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Assuming that $x = 0$,
the solution is unique
and is given by $a^* = ($

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x x)? $1 \times y = 83 \times y \cdot x$
 x 12.18 The solution to this problem is the same as the solution to: $1 \times 2 ? b2 \times ? R(A)$.
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Substituting $x = Ay$,
we see that this is simply a linear least squares problem with decision variable y .

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basis: From linear
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we know that there
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We can write $h(x) = Qx + b$, where $b = [4, 1]^T$ and $Q = \begin{bmatrix} 2 & 3 \\ 3 & 2 \end{bmatrix}$ is positive definite.
Hence, the solution is $x = (Q^{-1}b) = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$

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1 b. By part a, the algorithm is a fixed-step-size gradient algorithm for a problem with gradient h . The eigenvalues of Q are 1 and 5.

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November 22, 2007

Introduction

Acknowledgements

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Dave Monet for

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Chapter 1

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Exercise 1.1 Since $f(\cdot)$ is convex we have that

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