Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Finite dimensional optimization methods
One-dimensional minimization
Lecture 2

13.09.2016

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

In many descent methods it is necessary to minimize an objective function along the chosen direction, i.e., to solve the problem of one-dimensional minimization.

If we have a function of one variable and can determine that a solution of our problem lies on a particular interval $[a, b]$, then we can select a point on this interval, say c. If we can determine whether or not the solution lies in $[a, c]$ or $[c, b]$, then we can restrict the domain on which the solution lies.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

In that case, we can try again: consider a new interval and get a bound on the solution.

Among such methods which don't use derivatives of functions the most famous methods are methods of a dichotomy (bisection of the interval), Golden Section and Fibonacci.

These methods are applicable for unimodal functions.

In each of these methods consistently the interval containing the minimum point are reduced.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Unimodal functions.

A function $f : \mathbb{R} \to \mathbb{R}$ is called *unimodal* on an interval $[a, b]$, if there exists a point $x^* \in [a, b]$, for which the inequalities

$$f(x_1) > f(x_2), \quad \text{if } x_1 < x_2 < x^* \quad x_1, x_2 \in [a, b],$$
$$f(x_1) < f(x_2), \quad \text{if } x^* < x_1 < x_2 \quad x_1, x_2 \in [a, b].$$
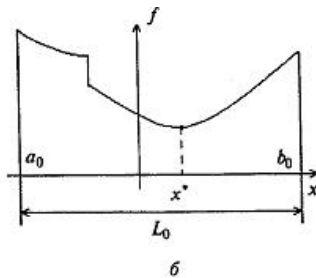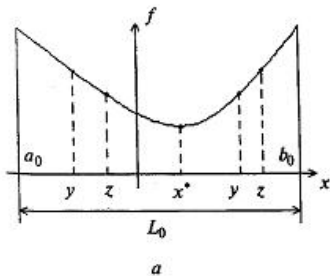
hold.

Unimodality is an important functional property for in optimization.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

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Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

An unimodal function f on $[a, b]$ has the only local minimum.

It maybe nondifferentiable and even discontinuous.

From the definition the unimodal function f implies that if its value

is calculated at four points a, x, y, b, of the interval $[a, b]$, then

always there exists a subinterval which does not contain a
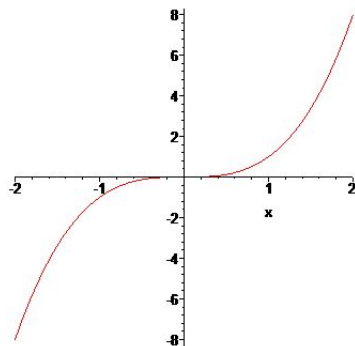
minimizer and it can be removed.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Fig. 1. Unimodal functions

Unimodal functions
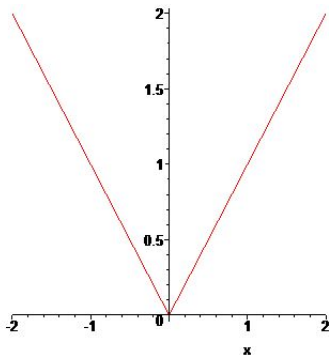The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Lemma 1. Suppose f is strictly unimodal on the interval $[a, b]$, points

$$x, y \in (a, b), \ x < y.$$

Let x^* be a single minimum point of f on this interval. Then
1) If $f(x) \leq f(y)$, then $x^* \leq y$.
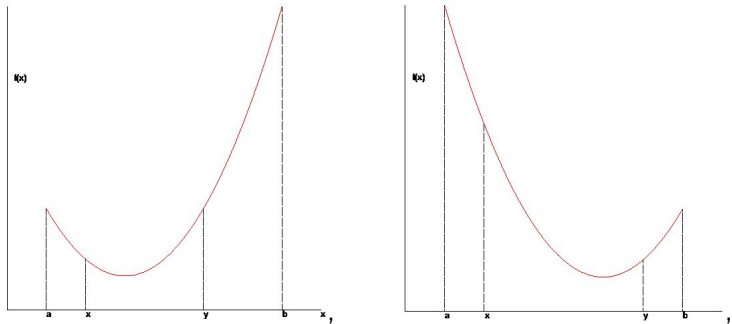2) If $f(x) \geq f(y)$, then $x^* \geq x$.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Fig. 2.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Several one-dimensional optimization approaches will be considered:

1) Dichotomous search;

2) Fibonacci search;

3) Colden section search;

4) Quadratic interpolation method.

