CS495
Optimiztaion

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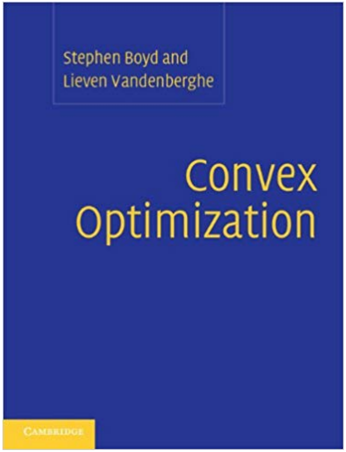
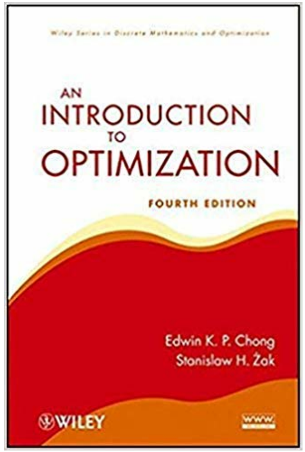
Lectures follow Boyd and Vandenberghe (2004):



Boyd, S., & Vandenberghe, L. (2004). Convex Optimization. Cambridge: Cambridge University Press.

Book and Stanford course: http://web.stanford.edu/~boyd/cvxbook/

Some examples from Chong and Zak (2001):



Chong, E. K., & Zak, S. (2001). An introduction to optimization: Wiley-Interscience.

Course Objectives

- Developing rigorous mathematical treatment for mathematical optimization.
- Building intuition, in particular to practical problems.
- Developing computer practice to using optimization SW.

Prerequisites

Calculus (both single and multivariable) and Linear Algebra.

Contents

Chapter 1

Introduction

1.1 Mathematical Optimization

Definition 1 *A mathematical optimization problem or just optimization problem, has the form (Boyd and Vandenberghe, 2004):*

$$\begin{aligned} &\underset{x}{\text{minimize}} && f_0(x) \\ &\text{subject to:} && f_i(x) \le 0, && i = 1, \ldots, m \\ & && h_i(x) = 0, && i = 1, \ldots, p, \end{aligned}$$

$$x = (x_1, \ldots, x_n) \in \mathbf{R}^n, \qquad \text{(optimization variable)}$$

$$f_0 : \mathbf{R}^n \mapsto \mathbf{R}, \qquad \text{(objective (cost/utility) function)}$$

$$f_i : \mathbf{R}^n \mapsto \mathbf{R}, \qquad \text{(inequality constraints (functions))}$$

$$h_i : \mathbf{R}^n \mapsto \mathbf{R}, \qquad \text{(equality constraints (functions))}$$

$$\mathcal{D} : \bigcap_{i=1}^{m} \mathbf{dom}\, f_i \cap \bigcap_{i=1}^{p} \mathbf{dom}\, h_i \qquad \text{(feasible set)}$$

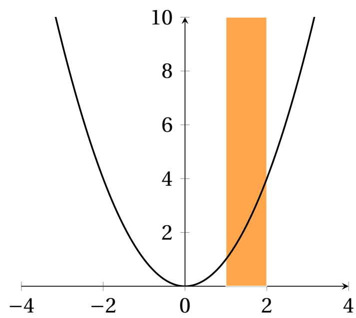
$$= \{x \mid x \in \mathbf{R}^n \wedge f_i(x) \le 0 \wedge h_i(x) = 0\}$$

$$x^* : \{x \mid x \in \mathcal{D} \wedge f_0(x) \le f_0(z)\ \forall z \in \mathcal{D}\} \qquad \text{(solution)}$$

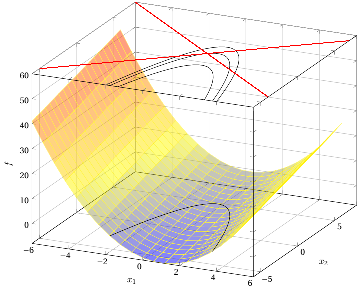
- minimize $f_0 \equiv$ maximize $-f_0$.
- $f_i \le 0 \equiv -f_i \ge 0$.
- 0s can be replaced of course by constants b_i, c_i
- unconstrained problem when $m = p = 0$.

