DEPARTMENT OF MATHEMATICS COMSATS University Islamabad, Attock Campus

Quiz #1 (Solve on one page)

Class: MSc: Sem. III Course Title: Convex Analysis Instructor: Dr. Atiq ur Rehman Max. Marks: 10 Course Code: MTH424 Due Date: 6-11-2020 (1500 hrs)

Instructions:

- Please name the PDF as q1-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 q1-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). If you have problem sending email, then you may send by WhatsApp but with proper file name.

Question 1: For what value of *p*, the function e^{px} is strictly convex on \mathbb{R} .

Question 2: Use second derivative test to prove that $F(x) := \int_{a}^{x} f(t)dt$ is convex on [a, b], if *f* is differentiable and increasing on [a, b].

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