

Subject

Hw 1

Date

آسان مرتبی 96131054

در این امر کردن فرست از سوال ها

لحفاً بخش مورد نظر / Uncomment کنید

(خود صبا ما در = ریاست امور است + سوالاتی که نیاز به توضیح دارد)

1a,b,c.txt

-----problem

1-----

-----problem 1_a-----

Calling SDPT3 4.0: 4 variables, 2 equality constraints

num. of constraints = 2

dim. of linear var = 4

SDPT3: Infeasible path-following algorithms

	version	predcorr	gam	expon	scale_data						
	NT	1	0.000	1	0						
it	pstep	dstep	pinfeas	dinfeas	gap	prim-obj	dual-obj	cputime			
0	0.000	0.000	1.8e+01	7.9e+00	4.0e+02	2.000000e+01	0.000000e+00	0:0:00	chol	1	
1	1	1	1.000	0.885	2.4e-06	9.8e-01	4.8e+01	7.586767e+00	-1.015012e+00	0:0:00	chol 1
1	2	1	1.000	1.000	4.1e-06	8.3e-03	5.5e+00	5.304837e+00	2.942602e-02	0:0:00	chol 1
1	3	0	0.899	1.000	4.9e-07	8.3e-04	5.5e-01	5.926709e-01	4.476985e-02	0:0:00	chol 1
1	4	1	1.000	0.340	3.4e-08	5.8e-04	7.7e-01	1.051697e+00	2.850351e-01	0:0:00	chol 1
1	5	0	0.952	1.000	1.8e-09	8.3e-06	4.0e-02	3.480772e-01	3.083275e-01	0:0:00	chol 1
1	6	0	0.981	0.977	1.5e-10	1.0e-06	9.0e-04	3.336816e-01	3.327802e-01	0:0:00	chol 1
1	7	0	0.989	0.989	4.0e-11	9.3e-08	1.0e-05	3.333373e-01	3.333271e-01	0:0:00	chol 1
1	8	0	0.989	0.989	9.4e-12	1.0e-09	1.1e-07	3.333334e-01	3.333333e-01	0:0:00	chol 1
1	9	0	0.999	0.995	5.6e-14	6.6e-12	1.6e-09	3.333333e-01	3.333333e-01	0:0:00	

stop: max(relative gap, infeasibilities) < 1.49e-08

number of iterations = 9

primal objective value = 3.33333334e-01

dual objective value = 3.33333332e-01

gap := trace(XZ) = 1.57e-09

relative gap = 9.44e-10

actual relative gap = 9.41e-10

rel. primal infeas (scaled problem) = 5.55e-14

rel. dual " " " = 6.59e-12

rel. primal infeas (unscaled problem) = 0.00e+00

rel. dual " " " = 0.00e+00

```

                                1a,b,c.txt
norm(X), norm(y), norm(Z) = 4.7e-01, 3.3e-01, 7.5e-01
norm(A), norm(b), norm(C) = 5.1e+00, 2.0e+00, 2.4e+00
Total CPU time (secs) = 0.30
CPU time per iteration = 0.03
termination code      = 0
DIMACS: 5.6e-14  0.0e+00  8.0e-12  0.0e+00  9.4e-10  9.4e-10
-----

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Status: Solved
Optimal value (cvx_optval): +0.333333

```

x1 =

4.7511e-10

x2 =

0.3333

```

#####
#####
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```

```

-----problem 1_b-----

```

Calling SDPT3 4.0: 10 variables, 5 equality constraints

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-----
num. of constraints = 5
dim. of socp var = 4, num. of socp blk = 2
dim. of linear var = 6

```

SDPT3: Infeasible path-following algorithms

version		predcorr	gam	expon	scale_data			
NT	1	0.000	1	0				
it	pstep	dstep	pinfeas	dinfeas	gap	prim-obj	dual-obj	cputime
0	0.000	0.000	1.0e+01	1.0e+01	6.1e+02	1.141421e+01	0.000000e+00	0:0:00 chol 1
1	1.000	0.400	2.6e-06	6.2e+00	4.7e+02	2.919771e+01	-3.589158e-01	0:0:00 chol 1
1	1.000	0.998	1.2e-05	2.5e-02	2.4e+01	2.288067e+01	7.460857e-02	0:0:00 chol 1
1	0.984	1.000	4.9e-07	1.0e-03	5.2e-01	6.039613e-01	8.170614e-02	0:0:00 chol 1

```

1a,b,c.txt
4|1.000|0.969|1.2e-07|1.3e-04|1.7e-01| 3.810841e-01 2.083304e-01| 0:0:00| chol 1
1
5|0.976|0.871|3.9e-09|2.5e-05|1.0e-02| 2.557620e-01 2.454166e-01| 0:0:00| chol 1
1
6|0.985|0.986|2.2e-10|1.3e-06|1.5e-04| 2.500863e-01 2.499340e-01| 0:0:00| chol 1
1
7|0.989|0.989|5.9e-11|1.1e-07|1.7e-06| 2.500010e-01 2.499994e-01| 0:0:00| chol 1
1
8|0.994|0.994|9.1e-13|7.1e-10|2.5e-08| 2.500000e-01 2.500000e-01| 0:0:00| chol 1
1
9|0.996|0.995|9.7e-15|4.3e-12|3.2e-10| 2.500000e-01 2.500000e-01| 0:0:00|
stop: max(relative gap, infeasibilities) < 1.49e-08

```

```

-----
number of iterations    = 9
primal objective value = 2.50000000e-01
dual  objective value = 2.50000000e-01
gap := trace(XZ)       = 3.25e-10
relative gap           = 2.16e-10
actual relative gap    = 2.12e-10
rel. primal infeas (scaled problem) = 9.71e-15
rel. dual      "      "      "      = 4.32e-12
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual      "      "      "      = 0.00e+00
norm(X), norm(y), norm(Z) = 9.7e-01, 7.9e-01, 1.4e+00
norm(A), norm(b), norm(C) = 6.0e+00, 2.0e+00, 2.4e+00
Total CPU time (secs) = 0.15
CPU time per iteration = 0.02
termination code      = 0
DIMACS: 9.7e-15 0.0e+00 5.2e-12 0.0e+00 2.1e-10 2.2e-10
-----

```

```

-----
Status: Solved
Optimal value (cvx_optval): +0.25

```

```

x1 =

0.2500

```

```

x2 =

0.2500

```

```

#####
#####
-----

```

-----problem 1_c-----

Calling SDPT3 4.0: 10 variables, 4 equality constraints
For improved efficiency, SDPT3 is solving the dual problem.

num. of constraints = 4
dim. of sdp var = 4, num. of sdp blk = 2
dim. of linear var = 4

SDPT3: Infeasible path-following algorithms

version	predcorr	gam	expon	scale_data						
HKM	1	0.000	1	0						
it	pstep	dstep	pinfeas	dinfeas	gap	prim-obj	dual-obj	cputime		
0	0.000	0.000	6.0e+00	1.1e+01	1.4e+03	4.333333e+01	0.000000e+00	0:0:00	chol	1
1	1	0.940	0.820	3.6e-01	2.0e+00	2.0e+02	2.846978e+01	-1.925310e+01	0:0:00	chol 1
1	2	1.000	1.000	5.6e-07	1.0e-02	2.7e+01	1.389290e+01	-1.250249e+01	0:0:00	chol 1
1	3	1.000	1.000	3.6e-07	1.0e-03	1.2e+01	6.258987e+00	-5.303076e+00	0:0:00	chol 1
1	4	0.930	0.930	5.3e-08	1.6e-04	1.0e+00	2.366707e-01	-7.753547e-01	0:0:00	chol 1
1	5	0.997	0.940	1.1e-08	1.9e-05	1.1e-01	-4.373959e-01	-5.428644e-01	0:0:00	chol 1
1	6	0.985	0.983	7.7e-10	1.3e-06	1.7e-03	-4.990567e-01	-5.007362e-01	0:0:00	chol 1
1	7	0.987	0.987	1.6e-10	1.2e-07	2.2e-05	-4.999880e-01	-5.000086e-01	0:0:00	chol 1
1	8	0.980	0.979	2.8e-11	2.5e-09	4.5e-07	-4.999998e-01	-5.000002e-01	0:0:00	chol 1
1	9	1.000	1.000	3.9e-12	5.5e-12	3.7e-08	-5.000000e-01	-5.000000e-01	0:0:00	chol 1
10	1.000	1.000	6.6e-11	1.0e-12	2.0e-09	-5.000000e-01	-5.000000e-01	0:0:00		

stop: max(relative gap, infeasibilities) < 1.49e-08

number of iterations = 10
primal objective value = -4.99999999e-01
dual objective value = -5.00000001e-01
gap := trace(XZ) = 1.99e-09
relative gap = 9.97e-10
actual relative gap = 9.73e-10
rel. primal infeas (scaled problem) = 6.56e-11
rel. dual " " " = 1.00e-12
rel. primal infeas (unscaled problem) = 0.00e+00

```

                                1a,b,c.txt
rel. dual      "      "      "      = 0.00e+00
norm(X), norm(y), norm(Z) = 9.4e+00, 5.6e-01, 2.1e+00
norm(A), norm(b), norm(C) = 4.1e+00, 1.0e+01, 2.6e+00
Total CPU time (secs) = 0.22
CPU time per iteration = 0.02
termination code      = 0
DIMACS: 6.6e-11  0.0e+00  1.3e-12  0.0e+00  9.7e-10  1.0e-09
-----

