

## Math-484 Homework #4 (repetition and A-G inequality)

*I will finish the homework before 10am Sep 26. If I spot a mathematical mistake I will let the lecturer know as soon as possible.*

*I will write clearly and neatly as the grader is not an expert in cryptography. I will sign each paper of my work and indicate if I am D14 (4 hours student).*

**1:** (A little test repetition)

Define  $f(x, y, z)$  on  $\mathbb{R}^3$  as  $f(x, y, z) = e^x + e^y + e^z + 2e^{-x-y-z}$ . Show that  $Hf(x, y, z)$  is positive definite at all points of  $\mathbb{R}^3$ . Find strict global minimizer of  $f$ .

*Hint: You should get  $(\frac{\ln 2}{4}, \frac{\ln 2}{4}, \frac{\ln 2}{4})$  as the minimizer.*

**2:** (A little test repetition)

Show that no matter what value of  $a$  is chosen, the function  $f(x_1, x_2) = x_1^3 - 3ax_1x_2 + x_2^3$  has no global maximizers. Determine the nature of the critical points of this function for all values of  $a$ .

**3:** (I will recall convexity of a function)

Show that for all positive  $x$  and  $y$ :

$$\frac{x}{4} + \frac{3y}{4} \leq \sqrt{\ln \left( \frac{e^{x^2}}{4} + \frac{3}{4}e^{y^2} \right)}$$

*Hint: The desired inequality follows from convexity of an appropriate function.*

**4:** (Can I use (A - G) inequality?)

Solve using (A - G) inequality the following problems:

- Minimize  $x^2 + y + z$  subject to  $xyz = 1$  and  $x, y, z > 0$
- Maximize  $xyz$  subject to  $3x + 4y + 12z = 1$  and  $x, y, z > 0$
- Minimize  $3x + 4y + 12z$  subject to  $xyz = 1$  and  $x, y, z > 0$

**5:** (I wanna be a (GP) master!)

Solve the following (GP) where  $c_1, c_2, c_3$  are positive numbers:

Minimize  $f(x, y) = c_1x + c_2x^{-2}y^{-3} + c_3y^4$  over all  $x, y > 0$ .

**6:** (Semidefinite matrices theoretically. **D14 only**)

Show that the matrix

$$A(x) = \begin{pmatrix} x^4 & x^3 & x^2 \\ x^3 & x^2 & x \\ x^2 & x & 1 \end{pmatrix}$$

is positive semidefinite for all  $x \in \mathbb{R}$ .

*Hint: See page 79, ex. 13 and 14.*