Optimization through School Geometry

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Contents

***Abstract*—This book provides an introduction to optimization based on the NCERT textbooks from Class 6-12. Links to sample Python codes are available in the text.**

Download python codes using

```
svn co https://github.com/gadepall/school/trunk/
    ncert/optimization/codes
```

1 Constrained Optimization

1. Express the problem of finding the distance of the point $\mathbf{P} = \begin{pmatrix} 3 \\ -5 \end{pmatrix}$ from the line
$$L: \quad \begin{pmatrix} 3 & -4 \end{pmatrix} \mathbf{x} = 26 \tag{1.1.1}$$
as an optimization problem.
Solution: The given problem can be expressed as
$$\min_{\mathbf{x}} g(\mathbf{x}) = \|\mathbf{x} - \mathbf{P}\|^2 \tag{1.1.2}$$
$$\text{s.t.} \quad \mathbf{n}^T \mathbf{x} = c \tag{1.1.3}$$
where
$$\mathbf{n} = \begin{pmatrix} 3 \\ -4 \end{pmatrix} \tag{1.1.4}$$
$$c = 26 \tag{1.1.5}$$
2. Explain Problem 1.1 through a plot and find a graphical solution.
3. Solve using cvxpy.
Solution:

```
codes/line_dist_cvx.py
```

4. Convert (1.3) to an *unconstrained* optimization problem.
Solution: L in (1.1.1) can be expressed in terms of the direction vector $\mathbf{m}$ as
$$\mathbf{x} = \mathbf{A} + \lambda \mathbf{m}, \tag{1.4.1}$$
where $\mathbf{A}$ is any point on the line and
$$\mathbf{m}^T \mathbf{n} = 0 \tag{1.4.2}$$
Substituting (1.4.1) in (1.3), an unconstrained optimization problem
$$\min_{\lambda} f(\lambda) = \|\mathbf{A} + \lambda \mathbf{m} - \mathbf{P}\|^2 \tag{1.4.3}$$
is obtained.
5. Solve (1.4.3).
Solution:
$$f(\lambda) = (\lambda \mathbf{m} + \mathbf{A} - \mathbf{P})^T (\lambda \mathbf{m} + \mathbf{A} - \mathbf{P}) \tag{1.5.1}$$
$$= \lambda^2 \|\mathbf{m}\|^2 + 2\lambda \mathbf{m}^T (\mathbf{A} - \mathbf{P}) + \|\mathbf{A} - \mathbf{P}\|^2 \tag{1.5.2}$$
$$\because f^{(2)}\lambda = 2\|\mathbf{m}\|^2 > 0 \tag{1.5.3}$$
the minimum value of $f(\lambda)$ is obtained when
$$f^{(1)}(\lambda) = 2\lambda \|\mathbf{m}\|^2 + 2\mathbf{m}^T (\mathbf{A} - \mathbf{P}) = 0 \tag{1.5.4}$$
$$\implies \lambda_{\min} = -\frac{\mathbf{m}^T (\mathbf{A} - \mathbf{P})}{\|\mathbf{m}\|^2} \tag{1.5.5}$$
Choosing $\mathbf{A}$ such that
$$\mathbf{m}^T (\mathbf{A} - \mathbf{P}) = 0, \tag{1.5.6}$$

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substituting in (1.5.5),

$$\lambda_{\min} = 0 \quad \text{and} \tag{1.5.7}$$
$$\mathbf{A} - \mathbf{P} = \mu\mathbf{n} \tag{1.5.8}$$

for some constant μ. (1.5.8) is a consequence of (1.4.2) and (1.5.6). Also, from (1.5.8),

$$\mathbf{n}^T (\mathbf{A} - \mathbf{P}) = \mu \|\mathbf{n}\|^2 \tag{1.5.9}$$
$$\implies \mu = \frac{\mathbf{n}^T\mathbf{A} - \mathbf{n}^T\mathbf{P}}{\|\mathbf{n}\|^2} = \frac{c - \mathbf{n}^T\mathbf{P}}{\|\mathbf{n}\|^2} \tag{1.5.10}$$

from (1.1.3). Substituting $\lambda_{\min} = 0$ in (1.4.3),

$$\min_{\lambda} f(\lambda) = \|\mathbf{A} - \mathbf{P}\|^2 = \mu^2 \|\mathbf{n}\|^2 \tag{1.5.11}$$

upon substituting from (1.5.8). The distance between $\mathbf{P}$ and L is then obtained from (1.5.11) as

$$\|\mathbf{A} - \mathbf{P}\| = |\mu| \, \|\mathbf{n}\| \tag{1.5.12}$$
$$= \frac{\left|\mathbf{n}^T\mathbf{P} - c\right|}{\|\mathbf{n}\|} \tag{1.5.13}$$

after substituting for μ from (1.5.10).

