Convexity

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Assignment Sheet 11

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Exercise 1 [★]

Let $v_1, \ldots, v_n \in \mathbb{R}^n$, with $||v_i||_2 = 1$ for $i = 1, \ldots, n$. Using the probabilistic method, show that there exist $\epsilon_1, \ldots, \epsilon_n \in \{\pm 1\}$ such that

$$\|\epsilon_1 v_1 + \dots + \epsilon_n v_n\|_2 \le \sqrt{n}$$

and also that there exist $\epsilon_1, \dots, \epsilon_n \in \{\pm 1\}$ such that

$$\|\epsilon_1 v_1 + \dots + \epsilon_n v_n\|_2 \ge \sqrt{n}$$

Exercise 2

Let X be a finite set of N elements (assume that N is a power of 2). At least one of these elements is *interesting*. You may ask questions of the form: $Does\ H \subseteq X\ contain\ an\ interesting\ element$? Design an algorithm that identifies an interesting element by asking at most $\log_2(N)$ questions of this kind.

Can there exist a deterministic algorithm that identifies an interesting element by asking fewer questions in the worst case?

Exercise 3

Show the following inequalities for $0 \le \epsilon \le \frac{1}{2}$:

- 1. $(1 \epsilon)^x \le (1 \epsilon x)$ for $x \in [0, 1]$
- 2. $(1 + \epsilon)^{-x} \le (1 \epsilon x)$ for $x \in [-1, 0]$
- 3. $\ln\left(\frac{1}{1-\epsilon}\right) \le \epsilon + \epsilon^2$
- 4. $\ln(1+\epsilon) \ge \epsilon \epsilon^2$

The deadline for submitting solutions is **Monday**, **December 14**, **2015**.