

1. Newton-Raphson's method will always converge to a local minimum. TRUE  FALSE
2. An optimization problem is always convex if  $f(x)$  is convex. TRUE  FALSE
3. Consider the level curves of a function  $f = f(x_1, x_2)$  and a constraint  $h(x_1, x_2) = 0$ . At the local optima of  $f$  (subject to  $h$ ), the following holds: (Pick one answer!)
- A. The gradients of  $f$  and  $h$  are perpendicular
  - B. The gradient of  $h$  is equal to the zero vector
  - C. The gradients of  $f$  and  $h$  are parallel
4. Stochastic optimization methods can be applied even if the objective function  $f(x)$  is non-differentiable. TRUE  FALSE

1. No, this is FALSE. Depending on the starting point, the method might converge to a minimum or a maximum. Thus, once an optimum has been reached, one must check whether it is a minimum or a maximum (for example by considering the second derivative of  $f(x)$ ). As an example, repeat Example 2.4, but start instead at  $x_0=0$  (instead of 2). Which point will then be reached? Is it a maximum or a minimum?
2. No. It is necessary, but not sufficient, that  $f(x)$  should be convex. In order to have a convex optimization problem, the constraints defining the feasible set  $S$  must fulfil certain criteria. More specifically, the inequality constraints must be convex, and the equality constraints must be affine. See also pp. 24-25 in the book.
3. The gradients of  $f$  and  $h$  are parallel at the local optima.
4. Yes, and this is one, among several, advantages with such methods. Stochastic optimization methods do not explicitly make use of gradients (or higher-order derivatives), and they can therefore handle non-differentiable objective functions.