

Proof format:

- 1) Show, for two-node path, that $f_1 = f_2$ optimizes D .
- 2) Show that, starting from n -node path and appending a node $f_n = f_1$, given that $\forall_{i=1}^{n-1} f_i = f_{i+1}$.

$$1) D = (g_1 h_1 + p_1) + (g_2 h_2 + p_2)$$

$$h_1 h_2 = H$$

$$h_2 = H/h_1$$

$$D = (g_1 h_1 + p_1) + (g_2 H/h_1 + p_2)$$

$$\frac{\partial D}{\partial h_1} = (g_1) + (-g_2 H/h_1^2)$$

$$0 = g_1 - g_2 H/h_1^2$$

$$h_2 = H/h_1$$

$$0 = g_1 - g_2 h_2/h_1$$

$$g_1 = g_2 h_2/h_1$$

$$g_1 h_1 = g_2 h_2$$

$$f_i = g_i h_i$$

$$f_1 = f_2 \quad \square$$

$$2) D = \left(\sum_{i=1}^n (g_i h_i + p_i) \right) + (g' h' + p')$$

$$\text{Given: } \forall_{i=1}^{n-1} f_i = f_{i+1}$$

$$f_i = g_i h_i$$

$$D = (g_1 h_1 + \sum_{i=1}^n p_i) + (g' h' + p')$$

$$\forall_{i=1}^n h_i g_1 = h_i g_i$$

$$h_i = h_i g_i / g_1$$

$$H_n = \prod_{i=1}^n h_i = \prod_{i=1}^n h_i g_i / g_1 = h_1^n g_1^n \cdot \prod_{i=1}^n 1/g_i = h_1^n g_1^n / G_n$$

$$H = H_n \cdot h'$$

$$H = \frac{h_1^n g_1^n h'}{G_n}$$

$$h' = \frac{H G_n}{h_1^n g_1^n}$$

$$D = (g_1 h_1^n + \sum_{i=1}^n p_i) + \left(\frac{g' H G_n}{h_1^n g_1^n} + p' \right)$$

$$\frac{\partial D}{\partial h_1} = g_1^n - \frac{g' H G_n n}{g_1^n h_1^{n+1}}$$

$$0 = g_1^n - \frac{g' H G_n \cdot n}{g_1^n h_1^{n+1}}$$

$$g_1^n = \frac{g' H G_n \cdot n}{g_1^n h_1^{n+1}}$$

$$g_1 = \frac{g' H G_n}{g_1^n h_1^{n+1}}$$

$$(g_1 h_1)^{n+1} = g' H G_n$$

$$(g_1 h_1)^n (g_1 h_1) = g' H G_n$$

$$H_n G_n = h_1^n g_1^n \quad (\text{note})$$

$$(H_n G_n)(g_1 h_1) = g' H G_n$$

$$H = H_n h' \quad (\text{note})$$

$$(H_n G_n)(g_1 h_1) = g'(H_n G_n)h'$$

$$g_1 h_1 = g' h' \quad \square$$