All described methods find a segment on which there is a minimizer x^*.

This segment is called a segment of uncertainty.

Thus, if the approximate value of x^* is taken in the middle of this segment, then the error of the method is the half of the length of the interval of uncertainty.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

To find the minimum point of the function of one variable usually it is necessary to specify the initial interval $[a, b]$, which contains a minimizer.

In search methods, an interval $[x_p, y_p]$ containing x^* as a *bracket*, is established and then repeatedly is reduced on the basis of function evaluations until as an obtained bracket $[x_{p,k}, y_{p,k}]$ is sufficiently small.

The minimizer can be assumed to be the midpoint of the interval $[x_{p,k}, y_{p,k}]$.

These methods can be applied to any function and differentiability of f is not essential.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The dichotomy method

This method is an analogue of the dichotomy method (bisection of the interval) for numerically solving equation

$$f(x) = 0.$$

The function f should be a strongly unimodal on the interval [a,b]. On every step the dichotomy method allows to reduce almost half the length of the interval containing the minimum point. In this method the values of f are calculated at two specific points on each iteration.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method
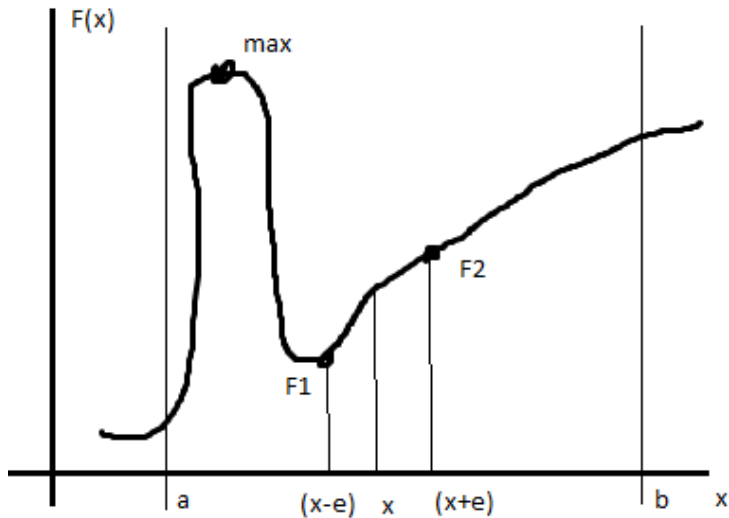
Algorithm

Step 0. Choose an initial interval $[a, b]$, which comprises a local minimum, a tolerance $\varepsilon > 0$ and a sufficiently small $\delta > 0$.
Let $a_0 = a$; $b_0 = b$.

Step 1. Calculate the internal points

$$x_1 = \frac{a + b}{2} - \delta$$

and

$$y_1 = \frac{a + b}{2} + \delta,$$

located at the distance of 2δ from the middle of the segment $[a, b]$. (midpoint)

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Calculate the function f at the points x_1 and y_1 ($f(x_1)$, $f(y_1)$)

If $f(x_1) \leq f(y_1)$, then put $a_1 = a$, $b_1 = y_1$.

If $f(x_1) \geq f(y_1)$, then put $a_1 = x_1$, $b_1 = b$.

The length of received segment $[a_1, b_1]$ is equal

$$\Delta_1 = \frac{b_1 - a_1}{2} + \delta = \frac{b - a}{2} + \delta.$$

The point of local minimum $x^* \in [a_1, b_1]$. Of course, at each step, it is necessary to check the length of the resulting segment. It must be greater than 2δ, because the distance between the points x_1 and y_1 is equal 2δ.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Fig. 3.