```

```

-----
Status: Solved
Optimal value (cvx_optval): +0.5

```

x1 =

0.5000

x2 =

0.1667

2.txt

-----problem
2-----

Calling SDPT3 4.0: 11 variables, 4 equality constraints
For improved efficiency, SDPT3 is solving the dual problem.

num. of constraints = 4
dim. of socp var = 5, num. of socp blk = 1
dim. of linear var = 6

SDPT3: Infeasible path-following algorithms

		version	predcorr	gam	expon	scale_data						
		NT	1	0.000	1	0						
it	pstep	dstep	pinfeas	dinfeas	gap	prim-obj	dual-obj	cputime				
0	0.000	0.000	9.5e-01	4.3e+00	2.3e+03	2.204541e+02	0.000000e+00	0:0:00	chol	1		
1	1	1	1.000	1.000	4.5e-07	5.0e-02	2.0e+02	2.080252e+02	2.878193e+01	0:0:00	chol	1
1	2	0.943	0.925	6.8e-08	8.4e-03	1.2e+01	4.760357e+01	3.641164e+01	0:0:00	chol	1	
1	3	0.791	1.000	4.1e-07	5.0e-04	5.7e+00	4.293607e+01	3.726829e+01	0:0:00	chol	1	
1	4	1.000	0.888	5.7e-08	1.0e-04	1.4e+00	4.015948e+01	3.881176e+01	0:0:00	chol	1	
1	5	0.883	1.000	9.4e-09	5.0e-06	3.0e-01	3.931792e+01	3.901936e+01	0:0:00	chol	1	
1	6	1.000	0.983	2.6e-09	5.8e-07	1.6e-02	3.913463e+01	3.911827e+01	0:0:00	chol	1	
1	7	0.977	0.972	3.3e-10	6.5e-08	4.2e-04	3.912522e+01	3.912480e+01	0:0:00	chol	1	
1	8	0.988	0.988	8.6e-12	8.7e-10	5.2e-06	3.912500e+01	3.912500e+01	0:0:00	chol	1	
1	9	0.996	0.994	4.6e-13	6.9e-12	7.3e-08	3.912500e+01	3.912500e+01	0:0:00			

stop: max(relative gap, infeasibilities) < 1.49e-08

number of iterations = 9
primal objective value = 3.91250000e+01
dual objective value = 3.91250000e+01
gap := trace(XZ) = 7.33e-08
relative gap = 9.25e-10
actual relative gap = 9.21e-10
rel. primal infeas (scaled problem) = 4.58e-13
rel. dual " " " = 6.86e-12
rel. primal infeas (unscaled problem) = 0.00e+00

```

                                2.txt
rel. dual      "      "      "      = 0.00e+00
norm(X), norm(y), norm(Z) = 3.8e+01, 3.1e+00, 4.2e+00
norm(A), norm(b), norm(C) = 4.3e+00, 3.4e+01, 5.3e+00
Total CPU time (secs) = 0.34
CPU time per iteration = 0.04
termination code      = 0
DIMACS: 6.7e-13  0.0e+00  1.2e-11  0.0e+00  9.2e-10  9.3e-10
-----

```

```

-----
Status: Solved
Optimal value (cvx_optval): -21.625

```

x =

```

    1.0000
    0.5000
   -1.0000

```


3.txt

-----problem

3-----

-----problem 3_a-----

Calling SDPT3 4.0: 48 variables, 20 equality constraints
For improved efficiency, SDPT3 is solving the dual problem.

num. of constraints = 20
dim. of socp var = 32, num. of socp blk = 16
dim. of linear var = 16

SDPT3: Infeasible path-following algorithms

version predcorr gam expon scale_data

NT 1 0.000 1 0

it	pstep	dstep	pinfeas	dinfeas	gap	prim-obj	dual-obj	cputime
----	-------	-------	---------	---------	-----	----------	----------	---------

0	0.000	0.000	2.0e+01	1.1e+01	1.8e+03	0.000000e+00	0.000000e+00	0:0:00	chol 1
1	0.983	1.000	3.4e-01	1.0e-01	4.7e+01	-1.869504e-01	-1.711406e+01	0:0:00	chol 1
2	1.000	0.982	1.4e-07	1.2e-02	6.1e+00	-3.058179e-01	-6.351115e+00	0:0:00	chol 1
3	1.000	0.974	6.2e-07	1.3e-03	1.2e+00	-7.331590e-01	-1.950414e+00	0:0:00	chol 1
4	0.992	0.943	1.8e-08	1.7e-04	2.6e-01	-1.047306e+00	-1.311399e+00	0:0:00	chol 1
5	0.736	1.000	4.9e-09	1.0e-05	9.7e-02	-1.166013e+00	-1.263050e+00	0:0:00	chol 1
6	1.000	1.000	4.2e-10	1.0e-06	1.1e-02	-1.225668e+00	-1.237117e+00	0:0:00	chol 1
7	0.982	0.982	2.9e-10	1.2e-07	2.1e-04	-1.234441e+00	-1.234650e+00	0:0:00	chol 1
8	0.989	0.989	7.4e-11	1.4e-09	2.3e-06	-1.234603e+00	-1.234605e+00	0:0:00	chol 1
9	0.994	0.992	2.1e-10	2.5e-11	3.3e-08	-1.234605e+00	-1.234605e+00	0:0:00	

stop: max(relative gap, infeasibilities) < 1.49e-08

number of iterations = 9
primal objective value = -1.23460477e+00
dual objective value = -1.23460481e+00
gap := trace(XZ) = 3.26e-08
relative gap = 9.39e-09
actual relative gap = 9.60e-09
rel. primal infeas (scaled problem) = 2.07e-10

```

3.txt
rel. dual      "      "      "      = 2.51e-11
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual      "      "      "      = 0.00e+00
norm(X), norm(y), norm(Z) = 9.7e-01, 2.1e+00, 5.6e+00
norm(A), norm(b), norm(C) = 1.2e+01, 2.0e+00, 4.6e+00
Total CPU time (secs) = 0.35
CPU time per iteration = 0.04
termination code      = 0
DIMACS: 2.1e-10  0.0e+00  4.6e-11  0.0e+00  9.6e-09  9.4e-09
-----

```

```

-----
Status: Solved
Optimal value (cvx_optval): +1.2346

```

```

x =

    0.0298
    0.0407
   -0.1294

```

```

#####
#####
-----

```

```

-----problem 3_b-----

```

```

Calling SDPT3 4.0: 35 variables, 16 equality constraints
-----

```

```

num. of constraints = 16
dim. of socp var = 32, num. of socp blk = 16
dim. of free var = 3 *** convert ublk to lblk
*****
SDPT3: Infeasible path-following algorithms
*****
version predcorr gam expon scale_data
NT      1      0.000  1      0
it pstep dstep pinfeas dinfeas gap      prim-obj      dual-obj      cputime
-----
0|0.000|0.000|7.8e-01|8.6e+00|7.4e+02| 2.865344e+01  0.000000e+00| 0:0:00| chol  1
1
1|1.000|0.854|1.7e-06|1.3e+00|7.5e+01| 4.089955e+01  1.220633e+01| 0:0:00| chol  1
1
2|1.000|0.979|3.8e-07|3.6e-02|5.4e+00| 1.413073e+01  9.228779e+00| 0:0:00| chol  1
1
3|0.877|0.864|8.5e-07|5.6e-03|8.2e-01| 1.123183e+01  1.046856e+01| 0:0:00| chol  1
1

