

~~LUG 201~~

1. FALSE. For $\{x \in \mathbb{R}^n \mid x \leq 0\}$, this is a negative semidefinite, Use the definition of convex set, we can conclude that it is not convex set.

2. FALSE For a positive semidefinite cone, it is convex set. For a second-order cone (Euclidean norm cone), it is convex set. Use the definition (the intersection of any number of convex sets is convex). Therefore, the intersection of a positive semidefinite cone and a second-order cone is always convex cone.

3. TRUE

For $\{x \in \mathbb{R}^n, y \in \mathbb{R}^m \mid \sum_{i=1}^n x_i A_i \succeq \sum_{j=1}^m y_j B_j, A_i, B_j \in \mathbb{S}^p\}$ is the solution set of linear matrix inequality. It is the intersection of half space. Therefore, it is convex set.

4. TRUE

For $\{x \in \mathbb{R} \mid x^2 - 4x + 5 \geq 0\}$ it is positive definite. Clearly, it is the convex set.

5. FALSE

For $f(x) = x^2 \log x$, $f'(x) = x \log x + x^2 \cdot \frac{1}{x} = x \log x + x$
 ~~$f''(x) = \log x + x \cdot \frac{1}{x} + 1 = \log x + 2$~~ $f''(x) = \log x + x \cdot \frac{1}{x} + 1 = 2 + \log x$

~~when we take $x = \frac{1}{e^2}$, we get the global minimum~~
~~we can plot this function~~ For $x \in (0, \frac{1}{e^2})$, $f''(x) < 0$
 $x \in (\frac{1}{e^2}, +\infty)$, $f''(x) > 0$. So it is not convex.

Besform



扫描全能王 创建

6. TRUE

For $f(x_1, x_2) = \frac{x_1^2}{\sqrt{x_2}}$ $\frac{\partial f(x_1, x_2)}{\partial x_1} = \frac{2x_1}{\sqrt{x_2}}$ $\frac{\partial f(x_1, x_2)}{\partial x_2} = -\frac{x_1^2}{2x_2^{\frac{3}{2}}}$

$\frac{\partial^2 f(x_1, x_2)}{\partial x_1^2} = \frac{2}{\sqrt{x_2}}$ $\frac{\partial^2 f(x_1, x_2)}{\partial x_1 \partial x_2} = -\frac{x_1}{x_2^{\frac{3}{2}}}$ $\frac{\partial^2 f(x_1, x_2)}{\partial x_2^2} = \frac{3}{4} x_1^2 x_2^{-\frac{5}{2}}$

$H = \frac{1}{\sqrt{x_2}} \begin{bmatrix} 2 & -\frac{x_1}{x_2^{\frac{3}{2}}} \\ -\frac{x_1}{x_2^{\frac{3}{2}}} & \frac{3x_1^2}{4x_2^{\frac{5}{2}}} \end{bmatrix}$

$H \geq 0$, so $f(x_1, x_2) = \frac{x_1^2}{\sqrt{x_2}}$ is convex function

7. FALSE

For $f(x_1, x_2) = x_1^2 + x_2^2 + 4x_1x_2 - 4x_1 + 3x_2 + 1$

$H = \begin{bmatrix} 2 & 4 \\ 4 & 2 \end{bmatrix}$

H is not positive definite or semipositive definite.

$\begin{bmatrix} x_1 & x_2 \end{bmatrix} H \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

So $f(x_1, x_2)$ is not convex function

$= 2x_1^2 + 4x_1x_2 + 2x_2^2 = 2(x_1 + 2x_2)^2 - 6x_2^2$

8. TRUE

For $-\sum_{i=1}^m \log(x_i)$ is ~~convex~~ function, $\log(x+1)$ is a concave function

$-\sum_{i=1}^m \log(\log(x_i+1))$ is nonincreasing,

Therefore, $-\sum_{i=1}^m \log(\log(x_i+1))$ is convex function

Inversly $\sum_{i=1}^m \log(\log(x_i+1))$ is concave function.

9. TRUE

for $f(x) = \frac{x_1^3}{\sqrt{x_2}}$ let $\frac{x_1^3}{\sqrt{x_2}} \geq \alpha$ $x_2 \leq \frac{x_1^6}{\alpha^2}$

$\therefore \frac{x_1^6}{\alpha^2}$ is power function, so $\frac{x_1^6}{\alpha^2}$ is convex function.

so $\{x_2 \leq \frac{x_1^6}{\alpha^2}\}$ is superlevel set, then to ~~prove~~ $\frac{x_1^3}{\sqrt{x_2}} \geq \alpha$.

In conclusion, $f(x) = \frac{x_1^3}{\sqrt{x_2}}$ is quasiconcave function

10. FALSE

We can not find $0 \leq \theta \leq 1$, let x satisfy $f(\theta x + (1-\theta)y) \geq f(x)^\theta f(y)^{1-\theta}$
so it is not log-convex function

