DEPARTMENT OF MATHEMATICS COMSATS University Islamabad, Attock Campus

Assignment # 1

Class: MSc: Sem. III Course Title: Convex Analysis Instructor: Dr. Atiq ur Rehman Max. Marks: 10 Course Code: MTH424 Due Date: 23-10-2020

Instructions:

- Please name the PDF as a1-mth424-xyz, where xyz is last three digits of your registration number (e.g. if your registration number is fa19-mmt-041, then name file as a1-mth424-041) before submission.
- Similarity of a solution with other students may reduce your marks.
- Please make sure that the PDF is good before sending and email at atiq+mth424@cuiatk.edu.pk
- Please send the solution by email only one time (don't send multiple emails).

Question 1: Prove that $g(x) = e^{f(x)}$ is convex on $(-\infty, \infty)$, where f is twice differentiable convex function on $(-\infty, \infty)$.

Question 2: Prove that g(x) = |x+5| is convex on $(-\infty, \infty)$

Course page: www.mathcity.org/atiq/fa20-mth424