Fig.4

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method
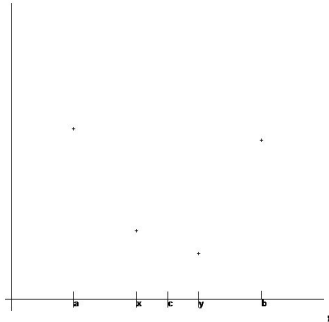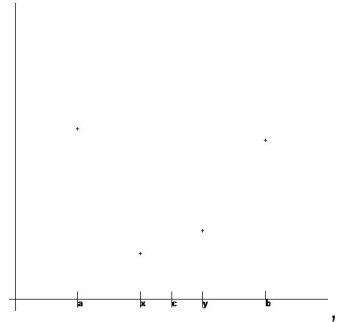
Step 2. The second pair of computation is also carried out at the points spaced at a distance of δ from the midpoint of the interval $[a_1, b_1]$.

On the interval $[a_1, b_1]$ we calculate the values of f at the points x_2, y_2, spaced on either side of the midpoint at the distance of δ, and using the rule described above find the new segment $[a_2, b_2]$ the length of which is equal to

$$\Delta_2 = \Delta_1 + \delta = \frac{1}{2}\left(\frac{b-a}{2} + \delta\right) = \frac{b-a}{4} + \frac{3\delta}{2}.$$

The point $x^* \in [a_3, b_3]$.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Step 3. After the third step, we obtain the points x_3, y_3 and the segment $[a_3, b_3]$ the length of which is equal to

$$\Delta_3 = \Delta_2 + \delta = \frac{b-a}{8} + \frac{7\delta}{4}.$$

The point $x^* \in [a_3, b_3]$.

Step k. For a fixed δ after k computing the length of the interval $[a_k, b_k]$, containing the minimum point is equal to

$$\Delta_k = \frac{b-a}{2^k} + \frac{2^k - 1}{2^{k-1}}\delta.$$

Thus, choosing the constant δ the length of the interval can be made arbitrarily close to 0.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Iterations continue until the stopping criterion is satisfied. The search is complete, if $\Delta_k < \varepsilon$. And as the minimum point we can take a point

$$x^* = \frac{x_k + y_k}{2}.$$

The algorithm for finding a local maximum is analogous to the method described above.

The dichotomy method is not the best in the class of unimodal functions. There are more effective methods.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

The Fibonacci method.

The Fibonacci method and the Golden Section method are a technique for finding the extremum (minimum or maximum) of a strictly unimodal function by narrowing the range of values inside which the extremum is known to exist.

Now we describe methods for minimizing of a strictly unimodal function on an interval, allowing to solve the problem with the required accuracy when fewer computing of function values.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

The Fibonacci sequence is defined by recurrence conditions

$$F_0 = F_1 = 1, \quad F_{i+1} = F_i + F_{i-1}, \quad i = 1, 2, ...$$

Thus, the Fibonacci numbers are elements of the numerical sequence

$$1, \ 1, \ 2, \ 3, \ 5, \ 8, \ 13, \ 21, \ 34, \ 55, \ 89, \ 144, ...,$$

in which each subsequent number is the sum of the previous two. The name given to them by the name of the medieval mathematician Leonardo of Pisa (known as Fibonacci)(1170-1250).

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method
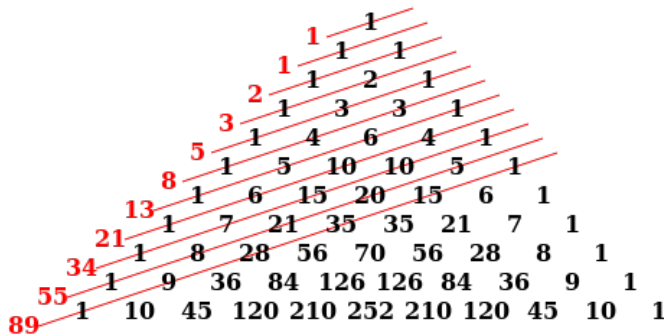
Fig. 5. The Fibonacci numbers are the sums of the "shallow" diagonals (shown in red) of Pascal's triangle.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

For the Fibonacci numbers, Binet's formula

$$F_n = \frac{1}{\sqrt{5}} \left[\left(\frac{1 + \sqrt{5}}{2} \right)^n - \left(\frac{1 - \sqrt{5}}{2} \right)^n \right].$$

is valid.

Sometimes the Fibonacci numbers are considered for negative numbers n as a two-way infinite sequence satisfying the same recurrence relation. In this case the terms with negative indexes can be easily obtained using the equivalent formula "back":

$$F_{-n} = (-1)^{n+1} F_n.$$

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

The most important feature of the method of Fibonacci is that it allows for a given number of iterations to construct the optimal procedure for finding of a minimum of an unimodal function.