```

```

3.txt
4|0.768|0.502|3.4e-07|2.8e-03|2.8e-01| 1.082481e+01 1.056846e+01| 0:0:00| chol 1
1
5|1.000|0.433|2.5e-07|1.6e-03|1.2e-01| 1.073206e+01 1.062561e+01| 0:0:00| chol 1
1
6|1.000|0.711|1.7e-08|4.7e-04|3.1e-02| 1.071277e+01 1.068589e+01| 0:0:00| chol 1
1
7|1.000|0.627|3.6e-09|1.7e-04|1.2e-02| 1.071079e+01 1.070045e+01| 0:0:00| chol 1
1
8|0.912|0.313|7.2e-10|1.2e-04|7.6e-03| 1.070969e+01 1.070314e+01| 0:0:00| chol 1
1
9|0.984|0.977|2.8e-10|2.8e-06|1.8e-04| 1.070926e+01 1.070911e+01| 0:0:00| chol 1
1
10|0.989|0.989|4.4e-11|1.1e-06|2.9e-06| 1.070925e+01 1.070925e+01| 0:0:00| chol 1
1
11|0.583|0.945|1.9e-11|1.9e-08|1.9e-07| 1.070925e+01 1.070925e+01| 0:0:00| chol 1
1
12|0.558|0.943|8.4e-12|1.2e-09|4.6e-08| 1.070925e+01 1.070925e+01| 0:0:00|
stop: max(relative gap, infeasibilities) < 1.49e-08

```

```

-----
number of iterations    = 12
primal objective value = 1.07092487e+01
dual  objective value = 1.07092487e+01
gap := trace(XZ)       = 4.59e-08
relative gap           = 2.05e-09
actual relative gap    = 1.96e-09
rel. primal infeas (scaled problem) = 8.40e-12
rel. dual      "      "      "      = 1.24e-09
rel. primal infeas (unscaled problem) = 0.00e+00
rel. dual      "      "      "      = 0.00e+00
norm(X), norm(y), norm(Z) = 5.0e+00, 3.8e+00, 5.5e+00
norm(A), norm(b), norm(C) = 1.4e+01, 4.6e+00, 5.0e+00
Total CPU time (secs) = 0.15
CPU time per iteration = 0.01
termination code      = 0
DIMACS: 1.5e-11  0.0e+00  3.1e-09  0.0e+00  2.0e-09  2.0e-09
-----

```

```

-----
Status: Solved
Optimal value (cvx_optval): +10.7092

```

x =

```

0.1813
-0.1017
0.1056

```

4 الف) همان طور که از Newton اندکها دانستیم مسیری که از

Steepest Descent، پیدا می شود. (مقادیر $\begin{bmatrix} F^* \\ x^* \end{bmatrix}$ در هر سلسله تکراری

ساده است.

4 ب) در این روش مانند Backtrack موجب کاهش تابع

و گنگدا شدن به صفر می شود و حتی برای بعضی از مقادیر c

(مثلاً $c=0.9$) و اگر چه می شود که به نظر می آید در این

دلیل است که $\nabla^2 f$ هم Positive definite نیست.

ولی در کنارش به تا آنجایی که هر تعارضی است روند کاهش

F ایجاد کند گنگداش شده است.

SteepestDecent Cubic[0 1].txt

-----problem 4 SteepestDecent Cubic

initial point [0 1]

X

ans =

0.0229

0.0386

Alpha

ans =

3.6915e-04

F*

ans =

1.0998

SteepestDecent Cubic[-1 1].txt

-----problem 4 SteepestDecent Cubic

initial point [-1 1]

X

ans =

-0.9989

0.9999

Alpha

ans =

4.5925e-05

F*

ans =

3.9961

SteepestDecent Cubic[2 1].txt

-----problem 4 SteepestDecent Cubic

initial point [2 1]

X

ans =

1.3729

1.1872

Alpha

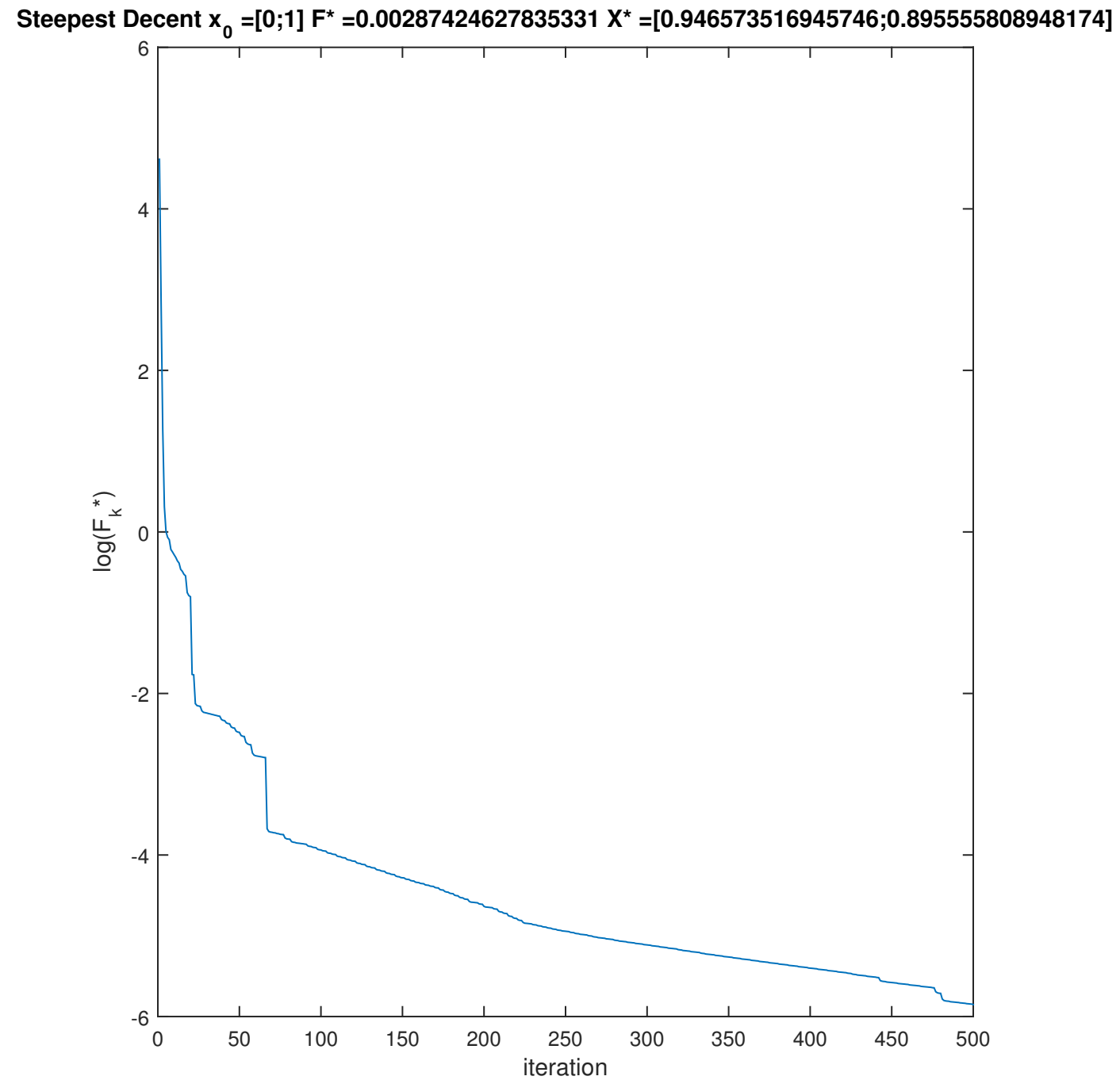
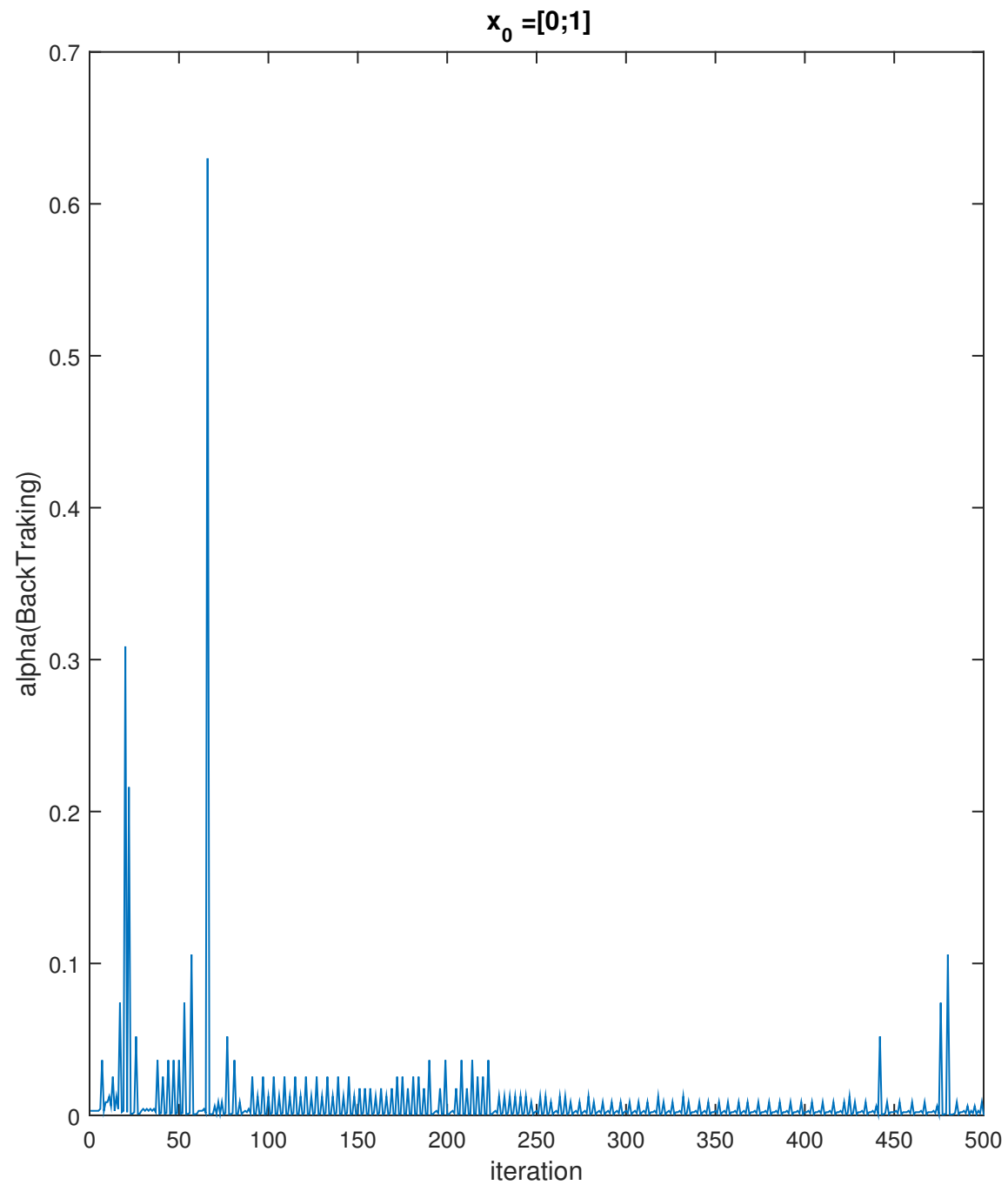
ans =