Example 2 *:*

$$\begin{aligned} &\underset{x}{\text{minimize}} && x^2 \\ &\text{subject to:} && x \le 2 \wedge x \ge 1. \end{aligned}$$



$x^* = 1$.
If the constraints are relaxed, then $x^* = 0$.



$$\begin{array}{lll} \underset{x}{\text{minimize}} & f_0(x) & \\ \text{subject to:} & f_i(x) \le 0, & i = 1, \dots, m \\ & h_i(x) = 0, & i = 1, \dots, p, \end{array}$$

$x = (x_1, \dots, x_n) \in \mathbf{R}^n$, (*optimization variable*)

$f_0 : \mathbf{R}^n \mapsto \mathbf{R}$, (*objective (cost/utility) function*)

$f_i : \mathbf{R}^n \mapsto \mathbf{R}$, (*inequality constraints (functions)*)

$h_i : \mathbf{R}^n \mapsto \mathbf{R}$, (*equality constraints (functions)*)

$$\mathcal{D} : \bigcap_{i=1}^{m} \mathbf{dom}\, f_i \cap \bigcap_{i=1}^{p} \mathbf{dom}\, h_i \qquad (\textit{feasible set})$$

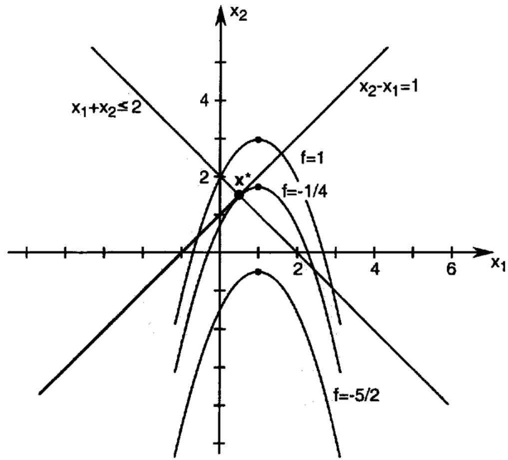
$$= \{x \mid x \in \mathbf{R}^n \wedge f_i(x) \le 0 \wedge h_i(x) = 0\}$$

$$x^* : \{x \mid x \in \mathcal{D} \wedge f_0(x) \le f_0(z)\ \forall z \in \mathcal{D}\} \qquad (\textit{solution})$$

Example 3 *(Chong and Zak, 2001, Ex. 20.1, P. 454):*

$$\begin{array}{ll} \underset{x}{\text{minimize}} & (x_1 - 1)^2 + x_2 - 2 \\ \text{subject to:} & x_2 - x_1 = 1 \\ & x_1 + x_2 \le 2. \end{array}$$

No global minimizer: $\partial z / \partial x_2 = 1 \neq 0$. *However,* $z|_{(x_2 - x_1 = 1)} = (x_1 - 1)^2 + (x_1 - 1)$, *which attains a minima at* $x_1 = 1/2$.



$x* = (1/2, 3/2)'$. (Let's see animation)

1.1.1 Motivation and Applications

- *optimization problem* is an abstraction of how to make "best" possible choice of $x \in \mathbf{R}^n$.
- *constrains* represent trim requirements or specifications that limit the possible choices.
- *objective function* represents the *cost* to minimize or the *utility* to maximize for each x.

Examples:

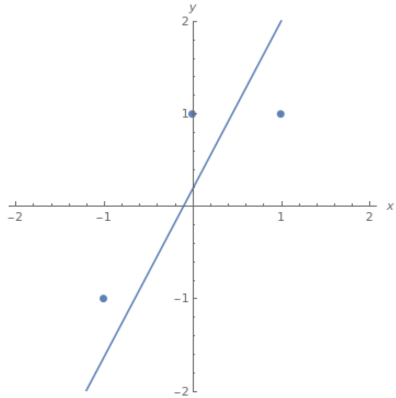
	Any problem	*Portfolio Optimization*	*Device Sizing*	*Data Science*
$x \in \mathbf{R}^n$	choice made	investment in capitals	dimensions	parameters
$f_i,\ h_i$	firm requirements /conditions	overall budget	engineering constraints	regularizer
f_0	cost (or utility)	overall risk	power consumption	error

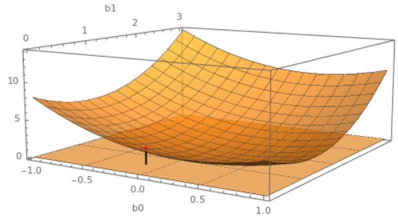
- Amazing variety of practical problems. In particular, data science: two sub-fields: construction and assessment.
- The construction of: Least Mean Square (LMS), Logistic Regression (LR), Support Vector Machines (SVM), Neural Networks(NN), Deep Neural Networks (DNN), etc.
- Many techniques are for solving the optimization problem:
  - Closed form solutions: convex optimization problems
  - Numerical solutions: Newton's methods, Gradient methods, Gradient descent, etc.
  - "Intelligent" methods: particle swarm optimization, genetic algorithms, etc.

