

OPTIMIZATION

Excercise 10.3

Q.3.2 Reduce the equation $y - 2 = 0$ into normal form. Find the perpendicular distances from the origin and angle between perpendicular and the positive x-axis.

Solution: The given equation can be written as

$$(0 \ 1) \mathbf{x} = 2 \quad (1)$$

Let \mathbf{O} be the point from where we have to find the perpendicular distance. The perpendicular distance will be the minimum distance from \mathbf{O} to the line. Let \mathbf{P} be the foot of perpendicular. This can be formulated as an optimization problem as follows:

$$\min_{\mathbf{x}} f(\mathbf{x}) = \|\mathbf{x} - \mathbf{O}\|^2 \quad (2)$$

$$\text{s.t. } g(\mathbf{x}) = \mathbf{n}^\top \mathbf{x} - c = 0 \quad (3)$$

where

$$\mathbf{n} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad (4)$$

$$\mathbf{O} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (5)$$

$$c = 2 \quad (6)$$

Now we define

$$H(\mathbf{x}, \lambda) = f(\mathbf{x}) - \lambda g(\mathbf{x}) \quad (7)$$

and we find that

$$\nabla f(\mathbf{x}) = 2(\mathbf{x} - \mathbf{O}) \quad (8)$$

$$\nabla g(\mathbf{x}) = \mathbf{n} \quad (9)$$

We have to find $\lambda \in \mathbb{R}$ such that

$$\nabla H(\mathbf{x}, \lambda) = 0 \quad (10)$$

$$\implies 2(\mathbf{x} - \mathbf{O}) - \lambda \mathbf{n} = 0 \quad (11)$$

$$\implies \mathbf{x} = \frac{\lambda}{2} \mathbf{n} + \mathbf{O} \quad (12)$$

Substituting (12) in (1)

$$\mathbf{n}^\top \left(\frac{\lambda}{2} \mathbf{n} + \mathbf{O} \right) - c = 0 \quad (13)$$

$$\implies \lambda = \frac{2(c - \mathbf{n}^\top \mathbf{O})}{\|\mathbf{n}\|^2} = 4 \quad (14)$$

When we consider the auxillary function as

$$\nabla H(\mathbf{x}, \lambda) = f(\mathbf{x}) + \lambda g(\mathbf{x}) \quad (15)$$

The value of λ comes out to be negative but the value of \mathbf{x}_{min} will remain same.

$$\lambda = -\frac{2(c - \mathbf{n}^\top \mathbf{O})}{\|\mathbf{n}\|^2} = -4 \quad (16)$$

$$\mathbf{x} = -\frac{\lambda}{2}\mathbf{n} + \mathbf{O} \quad (17)$$

Substituting the value of λ in (12),

$$\mathbf{x}_{min} = \mathbf{P} = \mathbf{O} + \frac{\mathbf{n}(c - \mathbf{n}^\top \mathbf{O})}{\|\mathbf{n}\|^2} \quad (18)$$

$$= \begin{pmatrix} 0 \\ 0 \end{pmatrix} + \frac{\begin{pmatrix} 0 \\ 1 \end{pmatrix} \left(2 - \begin{pmatrix} 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \end{pmatrix} \right)}{1} \quad (19)$$

$$= \begin{pmatrix} 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 2 \end{pmatrix} \quad (20)$$

$$= \begin{pmatrix} 0 \\ 2 \end{pmatrix} \quad (21)$$

$$OP = \|\mathbf{P} - \mathbf{O}\|^2 \quad (22)$$

$$= \sqrt{0^2 + 2^2} = 2 \quad (23)$$

The angle θ made by this perpendicular with x-axis is given by

$$\theta = \tan^{-1} \left(\frac{2}{0} \right) \quad (24)$$

$$= 90^\circ \quad (25)$$

The normal form of equation for straight line is given by

$$(\cos 90^\circ \quad \sin 90^\circ) \mathbf{x} = 0 \quad (26)$$

See figure 1

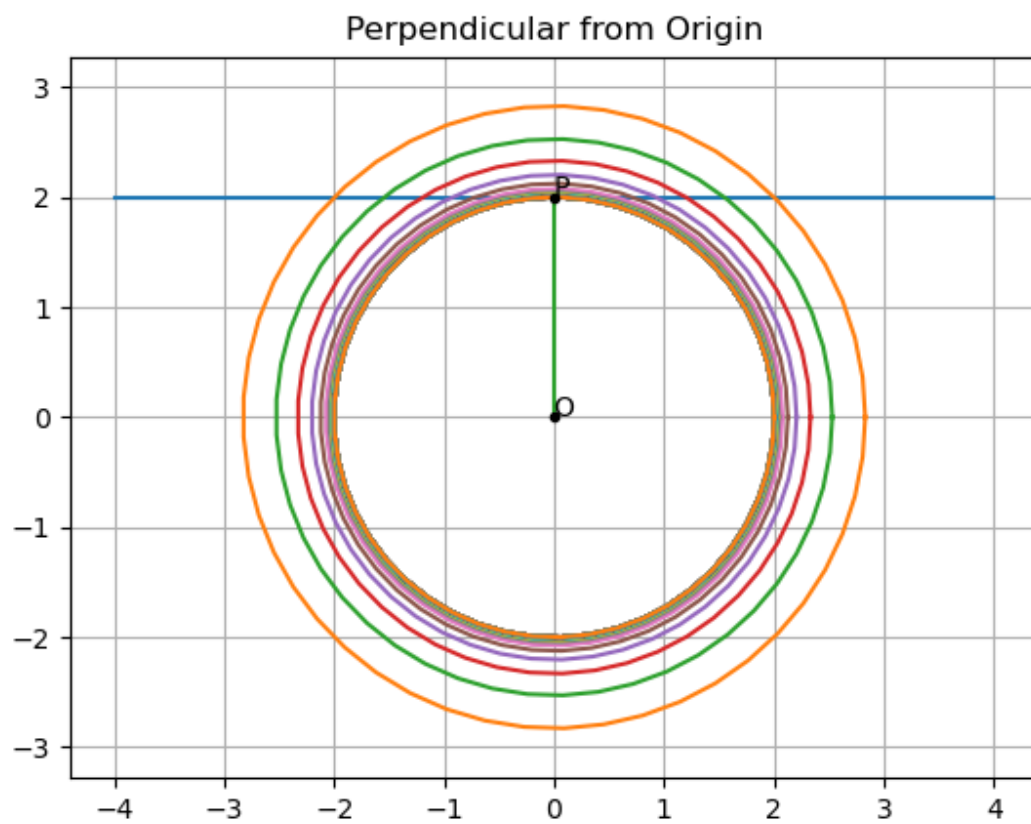


Figure 1: