

A Brief Overview of Optimization Problems

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Why optimization?

- In some sense, *all engineering design* is optimization: choosing **design parameters** to improve some **objective**
- Much of *data analysis* is also optimization: extracting some model parameters from data while minimizing some error measure (e.g. fitting)
- Most *business decisions* = optimization: varying some *decision parameters* to maximize profit (e.g. investment portfolios, supply chains, etc.)

A general optimization problem

$$\min_{x \in \mathbb{R}^n} f_0(x)$$

subject to m constraints

$$f_i(x) \leq 0$$

$$i = 1, 2, \dots, m$$

x is a *feasible point* if it satisfies all the constraints

feasible region = set of all feasible x

minimize an **objective function** f_0
with respect to n **design parameters** x
(also called *decision parameters*, *optimization variables*, etc.)

— note that *maximizing* $g(x)$
corresponds to $f_0(x) = -g(x)$

note that an *equality constraint*
 $h(x) = 0$

yields two inequality constraints

$$f_i(x) = h(x) \text{ and } f_{i+1}(x) = -h(x)$$

(although, in practical algorithms, equality constraints typically require special handling)

Important considerations

- *Global versus local* optimization
- *Convex* vs. non-convex optimization
- *Unconstrained* or *box-constrained* optimization, and other special-case constraints
- Special classes of functions (linear, etc.)
- *Differentiable* vs. non-differentiable functions
- *Gradient-based* vs. *derivative-free* algorithms
- ...
- *Zillions of different algorithms*, usually restricted to various special cases, each with strengths/weaknesses

Global vs. Local Optimization

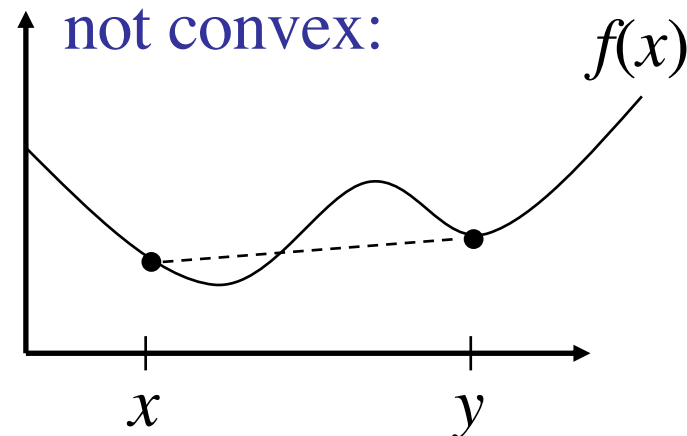
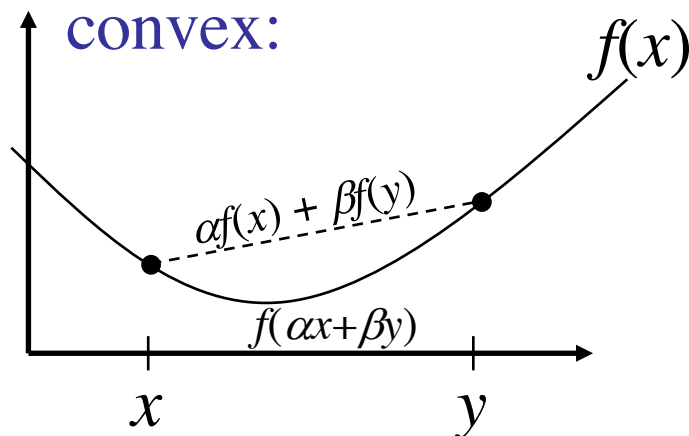
- For *general nonlinear* functions, *most* algorithms only guarantee a **local optimum**
 - that is, a feasible x_0 such that $f_0(x_0) \leq f_0(x)$ for all feasible x within some neighborhood $\|x - x_0\| < R$ (for some small R)
- A *much harder* problem is to find a **global optimum**: the minimum of f_0 for *all* feasible x
 - exponentially increasing difficulty with increasing n , practically impossible to *guarantee* that you have found global minimum without knowing some special property of f_0
 - many available algorithms, problem-dependent efficiencies
 - *not* just genetic algorithms or simulated annealing (which are popular, easy to implement, and thought-provoking, but usually *very slow*!)
 - for example, non-random systematic search algorithms (e.g. DIRECT), partially randomized searches (e.g. CRS2), repeated local searches from different starting points (“multistart” algorithms, e.g. MLSL), ...