Example 4 (Machine Learning: construction) *:* *Let's suppose that the best regression function is $Y = \beta_0 + \beta_1 X$, then for the training dataset (x_i, y_i) we need to minimize the MSE.*

- Half of ML field is construction: NN, SVM, etc.
- In DNN it is an optimization problem of millions of parameters.
- Let's see animation.
- Where are Probability, Statistics, and Linear Algebra here? Let's re-visit the chart.
- Is the optimization problem solvable:
  - closed form? (LSM)
  - numerically and guaranteed? (convex and linear)
  - numerically but not guaranteed? (non-convex):
    - numerical algorithms, e.g., GD,
    - local optimization,
    - heuristics, swarm, and genetics,
    - brute-force with exhaustive search

$$\underset{\beta_o,\beta_1}{\text{minimize}} \sum_i (\beta_o + \beta_1 x_i - y_i)^2$$





1.1.2 Solving Optimization Problems

- A *solution method* for a class of optimization problems is an algorithm that computes a solution.
- Even when the *objective function* and constraints are smooth, e.g., polynomials, the solution is very difficult.
- There are three classes where solutions exist, theory is very well developed, and amazingly found in many practical problems:

Linear $\subset$ Quadratic $\subset$ Convex $\subset$ Non-linear (not linear and not known to be convex!)

- For the first three classes, the problem can be solved very reliably in hundreds or thousands of variables!

1.2 Least-Squares and Linear Programming

1.2.1 Least-Squares Problems

A *least-squares* problem is an optimization problem with no constraints (i.e., $m = p = 0$), and an objective in the form:

$$\underset{x}{\text{minimize}} f_0(x) = \sum_{i=1}^{k} (a_i' x - b_i)^2 = \| A_{k\times n} x_{n\times 1} - b_{k\times 1} \|^2.$$

The solution is given in **closed form** by:

$$x = (A'A)^{-1} A'b$$

- Good algorithms in many SC SW exist; it is a very mature technology.
- Solution time is $O(n^2 k)$.
- Easily solvable even for hundreds or thousands of variables.
- More on that in the Linear Algebra course.
- Many other problems reduce to typical LS problem:
  - Weighted LS (to emphasize some observations)

$$\underset{x}{\text{minimize}} f_0(x) = \sum_{i=1}^{k} w_i (a_i' x - b_i)^2.$$

  - Regularization (to penalize for over-fitting)

$$\underset{x}{\text{minimize}} f_0(x) = \sum_{i=1}^{k} (a_i' x - b_i)^2 + \rho \sum_{j=1}^{n} x_j^2.$$

1.2.2 Linear Programming

A *linear programming* problem is an optimization problem with objective and all constraint functions are linear:

$$
\begin{array}{lll}
\underset{x}{\text{minimize}} & f_0(x) = C'x & \\
\text{subject to:} & a_i'x \leq b_i, & i = 1, \ldots, m \\
 & h_i'x = g_i, & i = 1, \ldots, p,
\end{array}
$$

- **No** closed form solution as opposed to LS.
- Very robust, reliable, and effective set of methods for numerical solution; e.g., Dantzig's simplex, and interior point.
- Complexity is $\simeq O(n^2 m)$.
- Similar to LS, we can solve a problem of thousands of variables.
- Example is *Chebyshev minimization* problem:

$$
\underset{x}{\text{minimize}} f_0(x) = \max_{i=1,\ldots,k} |a_i'x - b_i|,
$$

- The objective is different from the LS: minimize the maximum error. **Ex:**
- After some tricks, requiring familiarity with optimization, it is equivalent to a LP:

$$
\begin{array}{lll}
\underset{x}{\text{minimize}} & t & \\
\text{subject to:} & a_i'x - t \leq b_i, & i = 1, \ldots, k \\
 & -a_i'x - t \leq -b_i, & i = 1, \ldots, k
\end{array}
$$

1.3 Convex Optimization

A *convex optimization* problem is an optimization problem with objective and all constraint function are convex:

$$
\begin{aligned}
\underset{x}{\text{minimize}} \quad & f_0(x) \\
\text{subject to:} \quad & f_i(x) \le 0, && i = 1, \ldots, m \\
& h_i(x) = 0, && i = 1, \ldots, p, \\
& f_i(\alpha x + \beta y) \le \alpha f_i(x) + \beta f_i(y), \quad \alpha + \beta = 1, && 0 \le \alpha,\ 0 \le \beta, \quad 0 \le i \le m \\
& h_i(x) = a_i' x + b_i
\end{aligned}
$$

1.4 Nonlinear Optimization

Bibliography

Boyd, S. and Vandenberghe, L. (2004), *Convex Optimization*, Cambridge: Cambridge University Press.

Chong, E. K. and Zak, Stanislaw, H. (2001), *An Introduction to Optimization*, Wiley-Interscience, 4th ed.