_{\mathbf{X}}$ is p.d. since no eigenvalue can be zero, f is strictly convex and the local minimum is global.

(d) First condition: Since \mathbf{w} exists $\Sigma_{\mathbf{X}}$ must be non-singular.

Then $\Sigma_{\mathbf{X}}^{-1}\Sigma_{\mathbf{XY}} = \mathbb{E}((\mathbf{X} - \mathbb{E}(\mathbf{X})(\mathbf{X} - \mathbb{E}(\mathbf{X}))^\top)^{-1} \mathbb{E}((\mathbf{X} - \mathbb{E}(\mathbf{X}))(\mathbf{Y} - \mathbb{E}(\mathbf{Y}))^\top)$

Second condition: If $\mathbb{E}(\mathbf{X}) = \mathbf{0}, \mathbb{E}(\mathbf{Y}) = \mathbf{0}$ then

$$\Sigma_{\mathbf{X}}^{-1}\Sigma_{\mathbf{XY}} = (\mathbb{E}(\mathbf{XX}^\top))^{-1} \mathbb{E}(\mathbf{XY}^\top).$$

$n(\mathbf{x}_{1:n}^\top \mathbf{x}_{1:n})^{-1}$ is a consistent estimator of $(\mathbb{E}(\mathbf{XX}^\top))^{-1}$ and

$\frac{1}{n} \mathbf{x}_{1:n}^\top \mathbf{y}_{1:n}$ is a consistent estimator of $\mathbb{E}(\mathbf{XY}^\top)$.

\Rightarrow The least squares estimator $(\mathbf{x}_{1:n}^\top \mathbf{x}_{1:n})^{-1} \mathbf{x}_{1:n}^\top \mathbf{y}_{1:n}$ is a consistent estimator of $(\mathbb{E}(\mathbf{XX}^\top))^{-1} \mathbb{E}(\mathbf{XY}^\top)$.