MATH-329 Nonlinear optimization Homework 3: Constrained optimization

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11/2023

Part 1 : Projections to cones and stopping criteria in constrained optimization.

Question 1

Since Q is non-empty, Let $x_0 \in Q$. Then by definition of the minimizer, we have:

$$\min_{x \in Q} \frac{1}{2}\|x - z\|^2 \leq \frac{1}{2}\|x_0 - z\|^2$$

Inspired by this, let us define the space $Q' \subseteq Q$ as the intersection of Q with the closed ball $\bar{B}(\|x_0 - z\|, z)$ of center z and radius $\|x_0 - z\|$:

$$Q' = Q \cap \bar{B}(\|x_0 - z\|, z)$$

We have $Q' \neq \emptyset$ since $x_0 \in Q'$. Moreover, Q' is closed since it is the intersection of two closed sets. Finally, Q' is bounded since it is contained in the closed ball $\bar{B}(\|x_0 - z\|, z)$. Therefore, Q' is compact. By Weierstrass, the function $f(x) = \frac{1}{2}\|x - z\|^2$ attains its minimum on Q'. So the set:

$$\mathrm{Proj}_{Q'}(z) = \left\{ x \in Q' : \frac{1}{2}\|x - z\|^2 = \min_{y \in Q'} \frac{1}{2}\|y - z\|^2 \right\}$$

is well-defined and non-empty.

We want to show that $\mathrm{Proj}_{Q'}(z) = \mathrm{Proj}_Q(z)$. Let $x \in Q \setminus Q'$. Then:

$$\|x - z\| > \|x_0 - z\| \implies$$

$$\frac{1}{2}\|x - z\|^2 > \frac{1}{2}\|x_0 - z\|^2 \geq \min_{y \in Q'} \frac{1}{2}\|y - z\|^2$$

So the minimizer of $\frac{1}{2}\|y - z\|^2$ on Q' is also the minimizer of $\frac{1}{2}\|y - z\|^2$ on Q. Therefore, $\mathrm{Proj}_{Q'}(z) = \mathrm{Proj}_Q(z)$.

Question 2

Let $\mathcal{E} := \mathbb{R};\ S := \{-1, 1\};\ z := 0$. Then clearly S is closed (union of 2 singletons). Moreover, we have:

$$\frac{1}{2}\|z - s\|^2 = \frac{1}{2}\|s\|^2 = \frac{1}{2} \text{ for all } s \in S \implies$$

$$\mathrm{Proj}_S(z) = \{1, -1\}$$

Question 3

$\mathbf{Proj}_C(z) = \{0\} \implies z \in C^\circ$:

Assume $\text{Proj}_C(z) = \{0\}$. This implies the point in C closest to z is the origin. So for any $x \in C$:

$$\begin{aligned}\frac{1}{2}\|x - z\|^2 &\geq \frac{1}{2}\|0 - z\|^2 \\ \|x\|^2 - 2\langle x, z\rangle + \|z\|^2 &\geq \|z\|^2 \\ \|x\|^2 - 2\langle x, z\rangle &\geq 0\end{aligned}$$

Now if $\langle x, z\rangle > 0$, for some x then we have:

$$\lambda := \frac{\langle x, z\rangle}{\|z\|^2} > 0 \implies \lambda x \in C$$

But then, plugging λx in the inequality above, we get:

$$\lambda^2\|x\|^2 - 2\lambda\langle x, z\rangle \geq 0 \iff$$

$$\left(\frac{\langle x, z\rangle}{\|z\|^2}\right)^2 \|x\|^2 - 2\frac{\langle x, z\rangle}{\|z\|^2}\langle x, z\rangle \geq 0 \iff$$

$$-\frac{\langle x, z\rangle^2}{\|x\|^2} \geq 0$$

Which is clearly a contradiction. Therefore, we must have $\langle x, z\rangle \leq 0$ for all $x \in C$. This implies $z \in C^\circ$, by definition.

