

Continuous Optimization: Assignment 3

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Exercise 1**Exercise 2**

(a)

Since \mathbf{Q} is a square matrix, we can write $\mathbf{Q} = \mathbf{U}\mathbf{\Lambda}\mathbf{U}^\top$ where \mathbf{U} is an orthogonal matrix and $\mathbf{\Lambda}$ is a diagonal matrix with the eigenvalues of \mathbf{Q} i.e. λ_i on the diagonal. Then, we have

$$\begin{aligned}
 \langle \mathbf{x}, \mathbf{Q}\mathbf{x} \rangle &= \langle \mathbf{x}, \mathbf{U}\mathbf{\Lambda}\mathbf{U}^\top \mathbf{x} \rangle \\
 &= \mathbf{x}^\top \mathbf{U}\mathbf{\Lambda}\mathbf{U}^\top \mathbf{x} \\
 &= (\mathbf{U}^\top \mathbf{x})^\top \mathbf{\Lambda} \mathbf{U}^\top \mathbf{x} \\
 &= (\mathbf{U}\mathbf{x})^\top \mathbf{\Lambda} (\mathbf{U}\mathbf{x}) & \mathbf{U} = \mathbf{U}^\top \\
 &= \sum_{i=1}^n \lambda_i ((\mathbf{U}\mathbf{x})_i)^2 \\
 &\leq \sum_{i=1}^n \lambda_{\max}(\mathbf{Q}) ((\mathbf{U}\mathbf{x})_i)^2 & \lambda_i \leq \lambda_{\max}(\mathbf{Q}) \\
 &= \lambda_{\max}(\mathbf{Q}) \sum_{i=1}^n ((\mathbf{U}\mathbf{x})_i)^2 \\
 &= \lambda_{\max}(\mathbf{Q}) (\mathbf{U}\mathbf{x})^\top \mathbf{U}\mathbf{x} \\
 &= \lambda_{\max}(\mathbf{Q}) \mathbf{x}^\top \mathbf{U}^\top \mathbf{U}\mathbf{x} \\
 &= \lambda_{\max}(\mathbf{Q}) \mathbf{x}^\top \mathbf{x} & \mathbf{U}^\top \mathbf{U} = \mathbf{I} \\
 &= \lambda_{\max}(\mathbf{Q}) \|\mathbf{x}\|^2
 \end{aligned}$$

Similar derivation can be shown for the smallest eigenvalue: $\langle \mathbf{x}, \mathbf{Q}\mathbf{x} \rangle \geq \lambda_{\min}(\mathbf{Q}) \|\mathbf{x}\|^2$.

(b)

Suppose λ is an eigenvalue of \mathbf{Q} with eigenvector \mathbf{v} . Then, we have

$$\begin{aligned}
 \mathbf{Q}\mathbf{v} &= \lambda\mathbf{v} \Rightarrow \tau\mathbf{Q}\mathbf{v} = \tau\lambda\mathbf{v} \\
 &\Rightarrow \mathbf{I}\mathbf{v} - \tau\mathbf{Q}\mathbf{v} = \mathbf{I}\mathbf{v} - \tau\lambda\mathbf{v} \\
 &\Rightarrow (\mathbf{I} - \tau\mathbf{Q})\mathbf{v} = (\mathbf{I} - \tau\text{diag}(\lambda))\mathbf{v}
 \end{aligned}$$

$\mathbf{I} - \tau\text{diag}(\lambda)$ is a matrix with same diagonal entries $1 - \tau\lambda$

$$\Rightarrow (\mathbf{I} - \tau\mathbf{Q})\mathbf{v} = (1 - \tau\lambda)\mathbf{v}$$

Above shows that $1 - \tau\lambda$ is an eigenvalue of $\mathbf{I} - \tau\mathbf{Q}$.

$$\begin{aligned}
 &\Rightarrow (\mathbf{I} - \tau\mathbf{Q})(\mathbf{I} - \tau\mathbf{Q})\mathbf{v} = (\mathbf{I} - \tau\mathbf{Q})(1 - \tau\lambda)\mathbf{v} \\
 &\Rightarrow (\mathbf{I} - \tau\mathbf{Q})(\mathbf{I} - \tau\mathbf{Q})\mathbf{v} = (1 - \tau\lambda)(\mathbf{I} - \tau\mathbf{Q})\mathbf{v} \\
 &\Rightarrow (\mathbf{I} - \tau\mathbf{Q})(\mathbf{I} - \tau\mathbf{Q})\mathbf{v} = (1 - \tau\lambda)(1 - \tau\lambda)\mathbf{v} \\
 &\Rightarrow (\mathbf{I} - \tau\mathbf{Q})^2\mathbf{v} = (1 - \tau\lambda)^2\mathbf{v}
 \end{aligned}$$

Thus $(1 - \tau\lambda)^2$ is an eigenvalue of $(\mathbf{I} - \tau\mathbf{Q})^2$ for each eigenvalue λ of \mathbf{Q} .

