

Exercise 1:

- 1. $\mathcal{H} = \text{convex hull}$
- 2. The subdifferential is unique (hyper)normalization
- 3. The conjugate
- 4. "Little's law" relates the two spaces (see 2019a)
- 5. Every linear subdifferential-representable function (over subdifferential-conjugate-representable sets) is convex (see 2019a)

Exercise 2: (10 points)

1. Consider the function $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ defined as follows:

$$f(x) = \begin{cases} 0 & \text{if } x \in \mathbb{R}^2 \\ \infty & \text{otherwise} \end{cases}$$

$$f^*(y) = \begin{cases} 0 & \text{if } y \in \mathbb{R}^2 \\ \infty & \text{otherwise} \end{cases}$$

2. Show that f is convex and that f^* is also convex. (You may use the fact that f is the indicator function of the set $\{x \in \mathbb{R}^2 : f(x) < \infty\}$.)

3. Show that f is subdifferential-representable and that f^* is also subdifferential-representable.

4. Show that f is not \mathcal{H} -subdifferential-representable and that f^* is not \mathcal{H} -subdifferential-representable.

Exercise 3: (10 points)

1. Consider the function $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ defined as follows: $f(x) = \begin{cases} 0 & \text{if } x \in \mathbb{R}^2 \\ \infty & \text{otherwise} \end{cases}$

2. Show that f is convex and that f^* is also convex. (You may use the fact that f is the indicator function of the set $\{x \in \mathbb{R}^2 : f(x) < \infty\}$.)

3. Show that f is subdifferential-representable and that f^* is also subdifferential-representable.

4. Show that f is not \mathcal{H} -subdifferential-representable and that f^* is not \mathcal{H} -subdifferential-representable.

5. Show that f is not \mathcal{H} -subdifferential-representable and that f^* is not \mathcal{H} -subdifferential-representable. (You may use the fact that f is the indicator function of the set $\{x \in \mathbb{R}^2 : f(x) < \infty\}$.)

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