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Assuming that $x = 0$,
the solution is unique
and is given by $a^* = ($
 $x \ x)^T$ $x \ y = 83 \ x \ y \cdot x$

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x 12.18 The solution to this problem is the same as the solution to: $\min \|Ax - b\|_2$ subject to $x \in \mathbb{R}^n$.
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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 optimization theory, we know that there exists at least one basic optimal solution x^* to this optimization problem which has n binding

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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 $x^* = (Q^{-1}b) = \begin{bmatrix} 5/2 \\ 3/2 \end{bmatrix}$.

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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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Introduction

Acknowledgements

Special thanks to

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Chapter 1

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