$z \in C^\circ \implies \mathbf{Proj}_C(z) = \{0\}$:

Assume $z \in C^\circ$. We want to show that for all $x \in C \setminus \{0\}$ we have:

$$\frac{1}{2}\|x - z\|^2 > \frac{1}{2}\|0 - z\|^2$$

By the above calculations this is equivalent to showing that for all $x \in C \setminus \{0\}$ we have:

$$\|x\|^2 - 2\langle x, z\rangle > 0$$

But this is true since $z \in C^\circ$, so $\langle x, z\rangle \leq 0$ for all $x \in C$ and $x \neq 0$. Therefore, we have:

$$\text{Proj}_C(z) = \{0\}$$

Question 4

We know from class that $x^* \in S$ is a stationary point of f if and only if $-\nabla f(x^*) \in (T_{x^*}S)^\circ$. By Question 3, this is equivalent to:

$$\text{Proj}_{T_{x^*}S}(-\nabla f(x^*)) = \{0\}$$

Question 5

(a) $v \in \mathbf{Proj}_C(z) \implies \langle v, z - v\rangle = 0$:

Let:

$$\begin{aligned} g : \mathcal{E} \to & \quad \mathbb{R} \\ x \mapsto & \frac{1}{2}\|x - z\|^2 \end{aligned}$$

Then g is differentiable and for$h \in \mathbb{R}$ and $v \in \mathcal{E}$ we have:

$$\begin{aligned} g(x + hv) = \frac{1}{2}\|x + hv - z\|^2 &= \frac{1}{2}\|x - z\|^2 + h\langle v, x - z\rangle + \frac{h^2}{2}\|v\|^2 \\ &= g(x) + h\langle v, x - z\rangle + O(h^2) \implies \\ \nabla g(x) = x - z & \end{aligned}$$

If $v \in \mathrm{Proj}_C(z)$ then v is a stationary point of g (as v is a global minimum of g). Therefore, we have:

$$\begin{aligned} \langle \nabla g(v), w\rangle \geq 0, &\quad \forall\ w \in T_vC \\ \langle v - z, w\rangle \geq 0, &\quad \forall\ w \in T_vC \end{aligned}$$

It is clear that if we show that $v,\ -v \in T_vC$ we are done. But this is true since $v \in C$ and C is a cone.

Let $\left((1 - \frac{1}{n})v\right)_{n\in\mathbb{N}^*} \subseteq C$, $\left((1 + \frac{1}{n})v\right)_{n\in\mathbb{N}^*} \subseteq C$ then:

$$\lim_{n\to\infty}\left((1 - \frac{1}{n})v\right) = v, \quad \lim_{n\to\infty}\left((1 + \frac{1}{n})v\right) = v$$

and:

$$\begin{aligned} \lim_{n\to\infty}\left(\frac{(1 - \frac{1}{n})v - v}{\frac{1}{n}}\right) &= \lim_{n\to\infty}\left(\frac{-\frac{1}{n}v}{\frac{1}{n}}\right) = -v \\ \lim_{n\to\infty}\left(\frac{(1 + \frac{1}{n})v - v}{\frac{1}{n}}\right) &= \lim_{n\to\infty}\left(\frac{\frac{1}{n}v}{\frac{1}{n}}\right) = v \end{aligned}$$

Therefore, by the definition of the tangent cone $v,\ -v \in T_vC$. So we have:

$$\begin{aligned} \langle v - z, v\rangle &\geq 0 \\ \langle v - z, -v\rangle &\geq 0 \implies \\ -\langle v - z, v\rangle &\geq 0 \end{aligned}$$

So we have:

$$\langle v, z - v\rangle = 0$$

(b) $v_1,\ v_2 \in \mathbf{Proj}_C(z) \implies \|v_1\| = \|v_2\|$:

By part (a), we have:

$$\begin{aligned} \langle v_1, z - v_1\rangle = 0 &\implies \|v_1\|^2 = \langle v_1, v_1\rangle = \langle v_1, z\rangle \\ \langle v_2, z - v_2\rangle = 0 &\implies \|v_2\|^2 = \langle v_2, v_2\rangle = \langle v_2, z\rangle \end{aligned}$$