Convex Optimization

[good reference: *Convex Optimization* by Boyd and Vandenberghe,
free online at www.stanford.edu/~boyd/cvxbook]

All the functions f_i ($i=0\dots m$) are *convex*:

$$f_i(\alpha x + \beta y) \leq \alpha f_i(x) + \beta f_i(y) \quad \text{where} \quad \begin{array}{l} \alpha + \beta = 1 \\ \alpha, \beta \in [0, 1] \end{array}$$



For a convex problem (convex objective & constraints)

any local optimum must be a global optimum

\Rightarrow efficient, robust solution methods available

Important Convex Problems

- LP (linear programming): the objective and constraints are *affine*: $f_i(x) = a_i^T x + \alpha_i$
- QP (quadratic programming): affine constraints + convex quadratic objective $x^T A x + b^T x$
- SOCP (second-order cone program): LP + *cone* constraints $\|Ax + b\|_2 \leq a^T x + \alpha$
- SDP (semidefinite programming): constraints are that $\sum A_k x_k$ is positive-semidefinite

all of these have very efficient, specialized solution methods

Important special constraints

- Simplest case is the *unconstrained* optimization problem: $m=0$
 - e.g., line-search methods like steepest-descent, nonlinear conjugate gradients, Newton methods ...
- Next-simplest are *box constraints* (also called *bound constraints*): $x_k^{\min} \leq x_k \leq x_k^{\max}$
 - easily incorporated into line-search methods and many other algorithms
 - many algorithms/software *only* handle box constraints
- ...
- Linear equality constraints $Ax=b$
 - for example, can be explicitly eliminated from the problem by writing $x=Ny+\xi$, where ξ is a solution to $A\xi=b$ and N is a basis for the nullspace of A

Derivatives of f_i

- Most-efficient algorithms typically **require user to supply the gradients $\nabla_x f_i$** of objective/constraints
 - you should *always* compute these analytically
 - rather than use finite-difference approximations, better to just use a derivative-free optimization algorithm
 - in principle, one can always compute $\nabla_x f_i$ with about the same cost as f_i , using **adjoint methods**
 - gradient-based methods can find (local) optima of problems with millions of design parameters
- **Derivative-free** methods: only require f_i values
 - easier to use, can work with complicated “black-box” functions where computing gradients is inconvenient
 - *may* be only possibility for nondifferentiable problems
 - need $> n$ function evaluations, bad for large n

Removable non-differentiability

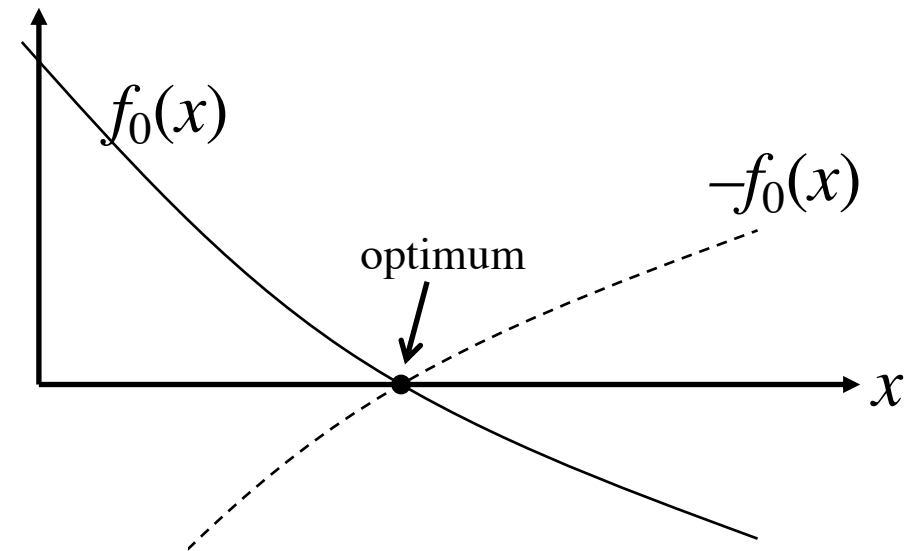
consider the *non-differentiable unconstrained* problem:

$$\min_{x \in \mathbb{R}^n} |f_0(x)|$$

equivalent to *minimax* problem:

$$\min_{x \in \mathbb{R}^n} (\max\{f_0(x), -f_0(x)\})$$

...still nondifferentiable...



...equivalent to *constrained* problem with a “temporary” variable t :

differentiable!

