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A function  $f(x)$  is called *convex* if for any  $x_1$  and  $x_2$  in its domain and for any  $0 < \alpha < 1$ ,

$$f(\alpha x_1 + (1 - \alpha)x_2) < \alpha f(x_1) + (1 - \alpha)f(x_2). \quad (1)$$

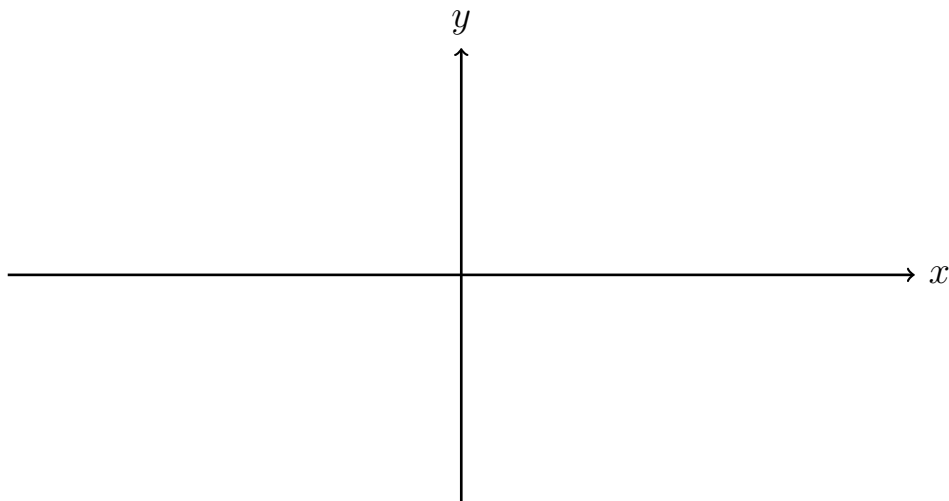
**Problem 1** Give a geometric interpretation to formula (1).

**Problem 2** Prove that for a linear function  $f(x) = bx + c$ ,  $f(\alpha x_1 + (1 - \alpha)x_2) = \alpha f(x_1) + (1 - \alpha)f(x_2)$  for any value of the parameter  $\alpha$ .

**Problem 3** Prove that  $f(x) = ax^2 + bx + c$  is convex for  $a > 0$ .

The value  $\hat{x}$  is called a *minimum* of a function  $f(x)$  if  $f(\hat{x}) \leq f(x)$  for every  $x$  in the function's domain.

**Problem 4** Sketch the graph of a function having two minima.



**Problem 5** *The function  $f(x)$  is convex. Prove that it can have at most one minimum.*

**Problem 6** *Find the minimum of the function  $f(x) = ax^2 + bx + c$ ,  $a > 0$ . Prove that it is indeed a minimum. What is the value of the function at the point?*

**Problem 7** *Find the minimum of the function  $f(x) = (x - a_1)^2 + (x - a_2)^2 + \dots + (x - a_n)^2$ .*