The idea of this method is to calculate the values of the function f in N points selected so that the result obtained for each new point, allowed to delete (possibly the greatest) subinterval of the initial segment.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Suppose that we are given an initial interval $[a_1, b_1]$ and two intermediate points x_1 and y_1 are within this interval. We also have values of f at the points a_1, b_1.

Then using an unimodal property of f, it is possible to delete one subinterval, $[a_1, x_1]$ or $[y_1, b_1]$. Let $\Delta_1 = b_1 - a_1$ be the length of the initial interval.

If we remove the segment $[y_1, b_1]$, it will be an interval of the length $y_1 - a_1$.

If we remove the segment $[a_1, x_1]$, it will be an interval of the length $b_1 - x_1$.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

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Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

The length of the obtained interval is independent from the result and a test (and thus of the function) must be satisfied equality

$$y_1 - a_1 = b_1 - x_1 = \Delta_2,$$

i.e., the points x_1 and y_1 must be symmetrical about the midpoint of the interval.

To continue the calculation with the new segment, for example, $[a_1, y_1]$, it is necessary to calculate the value of the additional point x_2, and this point is symmetric to point x_1 relative to the midpoint of the interval $[a_1, y_1]$.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Then from

$$b_1 - a_1 = (y_1 - a_1) + (b_1 - y_1) = (y_1 - a_1) + (x_1 - a_1),$$

we obtain

$$\Delta_1 = \Delta_2 + \Delta_3.$$

Summarizing the above reasoning, it is easy to prove the equality

$$\Delta_k = \Delta_{k+1} + \Delta_{k+2} \quad \forall k \geq 0,$$

where Δ_k is the length of the considering interval at the k-step.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

In addition, if the relation

$$\frac{\Delta_1}{\Delta_2} = \frac{F_{N-1}}{F_{N-2}},$$

is valid, where F_{N-1} и F_{N-2} are two consecutive terms of the Fibonacci sequence, then after computing the length of the resulting segment containing the minimum point will be equal to $\frac{b-a}{F_N}$.

It should be noted that in this method, the location of the first point depends on the number N of the computing function f.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Thus, at each subsequent step (a subsequent iteration), the point of the next calculation is chosen symmetrically remaining points. On the first iteration two calculations of the function f are performed, at each subsequent only one calculation is performed. Therefore, $N - 1$ steps (iterations) will be calculated for a given amount of computing N.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Example.

Let $N = 11$. Then

$$F_{11} = 114, \ F_{10} = 89, \ F_9 = 55, \ \Delta_1 = 1,$$

and

$$\Delta_2 = \frac{55}{89}\Delta_1 \approx 0,62\Delta_1, \ \Delta_3 = \Delta_1 - \Delta_2 \approx 0.38\Delta_1.$$

In 10 steps the length of the considering interval will be equal $\frac{1}{114}$.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

The Golden section search method

The Golden section search is a technique for finding the extremum (minimum or maximum) of a strictly unimodal function by narrowing the range of values inside of the interval in which the extremum is known to exist. The technique derives its name from the fact that the algorithm maintains the function values for triples of points whose distances form the golden ratio. The algorithm is the limit of the Fibonacci search for a large number of function evaluations.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

The Golden section has been known since ancient times and is closely related to the geometry. However, this ratio has been found in a number of fractions arising from a purely arithmetical sequence. This connection between geometry and arithmetic was found by Fibonacci

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

If we do not know in advance the number of calculations which to be performed, it is possible to use the method of the Golden section. The Golden section (Golden proportion, the division in extreme and mean ratio) is the division of the interval into two parts by a triple of points. The ratio of the length of most part to the length of the whole segment is equal the ratio of the length of the lower part to the length of the most part. The ratio of the larger part to the smaller this ratio is expressed in a quadratic irrationality. Golden section method is almost as effective as the method of Fibonacci but it does not depend on N.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method
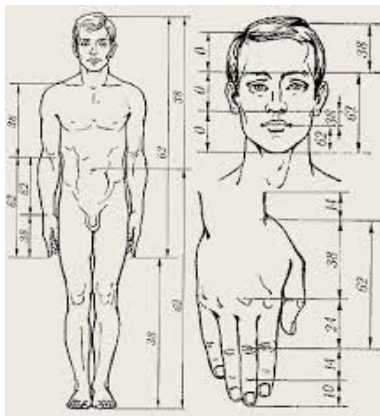
The Golden section search method

The search algorithm on the Golden section method is defined the same rule of symmetry as the Fibonacci algorithm.