$$\min_{x \in \mathbb{R}^n, t \in \mathbb{R}} t$$

subject to:

$$t \geq f_0(x)$$

$$t \geq -f_0(x)$$

i.e. $f_1(x, t) = f_0(x) - t$
 $f_2(x, t) = -f_0(x) - t$

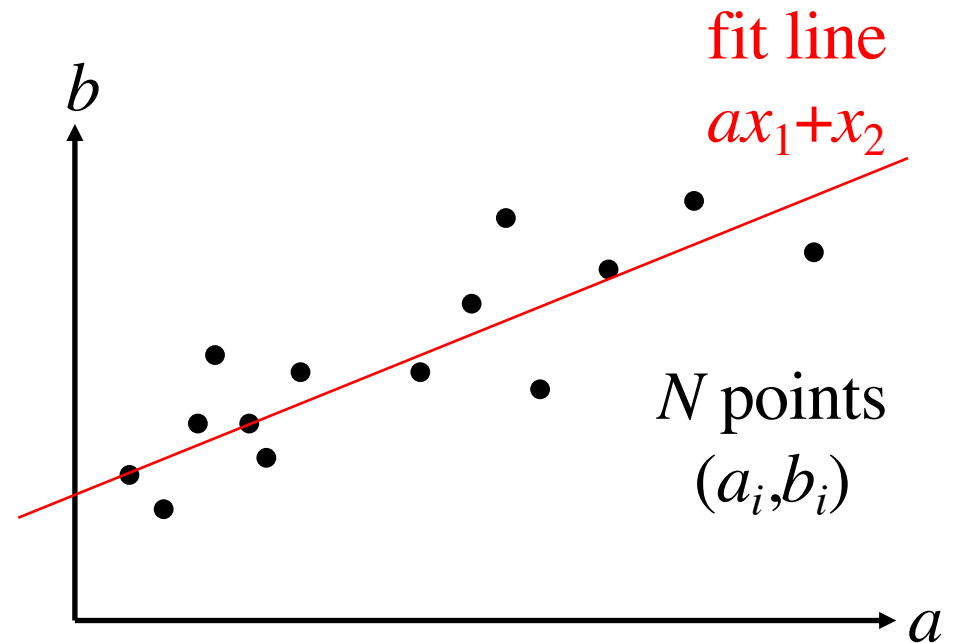
Example: Chebyshev linear fitting

find the fit that minimizes
the *maximum error*:

$$\min_{x_1, x_2} \left(\max_i |x_1 a_i + x_2 - b_i| \right)$$

$$= \min_{x \in \mathbb{R}^2} \|Ax - b\|_\infty$$

... nondifferentiable **minimax** problem



equivalent to a **linear programming** problem (LP):

subject to $2N$ constraints:

$$\min_{x_1, x_2, t} t$$

$$t \geq x_1 a_i + x_2 - b_i$$

$$t \geq -x_1 a_i - x_2 + b_i$$

equivalently:

