Exam Optimization

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1 Introduction

This is a collection of the possible exam subject at the optimization exam of the 2019 fall semester at Aalborg University.

2 Line search

2.1 Exercise 1: Gradient descent

2.1.1 What is the gradient of f?

2.1.2 Implement gradient descent and then use it to find the best straight line

2.1.2.1 What is meant by *the best* straight line in relation to the objective function above

2.1.2.2 Discuss different ways to determine the step sizes

2.1.3 Try with different ways to choose step sizes and illustrate it (including plotting the objective function and the iterates, $\{x_k\}_k$)

2.1.4 Show some iterates in a plot showing the data (e.g. `plot(dist ~ speed, cars)`)

2.2 Exercise 2: Stochastic gradient descent / incremental gradient descent

2.2.1 What is the difference between stochastic gradient descent and gradient descent?

2.2.2 How do you think the optimisation path (the path $(k, f(x_k))$) looks like for stochastic gradient descent compared to that of the gradient descent?

2.2.3 Optional: Implement stochastic gradient descent.

2.2.4 Optional: Illustrate the behaviour of the stochastic gradient descent, including:

2.2.4.1 Different ways to choose step sizes.

2.2.4.2 The total objective function with a discussion of how it differs from a similar plot from the gradient descent method.

2.2.4.3 Some iterates in a plot showing the data (e.g. `plot(dist ~ speed, cars)`).

3 Calculating derivatives

4 Quasi Newton

5 Least Squares

6 Constrained Optimization