

Exercise 1 (Programs 5 (David 2004) Part 1)

The convex function g is given by $g(x) = \frac{1}{2}x^2 - 2x + 1$. Consider the problem in the epigraph:

(a) Part 1.

Minimize (optimize) the convex (concave) function g over the set S (optimize (optimize)).

(b) Part 2.

Characterize the set S as identified in part 1a.

(c) Part 3.

Minimize (optimize) the convex (concave) function g over the set S . Show (optimize) that S is empty, or show that the minimum (maximum) is attained at $x = 1$ and $y = 1$.

The following function f is given by $f(x) = -x^2 - 2x + 1$ and $g(x) = \frac{1}{2}x^2 - 2x + 1$. Consider the problem in the epigraph: S is defined by $f(x) = \frac{1}{2}x^2 - 2x + 1$.

(a) Part 1.

Minimize (optimize) the convex (concave) function f over the set S . Show (optimize) that S is empty, or show that the minimum (maximum) is attained at $x = 1$ and $y = 1$.

(b) Part 2.

Minimize (optimize) the convex (concave) function f over the set S . Show (optimize) that S is empty, or show that the minimum (maximum) is attained at $x = 1$ and $y = 1$.

(c) Part 3.

Minimize (optimize) the convex (concave) function f over the set S . Show (optimize) that S is empty, or show that the minimum (maximum) is attained at $x = 1$ and $y = 1$.

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