$$t \geq |x_1 a_i + x_2 - b_i|$$

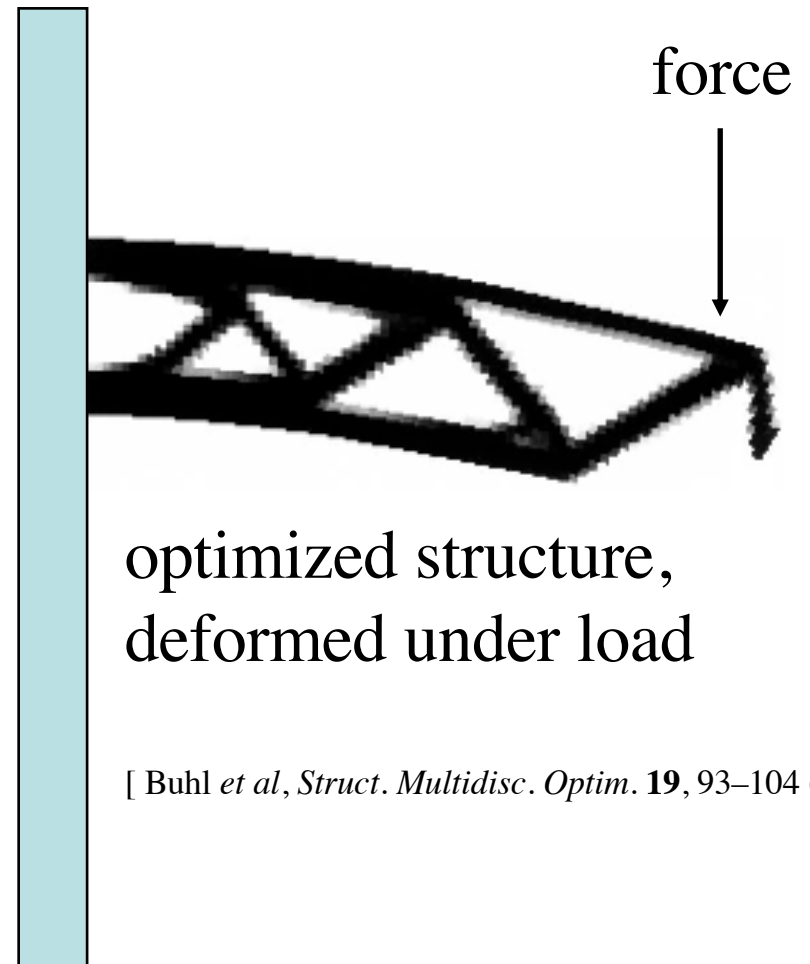
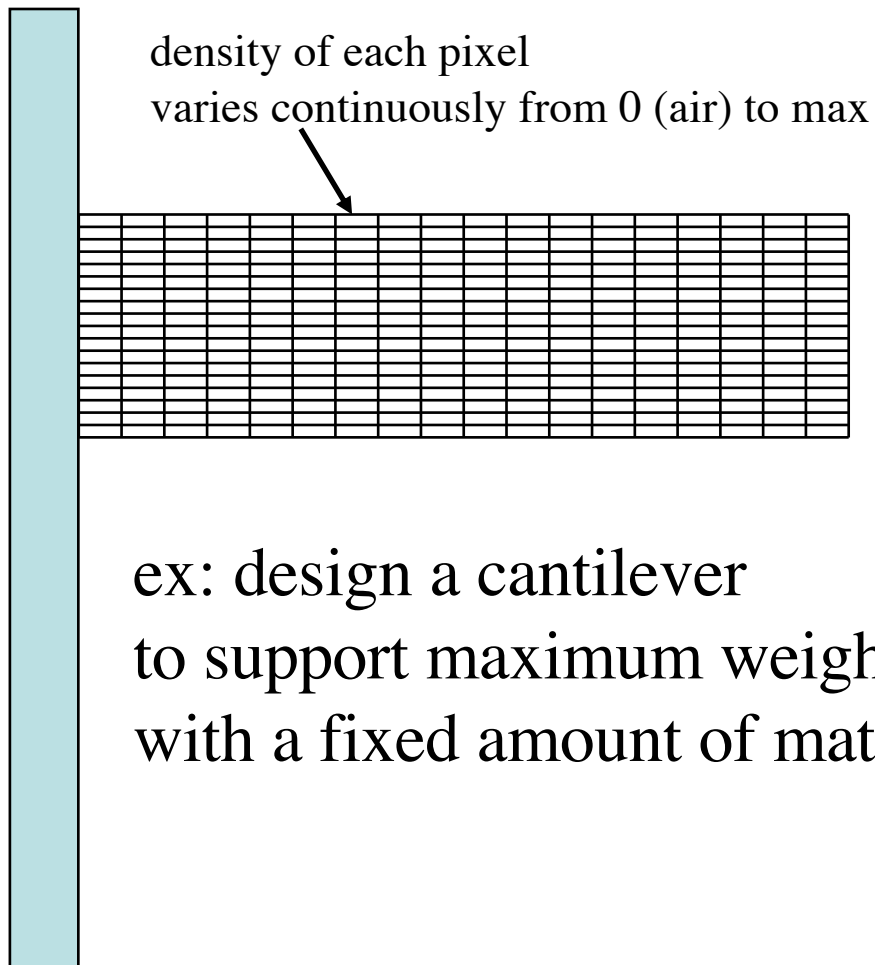
Relaxations of Integer Programming

If x is **integer-valued** rather than real-valued (e.g. $x \in \{0,1\}^n$), the resulting *integer programming* or *combinatorial optimization* problem becomes ***much harder*** in general.

However, useful results can often be obtained by a ***continuous relaxation*** of the problem — e.g., going from $x \in \{0,1\}^n$ to $x \in [0,1]^n$... at the very least, this gives an lower bound on the optimum f_0

Example: Topology Optimization

design a structure to do something, made of material A or B...
let *every pixel* of discretized structure vary *continuously* from A to B



[Buhl *et al*, *Struct. Multidisc. Optim.* **19**, 93–104 (2000)]

Stochastic Optimization

$$\min_{x \in \mathbb{R}^n} E[f(x, \xi)]$$

where $E[\dots]$ is
expected value
averaging over
random vars ξ

Deep-learning example:

Fitting (“learning”) to a huge “training set”
by sampling a random subset ξ :

$$f(x, \xi) = \sum_{k \in \xi} f_k(x)$$

$\nabla_x f$ often exists, but typically can’t use standard
gradient-descent because of randomness.

A popular algorithm: Adam [Kingma & Ba, 2014]
“stochastic gradient descent”

Some Sources of Software

- **NLopt**: implements many nonlinear optimization algorithms callable from many languages (C, Python, R, Matlab, ...) (global/local, constrained/unconstrained, derivative/no-derivative)
<http://github.com/stevengj/nlopt>
- Python: [scipy.optimize](#), [pyOpt](#), ...; Julia: [JuMP](#), [Optim](#),...
- Decision tree for optimization software:
<http://plato.asu.edu/guide.html>
— lists many (somewhat older) packages for many problems
- **CVX**: general convex-optimization package <http://cvxr.com>
... also Python [CVXOPT](#), R [CVXR](#), Julia [Convex](#)