Since both are minimizers of $\frac{1}{2}\|x - z\|^2$, we have:

$$\begin{aligned} \frac{1}{2}\|v_1 - z\|^2 = \frac{1}{2}\|v_2 - z\|^2 &\implies \\ \|v_1\|^2 - 2\langle v_1, z\rangle + \|z\|^2 = \|v_2\|^2 - 2\langle v_2, z\rangle + \|z\|^2 &\implies \\ \|v_1\|^2 = \|v_2\|^2 \implies \|v_1\| = \|v_2\| & \end{aligned}$$

Question 6

We present an example where the function $q(x) = \|\text{Proj}_{T_xS}(-\nabla f(x))\|$ is discontinuous on the set S. Consider the following:

Function f and Set S:

- Function f: Define $f : \mathbb{R} \to \mathbb{R}$ as $f(x) = -x^2$. Its gradient is $\nabla f(x) = f'(x) = -2x$.
- Set S: Define $S := [0, 1] \subseteq \mathbb{R}$.

First, let's compute T_xS for all $x \in S$. We have:

- $x \in (1, 0)$. Then x is in the interior of S and $T_xS = \mathbb{R}$, by example 7.10. from the lecture notes.
- $x = 0$. Then 0 is on the boundary of S and $T_0S = [0, +\infty)$, by example 7.11. from the lecture notes (we can see 0 as the boundary for the half-space $x \geq 0$ and locally around 0 the two spaces are the same. We conclude by the fact that the tangent cone is a local property, as any sequence $x_k \to 0^+$ will be contained in $(0, 1)$, for k big enough).
- $x = 1$. Then 1 is on the boundary of S and $T_1S = (-\infty, 0]$ (same reasoning as above, but with the half space $x \leq 1$).

Now, let's compute $\text{Proj}_{T_xS}(-\nabla f(x))$ for all $x \in S$. We have:

- $x \in (0, 1)$. Then $\text{Proj}_{T_xS}(-\nabla f(x)) = \{-\nabla f(x)\}$, since $T_xS = \mathbb{R}$. So:
$$q(x) = \|2x\| = 2x$$
- $x = 0$. Then $\text{Proj}_{T_0S}(-\nabla f(0)) = \{0\}$, since $T_0S = [0, +\infty)$ and $-f'(0) = 0$. So:
$$q(0) = \|0\| = 0$$
- $x = 1$. Then $\text{Proj}_{T_1S}(-\nabla f(1)) = \{0\}$, since $T_1S = (-\infty, 0]$ and $-f'(1) = 2$. So:
$$q(1) = \|0\| = 0$$

So:

$$q(x) = \begin{cases} 2x & \text{if } x \in [0, 1) \\ 0 & \text{if } x = 1 \end{cases}$$

Clearly, q is not continuous at $x = 1$.

Question 7

By example 7.14. from the lecture notes, we have:

$$T_xS = \{v \in \mathbb{R} : \langle v, x \rangle = 0\}, \quad \forall\, x \in S$$

For all $x = (x_1, x_2) \in S$, let $x^\perp = (x_2, -x_1) \in S$, then it is clear that:

$$\langle x, x^\perp \rangle = 0 \implies x^\perp \in T_xS$$

Moreover, by a simple argument over the dimensionality of T_xS and $\text{span}(x^\perp)$, we have:

$$T_xS = \text{span}(x^\perp)$$

Since T_xS is a sub-vector space of $\mathbb{R}^2$, of dimension 1 ($\{x^\perp\}$ is an orthogonal basis), we have:

$$\mathrm{Proj}_{T_xS}(-\nabla f(x)) = \mathrm{Proj}_{\mathrm{span}(x^\perp)}(-\nabla f(x)) = \left\{ \frac{\langle -\nabla f(x), x^\perp \rangle}{\|x^\perp\|^2} x^\perp \right\} = \{-\langle \nabla f(x), x^\perp \rangle x^\perp\}$$

So:

$$q(x) = \| - \langle \nabla f(x), x^\perp \rangle x^\perp \| = \| - \langle \nabla f(x), (x_2, -x_1) \rangle (x_2, -x_1) \| = |\langle \nabla f(x), (x_2, -x_1) \rangle|$$

Which is clearly a continuous map as it is a composition of continuous maps (∇f is continuous by assumption).

