

## Solution 5

1.

(a) Let  $x_0$  be a minimizer of  $f$ . Then we have  $f(x) - f(x_0) \geq 0 = 0^\top (x - x_0)$ , so  $0 \in \partial f(x_0)$ .

Conversely, if  $0 \in \partial f(x_0)$ , then we have  $f(x) - f(x_0) \geq 0^\top (x - x_0) = 0$  for all  $x$ , so  $x_0$  is a global minimizer of  $f$ .

(b) Let  $0 \in \partial f(x_0)$ . Since  $f$  is convex and differentiable at  $x_0$ , we have  $\partial f(x_0) = \{\nabla f(x_0)\}$ , so  $\nabla f(x_0) = 0$ , and hence  $\langle \nabla f(x_0), x - x_0 \rangle \geq 0$  for all  $x \in \mathbb{R}^n$ .

Conversely, suppose  $\langle \nabla f(x_0), x - x_0 \rangle \geq 0$  for all  $x \in \mathbb{R}^n$ . Since  $f$  is convex and differentiable at  $x_0$ , we have  $f(x) - f(x_0) \geq \langle \nabla f(x_0), x - x_0 \rangle \geq 0$  for all  $x \in \mathbb{R}^n$ , so  $x_0$  is a global minimizer, and hence  $0 \in \partial f(x_0)$ .

2. Please refer to Proposition 2.6 in Note 1.

3. Please refer to Remark 2.1 (following Theorem 2.4) in Note 1.