As in the method of Fibonacci at the first iteration are chosen two points situated symmetrically relative to the middle of the original segment; and at each subsequent iteration choose one point located symmetrically remaining points.

The difference lies in the selection of points.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

$$\frac{a}{B} = \frac{B}{a+B}$$

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method
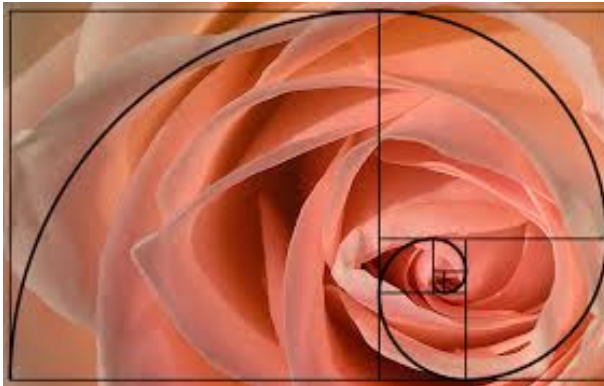
Following the same principle as in the method of Fibonacci (excepting subintervals calculated for each new point), in the method of the Gold section the lengths of consecutive slots are taken at a fixed ratio, and namely:

$$\frac{\Delta_1}{\Delta_2} = \frac{\Delta_2}{\Delta_3} = ... = \frac{\sqrt{5}+1}{2}.$$

The number $\Phi = \dfrac{\sqrt{5}+1}{2} \simeq 1,618$ is a root of the quadratic equation

$$x^2 - x - 1 = 0.$$

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Moreover the statement

$$\lim_{N \to \infty} \frac{F_N}{F_{N-1}} = \frac{\sqrt{5} + 1}{2} = \Phi.$$

holds.

Formulate the algorithm of the Golden section.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Step 1. Choose an initial interval $[a, b]$, which comprises a local minimum x^*, a tolerance $\varepsilon > 0$

Step 2. Calculate

$$\Delta_0 = b_0 - a_0, \ \Delta_1 = \frac{\sqrt{5} - 1}{2}\Delta_0, \ \Delta_2 = \Delta_0 - \Delta_1,$$

$$x_0 = a_0 + \Delta_2, \ y_0 = b_0 - \Delta_2, \ f(x_0), \ f_{(}y_0),$$

and let $k = 1$.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Step 3. Calculate $\Delta_{k+2} = \Delta_k - \Delta_{k+1}$.

1) If $f(x_{k-1}) \leq f(y_{k-1})$, then

$$a_k = a_{k-1}, \ b_k = y_{k-1}, \ y_k = x_{k-1}, \ x_k = a_k + \Delta_{k+1}, \ f(y_k) = f(x_{k-1}).$$

If $x_k < y_k$, then calculate $f(x_k)$ and go to step 4.

2) If $f(x_{k-1}) > f(y_{k-1})$, then

$$a_k = x_{k-1}, \ b_k = b_{k-1}, \ x_k = y_{k-1}, \ y_k = b_k - \Delta_{k+1}, \ f(x_k) = f(y_{k-1}).$$

If $x_k < y_k$, then calculate $f(y_k)$ and go to step 4.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Step 4. If $\Delta_k > \varepsilon$, then go to step 3.

If $\Delta_k \leq \varepsilon$, the search is over and

$$x^* = \frac{x_k + y_k}{2}.$$

can be taken as ther minimum point.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

The Golden section search method

Remark 1. It should be noted that at each step the choice of the next point, symmetrical the previously constructed point leads to the rapid accumulation of computing errors.