Exercise 3

(a)

Projection of \mathbf{v} onto the space spanned by the columns of \mathbf{A} means that we want to find a point in the column space of \mathbf{A} that is closest to \mathbf{v} i.e. for vector \mathbf{p} in the column space we want the distance between \mathbf{v} and \mathbf{p} to be as small as possible

$$\operatorname{argmin}_p \operatorname{dist}(\mathbf{v}, \mathbf{p})$$

which is equivalent to

$$\operatorname{argmin}_p \|\mathbf{v} - \mathbf{p}\|$$

or

$$\operatorname{argmin}_p \sqrt{\langle \mathbf{v} - \mathbf{p}, \mathbf{v} - \mathbf{p} \rangle}$$

(b)

In case of $m = 1$, the subspace spanned by \mathbf{u} is just a line $c\mathbf{u}$ for some constant $c \in \mathbb{R}$. We have

$$\operatorname{argmin}_c \sqrt{\langle \mathbf{v} - c\mathbf{u}, \mathbf{v} - c\mathbf{u} \rangle}$$

which by definition of the inner product, is equivalent to

$$\operatorname{argmin}_c (\mathbf{v} - c\mathbf{u})^\top \mathbf{Q}(\mathbf{v} - c\mathbf{u})$$

To find minimum, we take derivative of function

$$f(c) = (\mathbf{v} - c\mathbf{u})^\top \mathbf{Q}(\mathbf{v} - c\mathbf{u}) = \mathbf{v}^\top \mathbf{Q}\mathbf{v} - 2(\mathbf{v}^\top \mathbf{Q}\mathbf{u})c + (\mathbf{u}^\top \mathbf{Q}\mathbf{u})c^2$$

We have

$$f'(c) = 2(\mathbf{u}^\top \mathbf{Q}\mathbf{u})c - 2(\mathbf{v}^\top \mathbf{Q}\mathbf{u})$$

and the second derivative

$$f''(c) = 2(\mathbf{u}^\top \mathbf{Q}\mathbf{u}) \geq 0$$

which indicate function f is convex now we just have to solve $f'(c) = 0$

$$\begin{aligned} 2(\mathbf{u}^\top \mathbf{Q}\mathbf{u})c - 2(\mathbf{v}^\top \mathbf{Q}\mathbf{u}) &= 0 \\ c &= \frac{\mathbf{v}^\top \mathbf{Q}\mathbf{u}}{\mathbf{u}^\top \mathbf{Q}\mathbf{u}} \end{aligned}$$

and the projection $\mathbf{p} = \frac{\mathbf{v}^\top \mathbf{Q}\mathbf{u}}{\mathbf{u}^\top \mathbf{Q}\mathbf{u}} \mathbf{u}$

(c)

In case of $m > 1$, we have a vector $\hat{\mathbf{c}} \in \mathbb{R}^m$ defined by

$$\hat{\mathbf{c}} := \begin{pmatrix} c_1 \\ \vdots \\ c_m \end{pmatrix}$$

where the projection $\mathbf{p} = \mathbf{A}\hat{\mathbf{c}}$. We have

$$\underset{\hat{\mathbf{c}}}{\operatorname{argmin}} (\mathbf{v} - \mathbf{A}\hat{\mathbf{c}})^\top \mathbf{Q}(\mathbf{v} - \mathbf{A}\hat{\mathbf{c}})$$

To find the minimum, similarly, we define a function

$$g(\hat{\mathbf{c}}) = \mathbf{v}^\top \mathbf{Q}\mathbf{v} - 2\mathbf{v}^\top \mathbf{Q}\mathbf{A}\hat{\mathbf{c}} + \hat{\mathbf{c}}^\top \mathbf{A}^\top \mathbf{Q}\mathbf{A}\hat{\mathbf{c}}$$