Question 8

Consider $\mathcal{E} = \mathbb{R}^n$ with a continuously differentiable function $h : \mathbb{R}^n \to \mathbb{R}^p$ and $S = \{x \in \mathbb{R}^n : h(x) = 0\}$, assuming LICQ holds for all x in S.

(a) T_xS?

From the lecture notes, we have that if LICQ holds for $x \in S$ then:

$$T_xS = F_xS = \{v \in \mathcal{E} \ : \ \langle \nabla h_i(x), v \rangle = 0; \ \forall i \in \{1, 2, \ldots, p\}\}$$

(b)

Let $H(x) \in \mathbb{R}^{p \times n}$ such that:

$$H(x) = \begin{pmatrix} \nabla h_1(x)^T \\ \nabla h_2(x)^T \\ \vdots \\ \nabla h_p(x)^T \end{pmatrix}$$

Then we can rewrite T_xS as:

$$T_xS = \{v \in \mathcal{E} \ : \ H(x)v = 0\} = \ker H(x)$$

As T_xS is a sub-vector space of $\mathcal{E}$ of dimension $n - p$ (since all the lines of $H(x)$ are linearly independent), we know that the projection of $z \in \mathcal{E}$ exists and is unique.

By SVD, there exist $V \in \mathbb{R}^{n \times n}$ and $U \in \mathbb{R}^{p \times p}$ orthogonal matrices and $D \in \mathbb{R}^{p \times n}$ such that:

$$UH(x)V^T = D$$

$$D = \begin{pmatrix} \sigma_1 & & & & \\ & \sigma_2 & & & \\ & & \ddots & & O_{p \times (n-p)} \\ & & & \sigma_p & \end{pmatrix}$$

where $\sigma_1, \ldots, \sigma_p$ are the singular values of $H(x)$.

Then, since U and V are orthogonal, we have:

$$v \in T_xS \iff H(x)v = 0 \iff UH(x)V^TVv = 0 \iff DVv = 0 \iff Vv \in \ker D$$

and, as V is orthogonal, we have:

$$\frac{1}{2}\|z - v\|^2 = \frac{1}{2}\|Vz - Vv\|^2$$

So, we have:

$$\mathrm{Proj}_{T_xS}(z) = \mathrm{Proj}_{\ker D}(Vz)$$

Part 2 : A Frank-Wolfe algorithm

Question 1

Let $g : S \to \mathbb{R}$ be defined by $g(x) = \langle w, x \rangle$ for a fixed w and for all $x \in S$.
Since g is a continuous function (as the inner product of two vectors in $\mathbb{R}^n$ is continuous) and since S is compact, the Weierstrass Extreme Value Theorem guarantees that g attains its minimum and maximum on S.

Question 2

$$\text{Let } S = [-1, 1] \times \{0\} \text{ and } w = (0, 1).$$
$$\text{Then, for any } x \in S, \text{ we have } \langle w, x \rangle = 0.$$
Thus, every point in S minimizes the function $\langle w, x \rangle$, leading to multiple solutions.

Question 3

Why is the Restriction $0 \le \eta_k \le 1$ Important?

In the Frank–Wolfe algorithm, enforcing $0 \le \eta_k \le 1$ ensures x_{k+1} remains within the fea
Since S is convex, the convex combination $(1 - \eta_k)x_k + \eta_k s(x_k)$ lies within S for
Without this restriction, there's no guarantee that x_{k+1} stays within S, possibly violating the optimization problem c

Question 4

We analyze four key inequalities (B1) to (B4) arising in the Frank-Wolfe algorithm under the assumptions that f is convex and continuously differentiable, and its gradient ∇f is L-Lipschitz continuous.

Inequality Analysis

(B1) $f(x_{k+1}) - f(x_k) \le \nabla f(x_k)^\top (x_{k+1} - x_k) + \frac{L}{2}\|x_{k+1} - x_k\|^2$

This inequality stems from the first-order Taylor expansion and the Lipschitz continuity of ∇f, bounding the error of the linear approximation.

(B2) $\le \eta_k \nabla f(x_k)^\top (s(x_k) - x_k) + \frac{L}{2}\eta_k^2 d_S^2$

Using the update formula $x_{k+1} = (1 - \eta_k)x_k + \eta_k s(x_k)$ and the definition of d_S, the diameter of S, this inequality bounds the change in f in terms of the diameter of S and step size η_k.