2 Convex Function

1. The following python script plots

$$f(\lambda) = a\lambda^2 + b\lambda + d \tag{2.1.1}$$

for

$$a = \|\mathbf{m}\|^2 > 0 \tag{2.1.2}$$
$$b = \mathbf{m}^T (\mathbf{A} - \mathbf{P}) \tag{2.1.3}$$
$$c = \|\mathbf{A} - \mathbf{P}\|^2 \tag{2.1.4}$$

where $\mathbf{A}$ is the intercept of the line L in (1.1.1) on the x-axis and the points

$$\mathbf{U} = \begin{pmatrix} \lambda_1 \\ f(\lambda_1) \end{pmatrix}, \mathbf{V} = \begin{pmatrix} \lambda_2 \\ f(\lambda_2) \end{pmatrix} \tag{2.1.5}$$
$$\mathbf{X} = \begin{pmatrix} t\lambda_1 + (1-t)\lambda_2 \\ f[t\lambda_1 + (1-t)\lambda_2] \end{pmatrix}, \tag{2.1.6}$$
$$\mathbf{Y} = \begin{pmatrix} t\lambda_1 + (1-t)\lambda_2 \\ tf(\lambda_1) + (1-t) f(\lambda_2) \end{pmatrix} \tag{2.1.7}$$

for

$$\lambda_1 = -3, \lambda_2 = 4, t = 0.3 \tag{2.1.8}$$

in Fig. 2.1. Geometrically, this means that any point $\mathbf{Y}$ between the points $\mathbf{U}, \mathbf{V}$ on the line UV is always above the point $\mathbf{X}$ on the curve $f(\lambda)$. Such a function f is defined to be *convex* function

```
codes/optimization/1.2.py
```

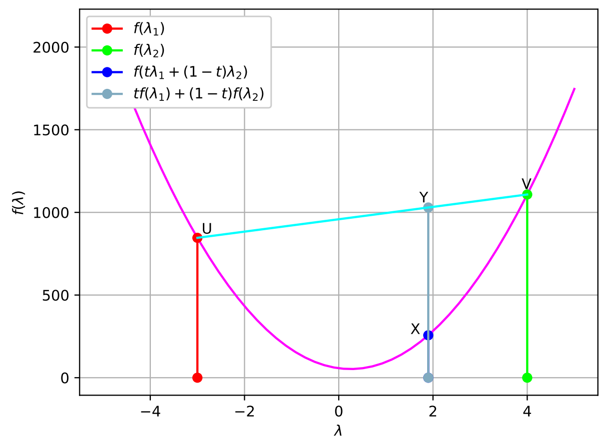

Fig. 2.1: $f(\lambda)$ versus λ

.

2. Show that

$$f[t\lambda_1 + (1-t)\lambda_2] \le tf(\lambda_1) + (1-t) f(\lambda_2) \tag{2.2.1}$$

for $0 < t < 1$. This is true for any convex function.

3. Show that

$$(2.2.1) \implies f^{(2)}(\lambda) > 0 \tag{2.3.1}$$

3 Gradient Descent

1. Find a numerical solution for (2.1.1)
Solution: A numerical solution for (**??**) is obtained as

$$\lambda_{n+1} = \lambda_n - \mu f'(\lambda_n) \tag{3.1.1}$$
$$= \lambda_n - \mu(2a\lambda_n + b) \tag{3.1.2}$$

where λ_0 is an inital guess.

2. Write a program to implement (3.1.2).
Solution: Download and execute

```
codes/optimization/gd.py
```

3. Find a closed form solution for (3.1.2) using the one sided Z transform.
4. Find the condition for which (3.1.2) converges, i.e.

$$\lim_{n\to\infty} |\lambda_{n+1} - \lambda_n| = 0 \tag{3.4.1}$$

4 Lagrange Multipliers

1. Find

$$\min_{\mathbf{x}} g(\mathbf{x}) = \|\mathbf{x}-\mathbf{P}\|^2 = r^2 \tag{4.1.1}$$

$$\text{s.t.} \quad h(\mathbf{x}) = \mathbf{n}^T\mathbf{x} - c = 0 \tag{4.1.2}$$

by plotting the circles $g(\mathbf{x})$ for different values of r along with the line $g(\mathbf{x})$.
Solution: The following code plots Fig. 4.1

```
codes/optimization/concirc.py
```