We calculate its gradient

$$\nabla g(\hat{\mathbf{c}}) = -2\mathbf{v}^\top \mathbf{Q}\mathbf{A} + 2\mathbf{A}^\top \mathbf{Q}\mathbf{A}\hat{\mathbf{c}}$$

and its Hessian

$$\nabla^2 g(\hat{\mathbf{c}}) = 2\mathbf{A}^\top \mathbf{Q}\mathbf{A} = \mathbf{H}$$

We can show that \mathbf{H} is positive semi-definite. Suppose λ is an eigenvalue of \mathbf{H} and with corresponding eigenvector \mathbf{e}

$$\begin{aligned} \mathbf{H}\mathbf{e} &= \lambda\mathbf{e} \\ 2\mathbf{A}^\top \mathbf{Q}\mathbf{A}\mathbf{e} &= \lambda\mathbf{e} \\ 2\mathbf{e}^\top \mathbf{A}^\top \mathbf{Q}\mathbf{A}\mathbf{e} &= \lambda\mathbf{e}^\top \mathbf{e} \\ \lambda &= \frac{2(\mathbf{A}\mathbf{e})^\top \mathbf{Q}\mathbf{A}\mathbf{e}}{\mathbf{e}^\top \mathbf{e}} \geq 0 \end{aligned}$$

Thus we can get the minimizer $\hat{\mathbf{c}}$ by solving $\nabla g(\hat{\mathbf{c}}) = 0$

$$\begin{aligned} -2\mathbf{v}^\top \mathbf{Q}\mathbf{A} + 2\mathbf{A}^\top \mathbf{Q}\mathbf{A}\hat{\mathbf{c}} &= 0 \\ \mathbf{A}^\top \mathbf{Q}\mathbf{A}\hat{\mathbf{c}} &= \mathbf{v}^\top \mathbf{Q}\mathbf{A} \end{aligned}$$

Exercise 4

(a)

Define \tilde{A} and \tilde{f} accordingly:

$$\tilde{A} = \begin{pmatrix} A \\ \sqrt{\mu}D \end{pmatrix}, \quad \tilde{f} = \begin{pmatrix} f \\ 0 \end{pmatrix}$$

Note the 0 in \tilde{f} denotes a zero vector in \mathbb{R}^{2N}

where $\tilde{A} \in \mathbb{R}^{3N \times N}$ and $\tilde{f} \in \mathbb{R}^{3N}$.

We can verify that the reconstruction is equivalent to the original problem.

$$\begin{aligned}
 \frac{1}{2} \|\tilde{A}u - \tilde{f}\|^2 &= \frac{1}{2} (\|\tilde{A}u\|^2 - 2(\tilde{A}u)^\top \tilde{f} + \|\tilde{f}\|^2) \\
 &= \frac{1}{2} (\|Au\|^2 + \|\sqrt{\mu}Du\|^2 - 2(Au)^\top f + \|f\|^2 + 0) \\
 &= \frac{1}{2} (\|Au\|^2 + \mu\|Du\|^2 - 2(Au)^\top f + \|f\|^2) \\
 &= \frac{1}{2} (\|Au\|^2 - 2(Au)^\top f + \|f\|^2) + \frac{\mu}{2} \|Du\|^2 \\
 &= \frac{1}{2} \|Au - f\|^2 + \frac{\mu}{2} \|Du\|^2
 \end{aligned}$$

(b)

We have the following objective function:

$$\begin{aligned}
 L(u) &= \frac{1}{2} \|\tilde{A}u - \tilde{f}\|^2 \\
 &= \frac{1}{2} \|\tilde{A}u\|^2 - \tilde{f}^\top \tilde{A}u + \frac{1}{2} \|\tilde{f}\|^2 \\
 &= \frac{1}{2} \langle u, \tilde{A}u \rangle + \langle -A^\top f, u \rangle + \frac{1}{2} \|f\|^2
 \end{aligned}$$

with corresponding standard form $L(u) = \frac{1}{2} \langle u, Qu \rangle + \langle b, u \rangle + c$ where $Q = \tilde{A}^\top \tilde{A} = A^\top A + \mu D^\top D$, $b = -A^\top f$ and $c = \frac{1}{2} \|f\|^2$ and its gradient:

$$\nabla L(u) = Qu + b = (A^\top A + \mu D^\top D)u - A^\top f$$