(B3) $\le \eta_k \nabla f(x_k)^\top (x^* - x_k) + \frac{L}{2}\eta_k^2 d_S^2$

Given that $s(x_k)$ minimizes the linear approximation over S, the inequality follows by comparing $s(x_k)$ to any $x^* \in S$, including the optimal point.

(B4) $\le \eta_k (f(x^*) - f(x_k)) + \frac{L}{2}\eta_k^2 d_S^2$

This follows from the convexity of f, which implies $f(x^*) - f(x_k) \ge \nabla f(x_k)^\top (x^* - x_k)$. Substituting this into (B3) yields (B4).

Question 5

Given $x_0 \in S$, let x_1 be produced by the Frank-Wolfe algorithm with $\eta_0 = \frac{2}{0+2} = 1$. We show that $f(x_1) - f(x^*) \leq \frac{L}{2} d_S^2$, where L is the Lipschitz constant of ∇f and d_S is the diameter of S.

Proof

1. The update rule for x_{k+1} in the Frank-Wolfe algorithm is $x_{k+1} = (1 - \eta_k)x_k + \eta_k s(x_k)$. For $k = 0$, this becomes $x_1 = s(x_0)$.

2. By the L-Lipschitz continuity of ∇f, we have

$$f(y) \leq f(x) + \nabla f(x)^\top (y - x) + \frac{L}{2}\|y - x\|^2 \quad \text{for all } x, y \in S.$$

3. Setting $x = x_1$ and $y = x^*$, we get

$$f(x^*) \leq f(x_1) + \nabla f(x_1)^\top (x^* - x_1) + \frac{L}{2}\|x^* - x_1\|^2.$$

4. Rearranging, we obtain

$$f(x_1) - f(x^*) \geq -\nabla f(x_1)^\top (x^* - x_1) - \frac{L}{2}\|x^* - x_1\|^2.$$

5. Since x_1 and x^* are in S and $\|x^* - x_1\|^2 \leq d_S^2$, we have

$$f(x_1) - f(x^*) \leq \frac{L}{2} d_S^2.$$

Thus, after the first iteration with $\eta_0 = 1$, the function value at x_1 is within $\frac{L}{2} d_S^2$ of the optimal value $f(x^*)$.

Question 6

We prove that for the Frank-Wolfe algorithm with step sizes $\eta_k = \frac{2}{k+2}$, the inequality $f(x_k) - f(x^*) \leq \frac{2Ld_S^2}{k+2}$ holds for all $k \geq 1$.

Proof by Induction

Base Case ($k = 1$)

From the previous analysis, we have $f(x_1) - f(x^*) \leq \frac{Ld_S^2}{2}$, which satisfies the inequality for $k = 1$, as $\frac{2Ld_S^2}{1+2} = \frac{Ld_S^2}{2}$.

Inductive Step

Assume the inequality holds for some $k \geq 1$:

$$f(x_k) - f(x^*) \leq \frac{2Ld_S^2}{k+2}$$

We need to show it holds for $k + 1$:

$$f(x_{k+1}) - f(x^*) \leq \frac{2Ld_S^2}{k+3}$$

Using the inequality (B4) from the algorithm:

$$f(x_{k+1}) - f(x_k) \leq \eta_k(f(x^*) - f(x_k)) + \frac{L}{2}\eta_k^2 d_S^2$$

where $\eta_k = \frac{2}{k+2}$. Substituting and rearranging gives:

$$\begin{aligned} f(x_{k+1}) - f(x^*) &\leq \left(1 - \frac{2}{k+2}\right)\frac{2Ld_S^2}{k+2} + \frac{L}{2}\left(\frac{2}{k+2}\right)^2 d_S^2 \\ &= \frac{kLd_S^2}{(k+2)^2} + \frac{2Ld_S^2}{(k+2)^2} \\ &= \frac{(k+2)Ld_S^2}{(k+2)^2} \\ &= \frac{Ld_S^2}{k+2} \end{aligned}$$

Using $\frac{2}{k+2} \leq \frac{2}{k+3}$, we get:

$$f(x_{k+1}) - f(x^*) \leq \frac{2Ld_S^2}{k+3}$$

Thus, by induction, the inequality holds for all $k \geq 1$.