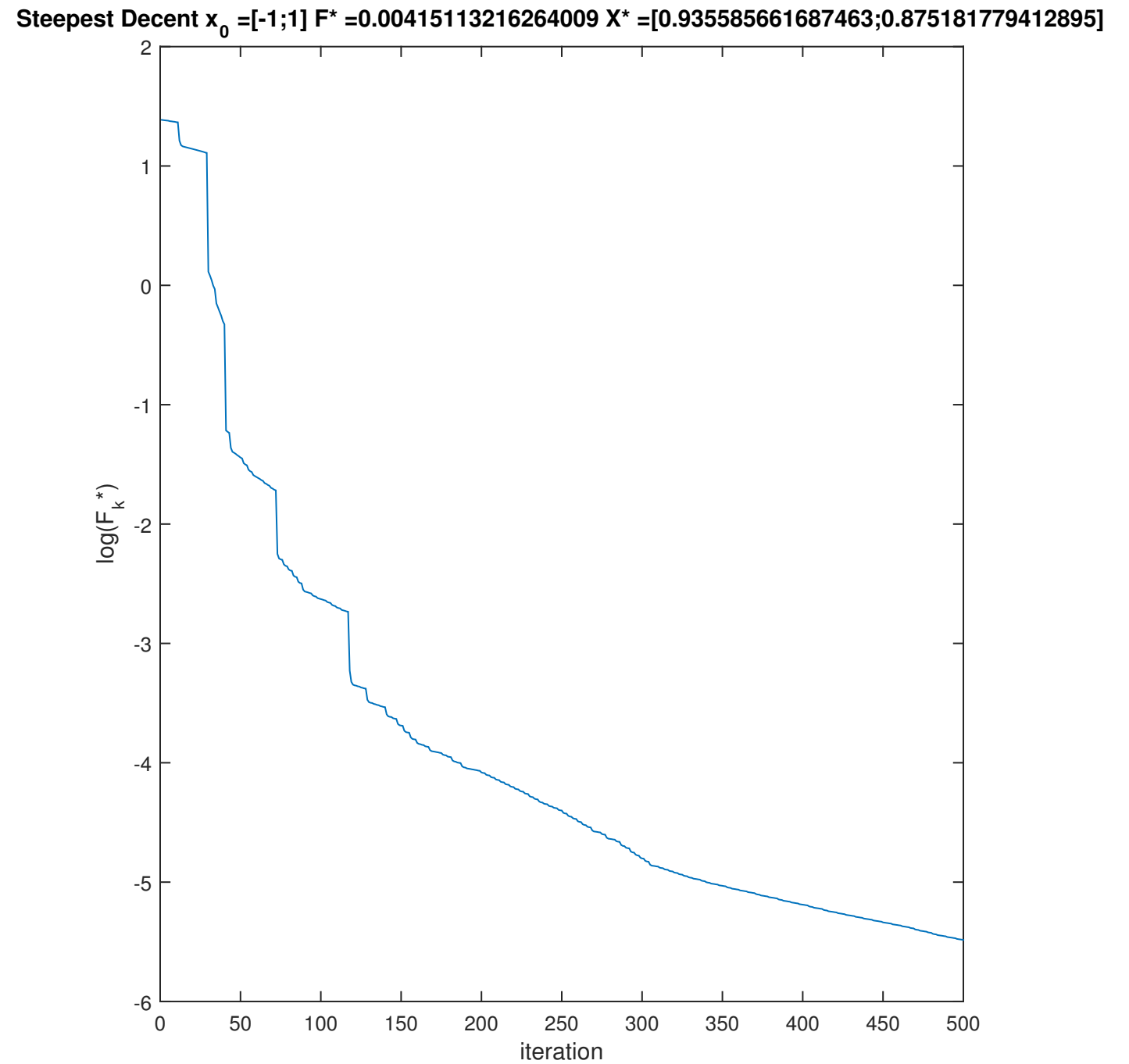
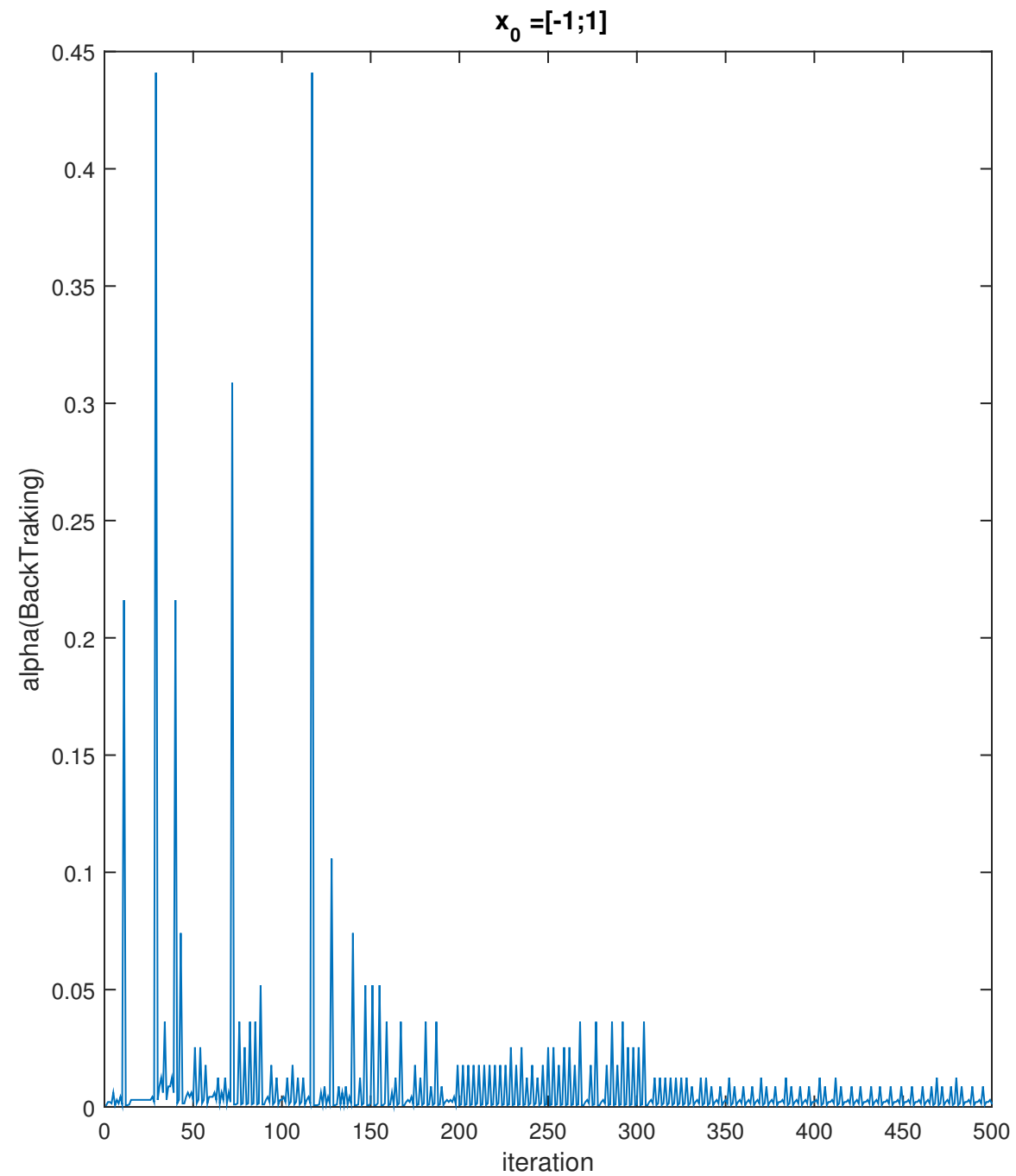
1.1921e-05