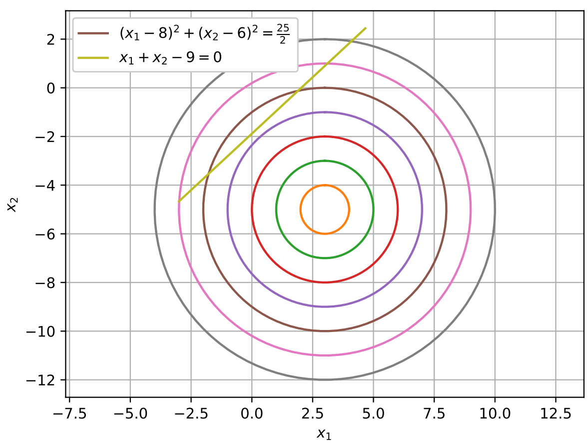

Fig. 4.1: Finding $\min_{\mathbf{x}} g(\mathbf{x})$
.

2. By solving the quadratic equation obtained from (4.1.1), show that

$$\min_{\mathbf{x}} r = \frac{3}{5} \tag{4.2.1}$$

and find $\mathbf{x} = \mathbf{Q}$ that minimizes r. By labeling $\mathbf{Q}$ in Fig. 4.1, show that $\mathbf{Q}$ is the point of contact of the line L with the circle of minimum radius $r = \frac{3}{5}$.

3. Show that

$$\nabla h(\mathbf{x}) = \begin{pmatrix} 3 \\ -4 \end{pmatrix} = \mathbf{n} \tag{4.3.1}$$

where

$$\nabla = \begin{pmatrix} \frac{\partial}{\partial x_1} \\ \frac{\partial}{\partial x_2} \end{pmatrix} \tag{4.3.2}$$

4. Show that

$$\nabla g(\mathbf{x}) = 2\left\{\mathbf{x} - \begin{pmatrix} 3 \\ -5 \end{pmatrix}\right\} = 2\{\mathbf{x}-\mathbf{P}\} \tag{4.4.1}$$

5. From Fig. **??**, show that

$$\nabla g(\mathbf{Q}) = \lambda \nabla h(\mathbf{Q}), \tag{4.5.1}$$

6. Use (4.5.1) and $\mathbf{h}(\mathbf{Q}) = 0$ from (4.1.2) to obtain $\mathbf{Q}$.

7. Define

$$C(\mathbf{x}, \lambda) = g(\mathbf{x}) - \lambda h(\mathbf{x}) \tag{4.7.1}$$

and show that $\mathbf{Q}$ can also be obtained by solving the equations

$$\nabla C(\mathbf{x}, \lambda) = 0. \tag{4.7.2}$$

What is the sign of λ? C is known as the Lagrangian and the above technique is known as the Method of Lagrange Multipliers.
Solution:

```
codes/optimization/lagmul.py
```

8. Obtain $\mathbf{Q}$ using gradient descent.

5 Quadratic Programming

1. Find the point on the curve

$$x^2 = 2y \tag{5.1.1}$$

nearest to the point

$$\mathbf{P} = \begin{pmatrix} 0 \\ 5 \end{pmatrix}. \tag{5.1.2}$$

by drawing a figure.
Solution: The following code plots Fig.

2. Frame Problem 5.1.1 as an optimization problem.
Solution: The given problem can be expressed as

$$\min_{\mathbf{x}} \|\mathbf{x}-\mathbf{P}\|^2 \tag{5.2.1}$$

$$\text{s.t. } \mathbf{x}^T\mathbf{V}\mathbf{x} + \mathbf{u}^T\mathbf{x} = 0 \tag{5.2.2}$$

where

$$\mathbf{V} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \mathbf{u} \qquad = -\begin{pmatrix} 0 \\ 2 \end{pmatrix} \tag{5.2.3}$$

3. Show that the constraint in 5.2.1 is nonconvex.
4. Show that the following *relaxation* makes (5.2.1) a convex optimization problem.

$$\min_{\mathbf{x}} \|\mathbf{x}-\mathbf{P}\|^2 \tag{5.4.1}$$

$$\text{s.t. } \mathbf{x}^T\mathbf{V}\mathbf{x} + \mathbf{u}^T\mathbf{x} \le 0 \tag{5.4.2}$$

5. Solve (5.4.1) using cvxpy.
6. Solve (5.4.1) using the method of Lagrange multipliers.
7. Solve (5.4.1) using gradient descent.