Question 7

We show that the simplex $\Delta_n = \{x \in \mathbb{R}^n | x_1, \ldots, x_n \geq 0 \text{ and } x_1 + \cdots + x_n = 1\}$ is convex, compact, and non-empty.

A set is convex if for any two points in the set, the line segment between them is also in the set. For $x, y \in \Delta_n$ and $\lambda \in [0, 1]$, consider $z = (1-\lambda)x + \lambda y$. Since $x_i, y_i \geq 0$, each component $z_i = (1-\lambda)x_i + \lambda y_i \geq 0$. Also, $\sum_{i=1}^n z_i = (1-\lambda)\sum_{i=1}^n x_i + \lambda \sum_{i=1}^n y_i = 1$. Hence, $z \in \Delta_n$, proving convexity.

A set is compact if it is closed and bounded. Δ_n is closed as it contains all its limit points. It is bounded because for all $x \in \Delta_n$, $0 \leq x_i \leq 1$ and $\sum_{i=1}^n x_i = 1$. Therefore, Δ_n is compact.

Δ_n is non-empty as it contains at least the point $x = (1, 0, \ldots, 0)$, which satisfies $x_i \geq 0$ and $\sum_{i=1}^n x_i = 1$.

In conclusion, the simplex Δ_n is convex, compact, and non-empty.

Question 8

Given a vector $w \in \mathbb{R}^n$, we consider the problem of minimizing $\langle w, x \rangle$ subject to $x \in \Delta_n$, where Δ_n is the simplex in $\mathbb{R}^n$.

The problem is formulated as:

$$\text{minimize} \quad \langle w, x \rangle \quad \text{subject to} \quad x \in \Delta_n.$$

To minimize $\langle w, x \rangle$, we allocate the entire weight to the component of x corresponding to the smallest component of w. Let $i^* = \arg\min_i w_i$. The minimizing vector x is such that $x_{i^*} = 1$ and $x_i = 0$ for all $i \neq i^*$.

The computational complexity of finding this solution is $O(n)$, as it requires a linear scan to find the minimum component of the vector w. The minimizing x is then directly obtained from the index of this minimum component.

Question 9

Consider the optimization problem $\min_{x \in \Delta_n} f(x)$ with $f(x) = \frac{1}{2}\|Ax - b\|^2$.
The function f is continuous and defined on the compact set Δ_n,
thus by the Weierstrass Extreme Value Theorem, f attains its minimum on Δ_n,
ensuring the existence of a solution.
However, the uniqueness of the solution depends on A and b.
For instance, if $A = (1, 0, 0, \ldots, 0)$ and $b < 0$,
then all $x \in \Delta_n$ such that $x_1 = 0, x_2 = 0$ minimize $f(x)$,
indicating that the solution is not necessarily unique.

Question 10

$$\begin{aligned}
f(x) &= \frac{1}{2}\|Ax - b\|^2 = \frac{1}{2}(Ax - b)^\top (Ax - b).\\
f(x + tv) &= \frac{1}{2}\|A(x + tv) - b\|^2\\
&= \frac{1}{2}(A(x + tv) - b)^\top (A(x + tv) - b)\\
&= \frac{1}{2}((Ax + Atv - b)^\top (Ax + Atv - b)).
\end{aligned}$$

Using a Taylor expansion around $t = 0$,

$$f(x + tv) = f(x) + t\langle u, A^\top (Ax + b)\rangle + O(t^2),$$

where $u =$ the derivative of $x + tv$ with respect to t at $t = 0$ (which is v).

Therefore, $\nabla f(x) = A^\top (Ax - b)$.

Question 11

We analyze the line-search function $g(\eta) = f((1 - \eta)x + \eta y)$ where $x, y \in \Delta_n$ and $f(x) = \frac{1}{2}\|Ax - b\|^2$ to determine the optimal values of $\eta \in [0, 1]$.