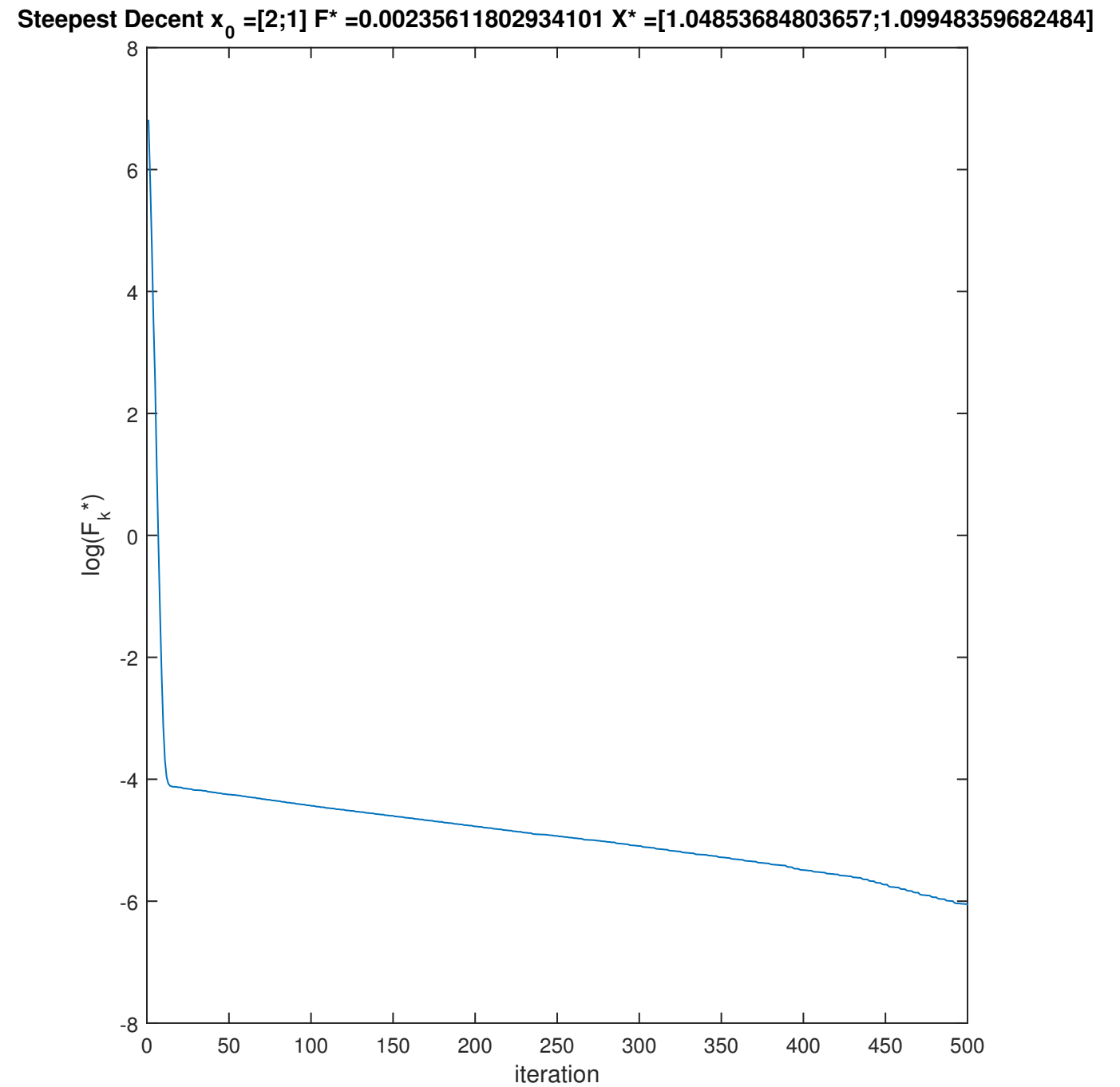
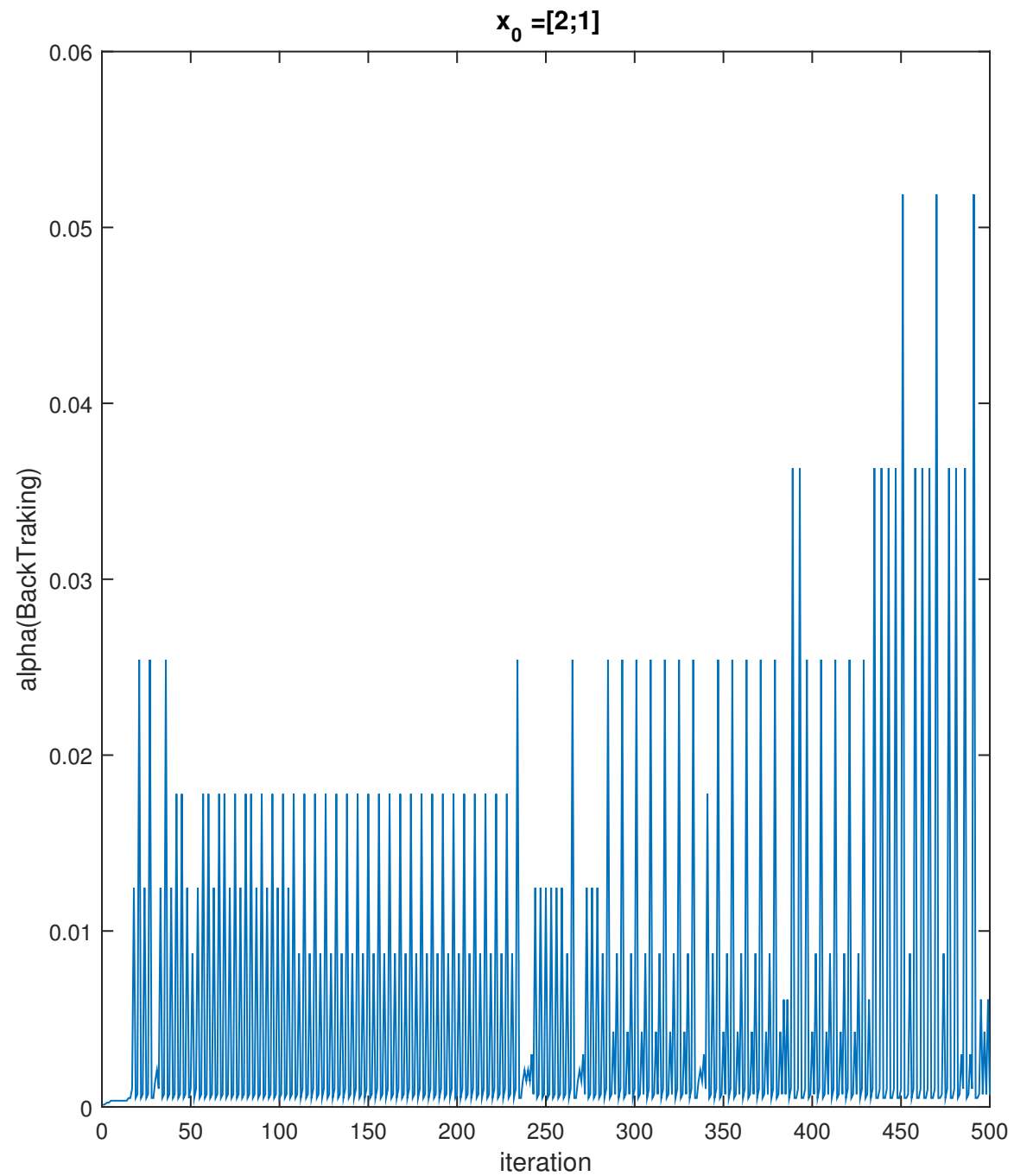
F*

