

4 (a) If alg. makes mistake at least half of weight is discounted by $(1-\eta)$

$$\begin{aligned}
 \therefore \Phi^{(t+1)} &= \sum_{\substack{i \text{ correct} \\ \text{at round } t}} w_i^{(t)} + \sum_{\substack{i \text{ incorrect} \\ \text{at round } t}} w_i^{(t)} \\
 &= \quad \quad + (1-\eta) \sum_{i \text{ incorrect}} w_i^{(t)} \\
 &= \Phi^{(t)} - \eta \cdot \sum_{i \text{ incorrect}} w_i^{(t)} \\
 &\leq \Phi^{(t)} - \frac{\eta}{2} \Phi^{(t)} = \left(1 - \frac{\eta}{2}\right) \Phi^{(t)} \quad +3
 \end{aligned}$$

(b) Initially, $\Phi^{(0)} = n$. Each mistake decreases by at least $(1 - \frac{\eta}{2})$ factor by (a).
 $\therefore \Phi^{(t)} \leq n \cdot \left(1 - \frac{\eta}{2}\right)^{M(t)} \quad +2$

(c) By (b)

$$\begin{aligned}
 n \left(1 - \frac{\eta}{2}\right)^{M(T)} &\geq \Phi^{(T+1)} \geq w_{i^*}^{(T+1)} = (1-\eta)^{m_{i^*}^{(T)}} \\
 \Rightarrow \log(n) + M(T) \log\left(1 - \frac{\eta}{2}\right) &\geq m_{i^*}^{(T)} \log(1-\eta) \\
 \Rightarrow \log(n) - M(T) \log\left(1 - \frac{\eta}{2}\right)^{-1} &\geq -m_{i^*}^{(T)} \log(1-\eta)^{-1} \\
 \Rightarrow M(T) &\leq \frac{\log(n) - m_{i^*}^{(T)} \log(1-\eta)}{\log\left(1 - \frac{\eta}{2}\right)^{-1}} \quad +5
 \end{aligned}$$

$$\leq \frac{\log(n) + m_{i^*}(\eta + \eta^2)}{\log\left(1 - \frac{\eta}{2}\right)^{-1}} \quad [H.14]$$

$$\leq \frac{2\log(n)}{\eta} + m_{i^*}(\eta + 1)2 \quad \left[\log\left(1 - x\right)^{-1} \geq x \right]$$

$$2. \quad \frac{5}{3}y^2 + \frac{1}{3}z^2 - y(z+1) \geq 0$$

$$\Leftrightarrow 5y^2 + z^2 - 3yz - 3y \geq 0 \quad (X)$$

$$\Leftrightarrow \underbrace{\left(z - \frac{3}{2}y\right)^2}_A + \underbrace{\frac{11}{4}y^2 - 3y}_B \geq 0$$

+5

A is always non-negative.

If $y = 0$, or $y \geq 2$,

B is non-negative.

$\therefore$ need to check $y = 1$.

X becomes:

$$2 + z^2 - 3z \geq 0.$$

$$\Leftrightarrow \left(z - \frac{3}{2}\right)^2 - \frac{1}{4} \geq 0.$$

has min at $z = \frac{3}{2}$.

check $z = 1, z = 2$. ✓

□

$$3. \quad f(S \cap T) + f(S \cup T) \leq f(S) + f(T), \quad \forall S, T \quad (1)$$

$\Leftrightarrow$

$$\begin{aligned} \forall S \subseteq T, \quad x \notin T, \\ f(T \cup \{x\}) - f(T) \\ \leq f(S \cup \{x\}) - f(S). \end{aligned} \quad (2)$$

" $\Rightarrow$ ". Let $S \subseteq T, \quad x \notin T$.

+3

Let $A = T$

$B = S \cup \{x\}$

From (1),

$$\begin{aligned} f(S) + f(T \cup \{x\}) &= f(A \cap B) + f(A \cup B) \leq f(A) + f(B) \\ &= f(T) + f(S \cup \{x\}). \quad \checkmark \end{aligned}$$

$$\text{" $\Leftarrow$ "}. \quad f(T) - f(S \cap T) = \sum_{t_i \in T \setminus X} f(S \cap T \cup \{t_1, \dots, t_i\}) - f(S \cap T \cup \{t_1, \dots, t_{i-1}\})$$

+2

$$\begin{aligned} &\geq \sum_{t_i \in T \setminus X} f(S \cup \{t_1, \dots, t_i\}) - f(S \cup \{t_1, \dots, t_{i-1}\}) \quad \text{by (2)} \\ &= f(S \cup T) - f(S). \quad \square \end{aligned}$$