Expression for $g(\eta)$

$$g(\eta) = \frac{1}{2}\|A((1 - \eta)x + \eta y) - b\|^2$$

Optimal Value of η

To find the optimal η, we differentiate $g(\eta)$ with respect to η and set the derivative to zero:

$$g'(\eta) = \frac{d}{d\eta}\frac{1}{2}\|A((1 - \eta)x + \eta y) - b\|^2$$

$$= (A((1 - \eta)x + \eta y) - b)^\top A(y - x)$$

Setting $g'(\eta) = 0$ gives:

$$(A((1 - \eta)x + \eta y) - b)^\top A(y - x) = 0$$

Solving this equation for η gives the optimal value.

Closed-Form Formula

A closed-form expression for η depends on the specific structure of A, b, x, and y. Without additional assumptions, the exact solution might be complex or not directly obtainable.

Question 12

Question 13

Question 14

Part 3 : KKT conditions and constraint qualifications

Question 1

Notice that:

$$f_i(x) \leq y;\ \forall\ i = 1, \ldots, N \iff$$

$$\max_{i=1,\ldots,N} f_i(x) \leq y \iff$$

$$f(x) \leq y \implies$$

$$\min_x f(x) \leq \min_{(x,y)\in S} y$$

The other inequality is trivial as $(x, f(x)) \in S$. So we can easily conclude that the 2 programs have the same optimal value.

Question 2

Notice that the constraints for S are:

$$g_i(x,y) = f_i(x) - y \leq 0;\ \forall\ i = 1, \ldots, N$$

It is easy to see that:

$$\nabla g_i(x,y) = \begin{pmatrix} \nabla f_i(x) \\ -1 \end{pmatrix}$$

The KKT conditions for $(x,y) \in S$ are: (x,y) is a KKT point if there exists $\lambda \in \mathbb{R}^N$, with $\lambda \geq 0$ such that:

$$-(0, \ldots, 0, 1) = \sum_{i=1}^{N} \lambda_i (\nabla f_i(x)^T, -1)$$

and

$$\lambda_i(f_i(x) - y) = 0;\ \forall\ i = 1, \ldots, N$$

Question 3

Let $n = 1$ and:

$$f_1(x) = x,\ f_2(x) = x^2,\ f_3(x) = x^3$$

Then:

$$\nabla g_1(x,y) = \begin{pmatrix} 1 \\ -1 \end{pmatrix},\ \nabla g_2(x,y) = \begin{pmatrix} 2x \\ -1 \end{pmatrix},\ \nabla g_3(x,y) = \begin{pmatrix} 3x^2 \\ -1 \end{pmatrix}$$

For $(x,y) = (1,1) \in S$, it is clear that LICQ doesn't hold as $\nabla g_1(1,1),\ \nabla g_2(1,1),\ \nabla g_3(1,1)$ are linearly dependent as a family of 3 vectors in $\mathbb{R}^2$ ($g_i(1,1) = 0$ for all i).

Question 4

Let $I(x,y) = \{i \in \{1, \ldots, N\} \mid g_i(x,y) = 0\}$. Then for MFCQ to hold, for all $(x,y) \in S$ we need to find a point $(\tilde{x}, \tilde{y}) \in S$ such that:

$$\langle \nabla g_i(x,y), (\tilde{x} - x, \tilde{y} - y) \rangle < 0;\ \forall\ i \in I(x)$$

Substituting ∇g_i, we need to find $(\tilde{x}, \tilde{y}) \in S$ such that:

$$\left\langle \begin{pmatrix} \nabla f_i(x) \\ -1 \end{pmatrix}, (\tilde{x} - x, \tilde{y} - y) \right\rangle < 0;\ \forall\ i \in I(x)$$

But notice that if we set $\tilde{x} := x$ and $\tilde{y} := y + 1$ then:

$$\left\langle \begin{pmatrix} \nabla f_i(x) \\ -1 \end{pmatrix}, (0,1) \right\rangle = \langle -1, 1 \rangle = -1 < 0; \ \forall\, i \in I(x)$$

So MFCQ holds for all $(x, y) \in S$.
(**Note**:$(x, y+1) \in S$ as $y + 1 > y \geq f_i(x)$, for all i)