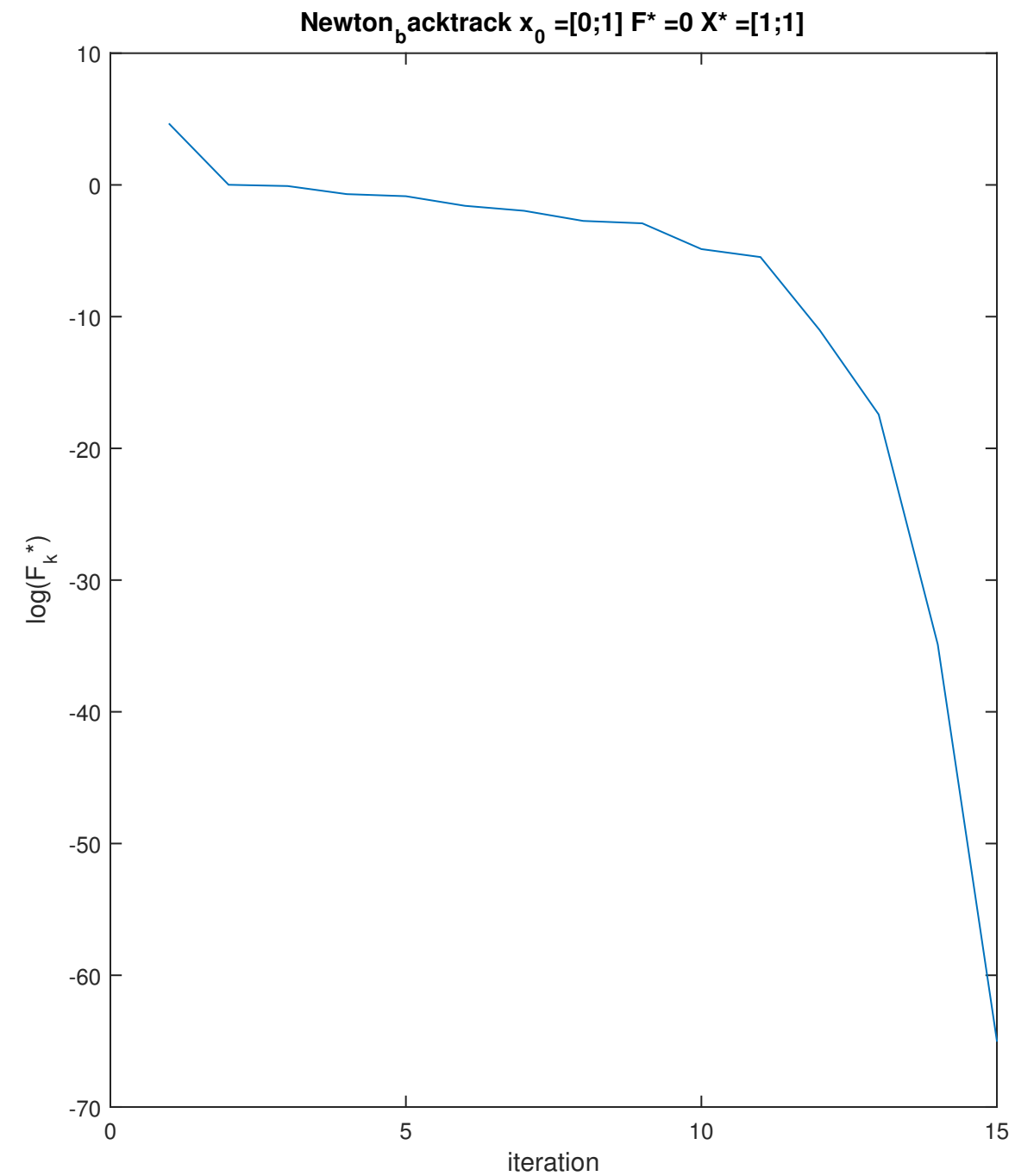
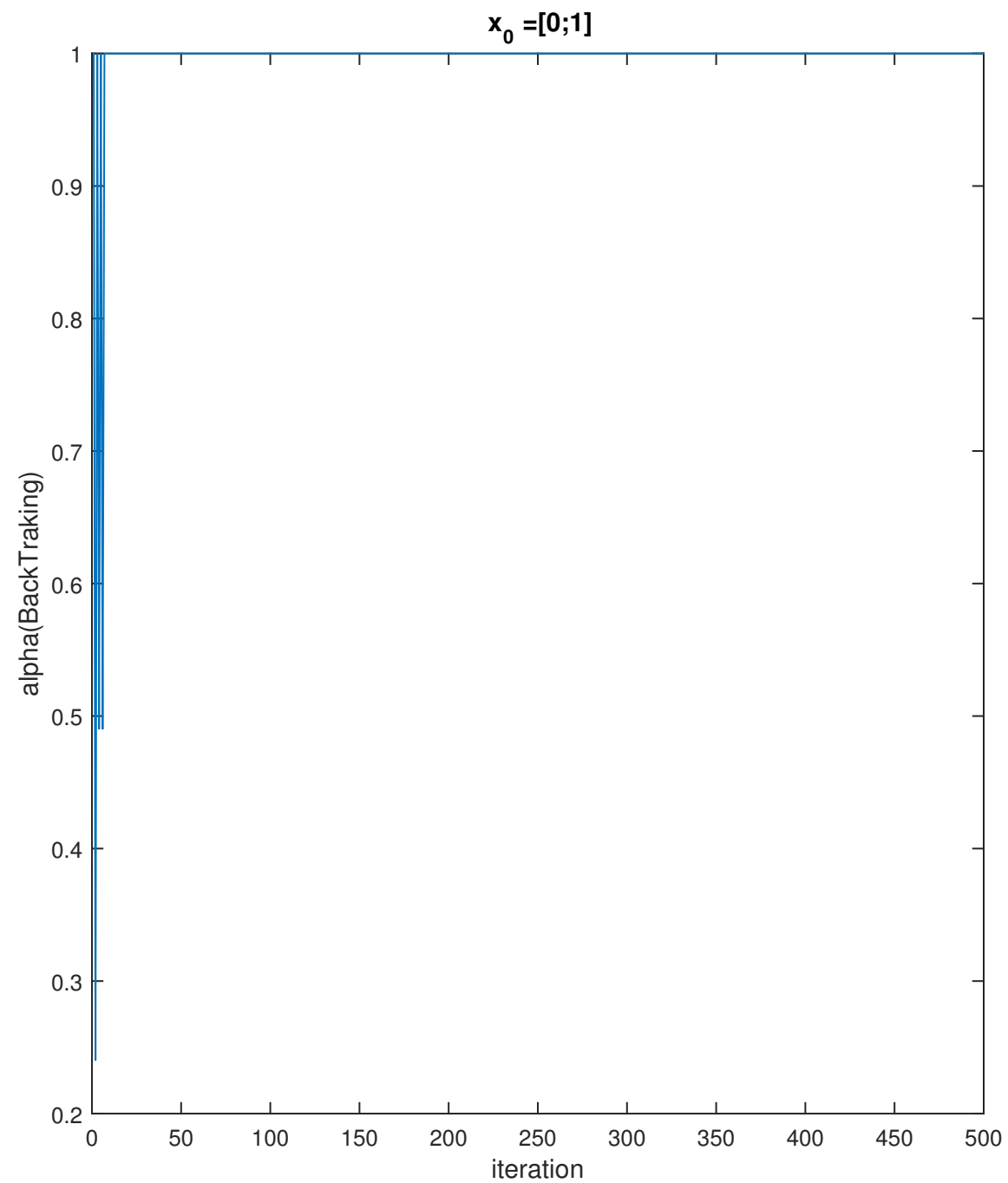
ans =

