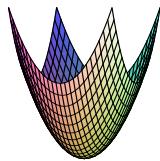


ÜBERSICHT: KONVEXITÄT & DEFINITHEIT

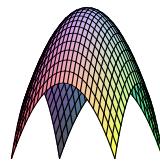
$f(x, y)$

$$x^2 + y^2$$



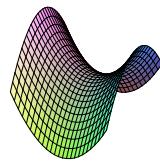
konvex

$$-x^2 - y^2$$



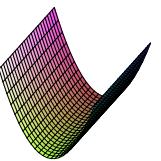
konkav

$$x^2 - y^2$$



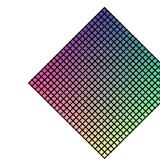
noch konkav

$$x^2$$



(nicht strikt)

$$0$$



auch konkav

$$H = f''(x, y)$$

$$\begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$$

Eigenwerte

$$2; 2$$



Definitheit

definit

$$\begin{pmatrix} -2 & 0 \\ 0 & -2 \end{pmatrix}$$

definit

$$\begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix}$$

indefinit

$$\begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix}$$

$$2; 0$$

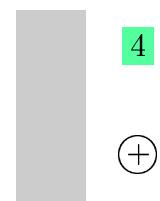
positiv

$$\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

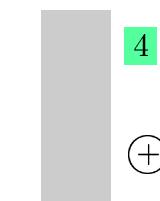
$$0; 0$$

positiv und negativ

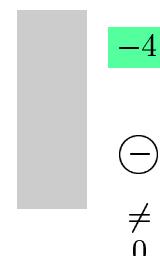
$$H \succ 0$$



$$H \prec 0$$



$$H \curlywedge 0$$



$$H \succeq 0$$



$$H \succeq 0 \wedge H \preceq 0$$



$$|H_1| \quad |H_2|$$

$$\left(\begin{array}{cc} H_1 & \vdots \\ \ddots & \vdots \end{array} \right) \quad \left| \left(\begin{array}{cc} \cdot & \cdot \\ \cdot & \cdot \end{array} \right) \right|$$

Hesse – Determinanten

informativ

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