Remark 2. The Fibonacci method and the Golden section method are based on a single the same algorithm for finding the next point and are differed only way to select the first point.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Quadratic interpolation method

If the objective function is not only unimodal, but convex, then this information can be used to speed up the search for an extremum. The simplest method of the zero order for convex functions is the method of parabolas. Let f be a convex function and we determine the triple of points on the plane

$$(x_1, f(x_1)), \ (x_1, f(x_1)), \ (x_1, f(x_1)),$$

which do not lie on one line, and moreover,

$$x_1 < x_2 < x_3, \quad f(x_2) \leq f(x_1), \ f(x_2) \leq f(x_3).$$

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Then through these three points we can be made the parabola

$$y = ax^2 + bx + c.$$

This equation contains three unknown coefficients a, b, c. The minimum point

$$x^* = -\frac{b}{2a}$$

can be taken as an approximate extremum value. The coefficients a and b are determined by solving the system of equations

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

$$\begin{cases} ax_1^2 + bx_1 + c = y_1, \\ ax_2^2 + bx_2 + c = y_2, \\ ax_3^2 + bx_3 + c = y_3. \end{cases} \tag{1}$$

Write the determinant of the system (1):

$$\Delta = \begin{vmatrix} x_1^2 & x_1 & 1 \\ x_2^2 & x_2 & 1 \\ x_3^2 & x_3 & 1 \end{vmatrix}.$$

The determinant of this kind is called Vandermonde determinant. It is different from zero for all different x_1, x_2, x_3.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Thus, the solution of the problem (1) exists and is unique. Then, using Cramer's rule, we have

$$
a = \frac{\begin{vmatrix} y_1 & x_1 & 1 \\ y_2 & x_2 & 1 \\ y_3 & x_3 & 1 \end{vmatrix}}{\Delta}, \quad b = \frac{\begin{vmatrix} x_1^2 & y_1 & 1 \\ x_2^2 & y_2 & 1 \\ x_3^2 & y_3 & 1 \end{vmatrix}}{\Delta}, \quad c = \frac{\begin{vmatrix} x_1^2 & x_1 & y_1 \\ x_2^2 & x_2 & y_2 \\ x_3^2 & x_3 & y_3 \end{vmatrix}}{\Delta}.
$$

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

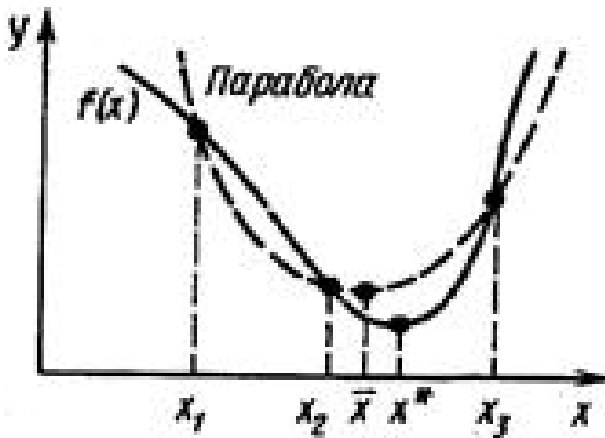The minimizer of this parabola can be found by the formula

$$x^* = -\frac{1}{2} \frac{\begin{vmatrix} x_1^2 & y_1 & 1 \\ x_2^2 & y_2 & 1 \\ x_3^2 & y_3 & 1 \end{vmatrix}}{\begin{vmatrix} y_1 & x_1 & 1 \\ y_2 & x_2 & 1 \\ y_3 & x_3 & 1 \end{vmatrix}}.$$

It is easy to verify that

$$x_1 \leq x^* \leq x_3, \ y(x^*) \leq y_2.$$

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

If it turns out that $x^* < x_2$, then for the next convex triples we take
the points (x_1, x^*, x_2), otherwise (x_2, x^*, x_3). Such methods are
widespread in the practice.

They provide good results under minimizing sufficiently smooth
unimodal functions.

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Unimodal functions
The dichotomy method
The Fibonacci method
The Quadratic interpolation method

Example.

Consider three points

$$(-0.15; 2.00), \ (0.30; 3.00), \ (0.40; 5.00).$$

The system (1) has the form

$$\begin{cases} 0.0225\,a - 0.15\,b + c = 2.00, \\ 0.09\,a + 0.30\,b + c = 3.00, \\ 0.16\,a + 0.40\,b + c = 5.00. \end{cases}$$

Solving this system, we find

$$a = 32.32, \ b = -2.62, \ c = 0.87, \ x^* = 0.08.$$