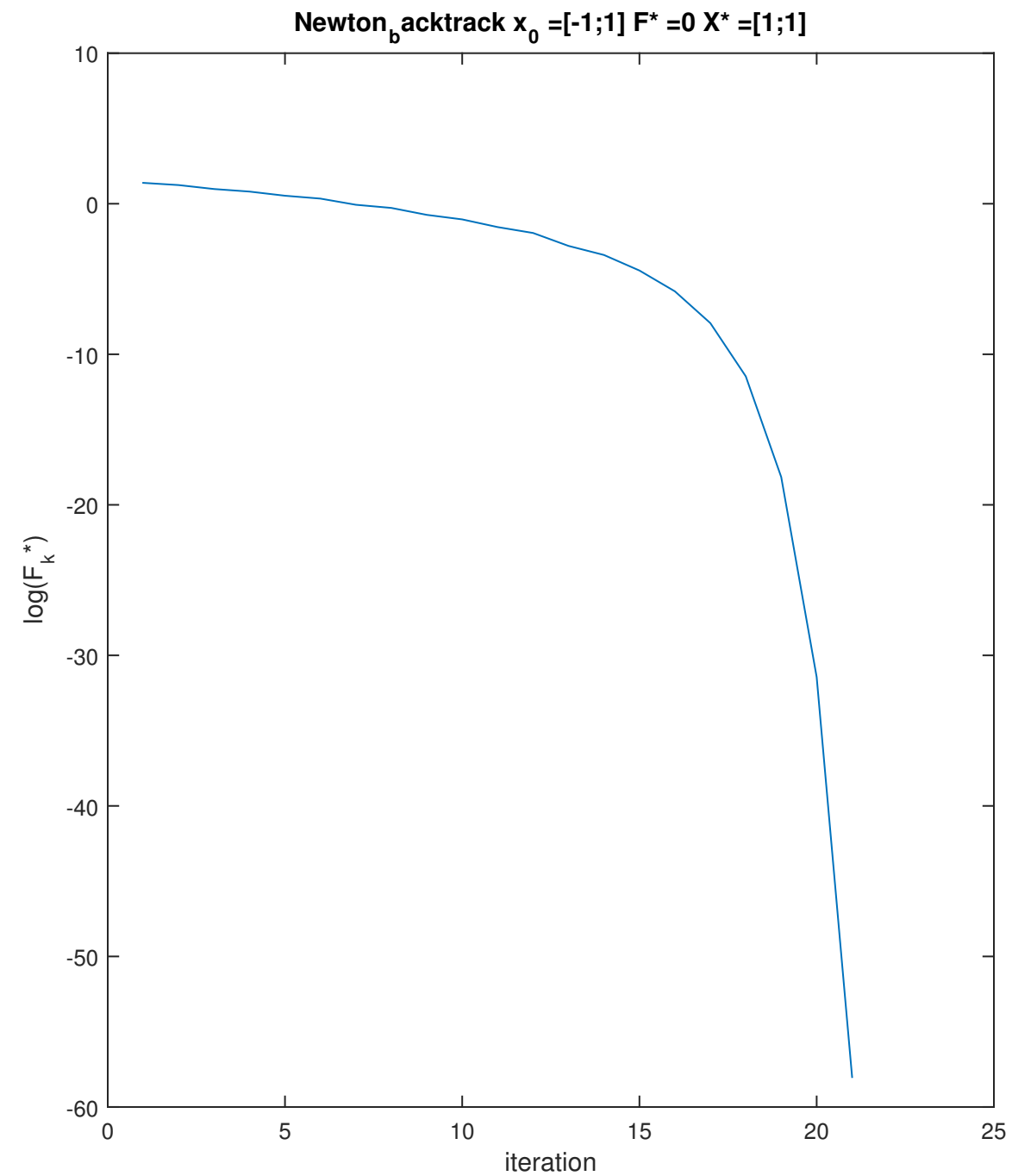
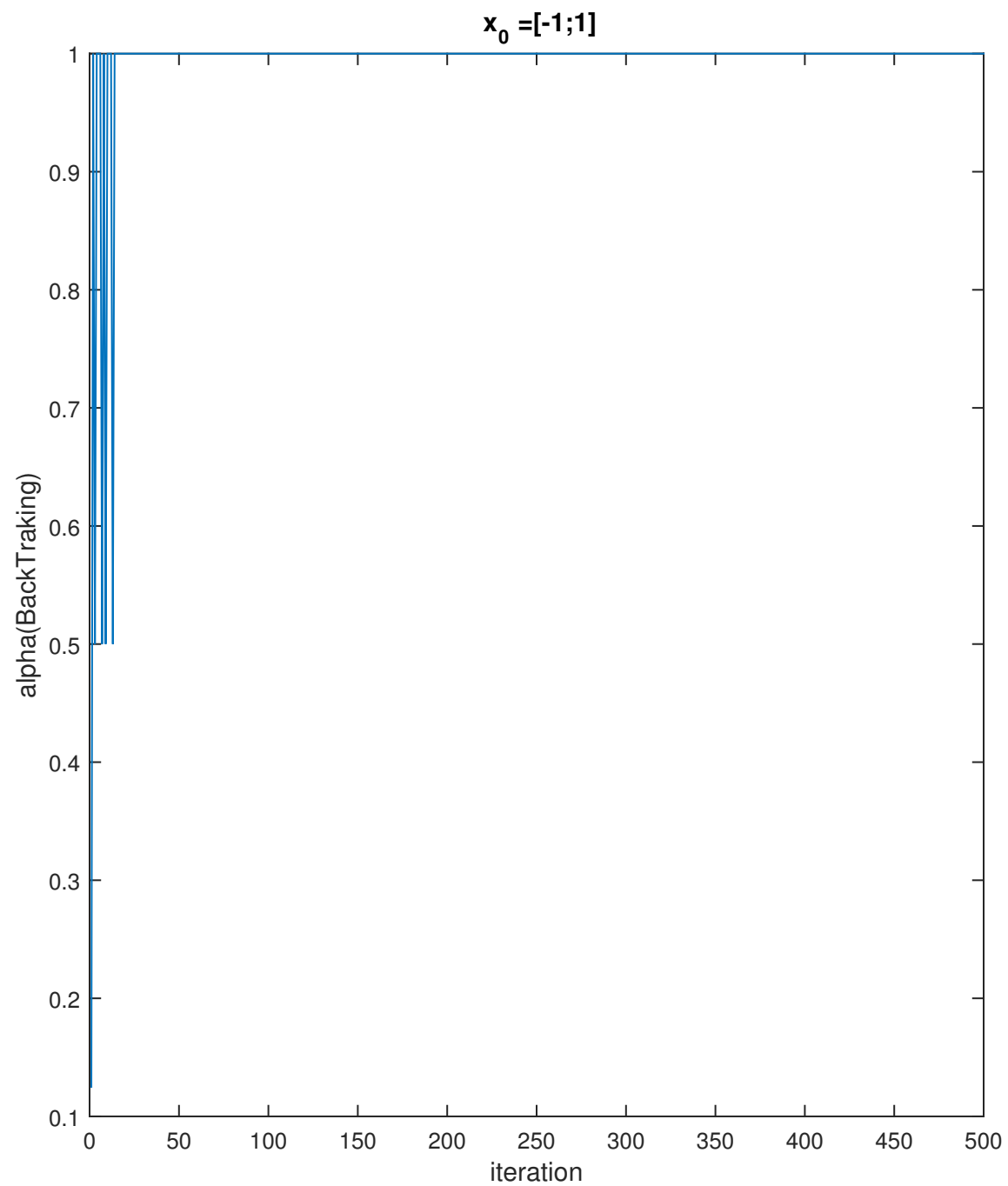
48.7946

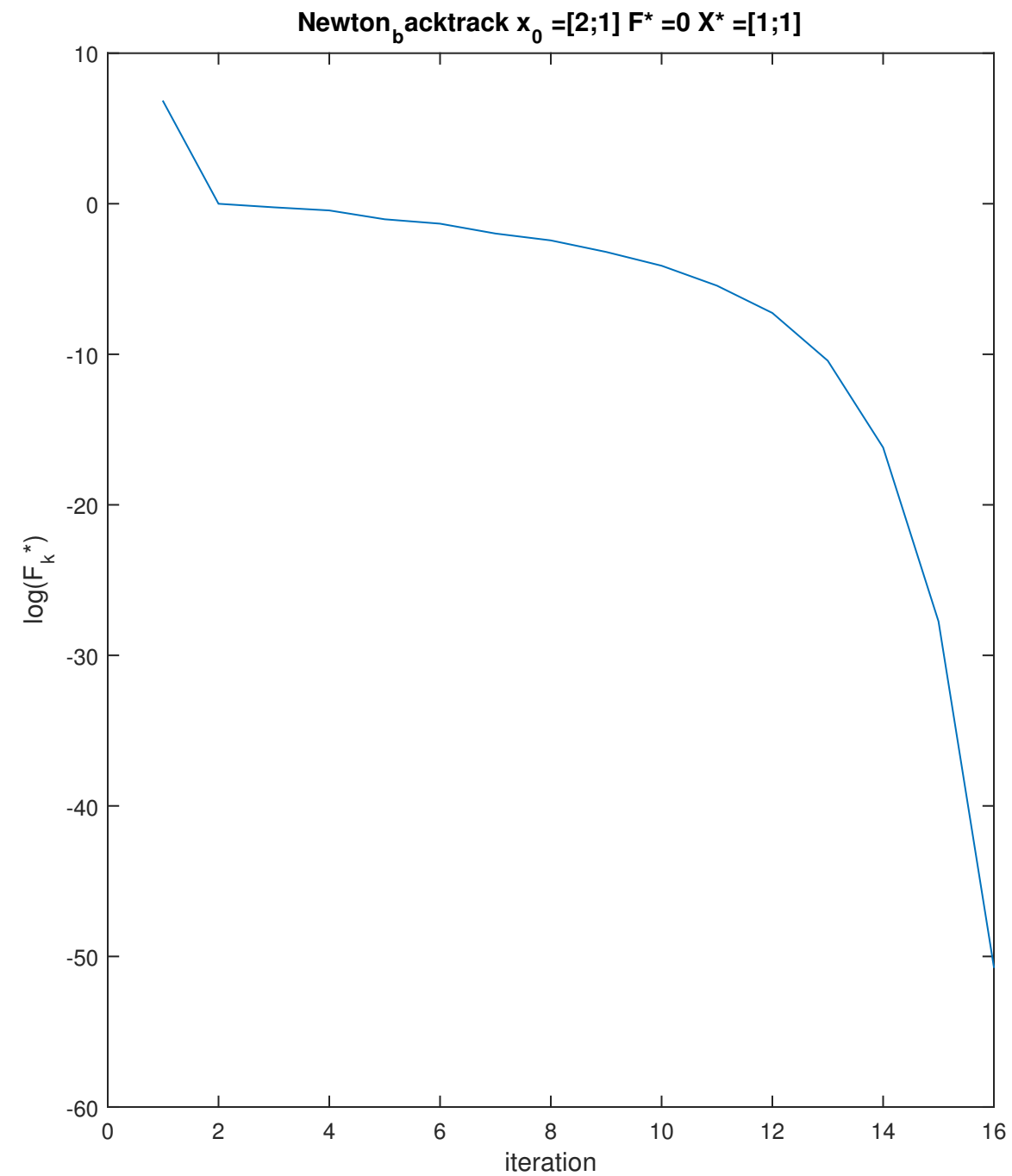
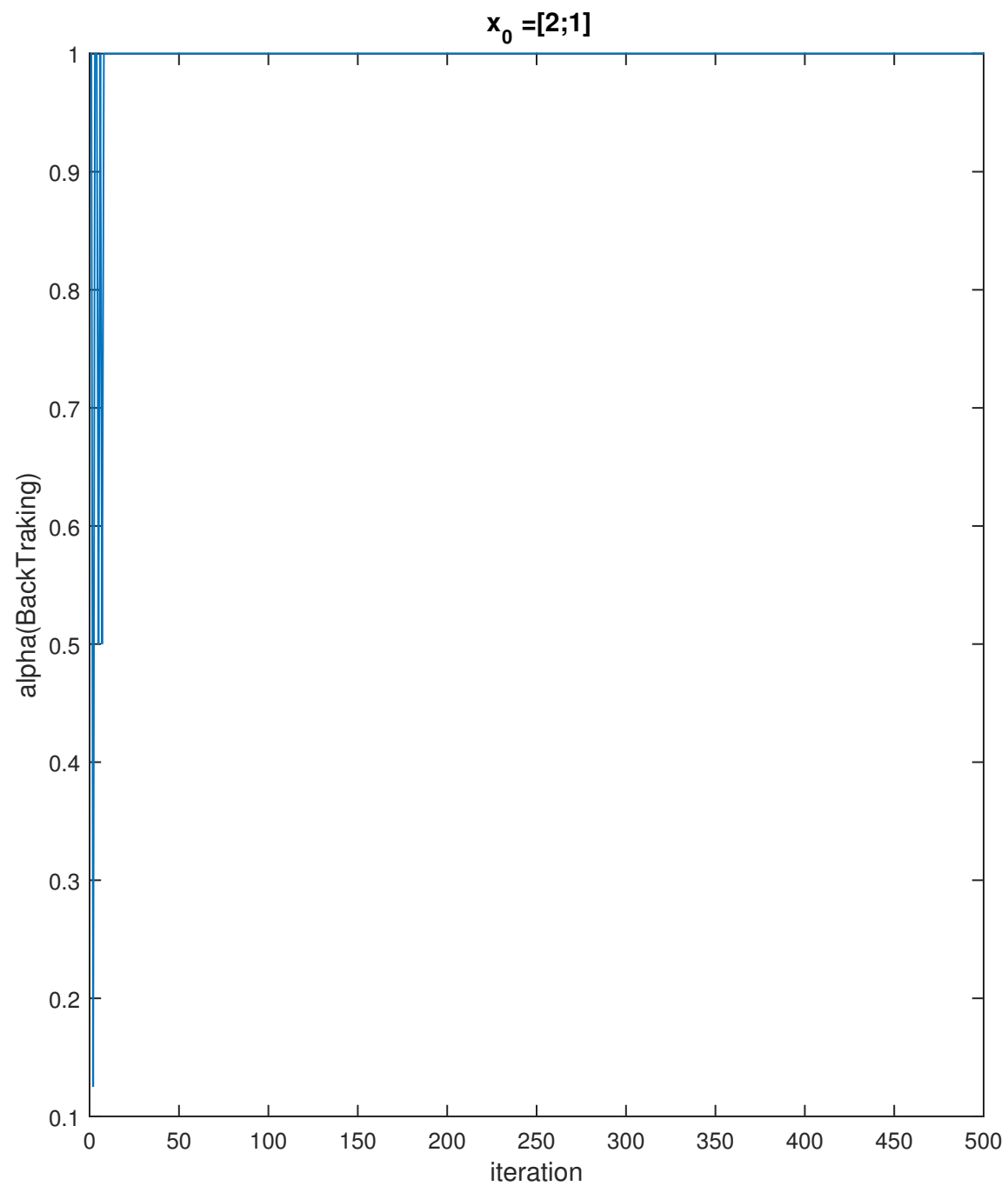












5- الف: برای قضیه \mathcal{H} کافی است \mathcal{H} را از

مسیر \mathcal{H} استفاده از

$$\|P^U + (I - 1)(P^B - P^U)\|^2 = \Delta_k^2$$

معادله

در یک فضا Δ معادله درجه 2 را می توان نوشت

$\mathcal{H} \leftarrow$ را در نظر گرفته ایم (معادله بالا) تقاطع مسیر با کره به شعاع \mathcal{H} است

نقطه اگر \mathcal{H} باشد یعنی F_{step} حداقل باید است

و یک مسیر را می توانیم به جواب می رسم

$$P_c = \frac{-g^T g}{g^T g}$$

است که صرفاً جایگزینی در \mathcal{H} است

5a.txt

-----problem 5_A

Trust-----

initial point = [2,2]

Delta = 2

X_star =

1.0658

1.1175

Delta = 1

X_star =

1.1664

1.3285

Delta = 0.5

X_star =

1.2748

1.7252

-----problem 5_B DogLeg and Cauchy -----

```
initial point = [2,2]
\delta = 0.2
```

```
min_val_Cauchy_model =
    1.3122
```

```
P_c =
```

```
    -0.1952
     0.0434
```

```
\delta = 1
```

```
min_val_Cauchy_model =
   -2.8150
```

```
P_c =
```

```
    -0.4137
     0.0919
```

```
\delta = 2
```

```
min_val_Cauchy_model =
   -2.8150
```

```
P_c =
```

```
    -0.4137
     0.0919
```

```
>> |
```


initial point = [2,2]

\delta = 0.2

out of trust

min_val_dog_model =

3.1244

P_dog =

-0.1655

0.0368

\delta = 1

out of trust

min_val_dog_model =

3.0462

P_dog =

-0.2069

0.0460

\delta = 2

out of trust

min_val_dog_model =

3.0462

P_dog =

-0.2069

0.0460

>>

6.txt

-----problem 6 A

X

X_est_steepest =

0.8095

1.4286

1.4762

-----problem 6 B

X_est =

0.8095

1.4286

1.4762

r =

1.0000	-0.3333	-0.0800	0
-1.0000	-0.0000	-0.1600	0.0000
-1.0000	-0.3333	0.0800	0

ans =

0.8095

1.4286

1.4762

-----problem 6 C

X_real =

0.8095

1.4286

1.4762