

Barrier functions

Computational Intelligence, Lecture 11

by Sergei Savin

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LINEAR INEQUALITIES

Consider linear inequality constraints:

$$\mathbf{Ax} \leq \mathbf{b} \quad (1)$$

Remember that we can rewrite it as:

$$\mathbf{a}_i^\top \mathbf{x} \leq b_i \quad (2)$$

$$\mathbf{a}_i^\top \mathbf{x} - b_i \leq 0 \quad (3)$$

Instead of *hard constraints* in (3) we can turn these into a cost function component:

$$J = - \sum_{i=1}^n \log(b_i - \mathbf{a}_i^\top \mathbf{x}) \quad (4)$$

Which is called a *barrier function*.

Let us consider barrier functions $J = - \sum_{i=1}^n \log(b_i - \mathbf{a}_i^\top \mathbf{x})$:

- It removes the constraint, but modifies the cost.
- When $b_i - \mathbf{a}_i^\top \mathbf{x}$ is a very small positive number, $\log(b_i - \mathbf{a}_i^\top \mathbf{x})$ is a very big negative number, hence the minus sign in front.
- Barrier function does not behave well outside of the domain, when $b_i - \mathbf{a}_i^\top \mathbf{x} < 0$.

Hence the following QP:

$$\begin{aligned} & \underset{\mathbf{x}}{\text{minimize}} && \mathbf{x}^\top \mathbf{H} \mathbf{x} + \mathbf{f}^\top \mathbf{x}, \\ & \text{subject to} && \begin{cases} \mathbf{A} \mathbf{x} \leq \mathbf{b}, \\ \mathbf{C}(\mathbf{x}) = \mathbf{d}. \end{cases} \end{aligned} \tag{5}$$

...can be approximated as:

$$\begin{aligned} & \underset{\mathbf{x}}{\text{minimize}} && \mathbf{x}^\top \mathbf{H} \mathbf{x} + \mathbf{f}^\top \mathbf{x} - \sum_{i=1}^n \log(b_i - \mathbf{a}_i^\top \mathbf{x}), \\ & \text{subject to} && \mathbf{C}(\mathbf{x}) = \mathbf{d} \end{aligned} \tag{6}$$

We can define *analytic center of linear inequalities* as a minimum of the function $J = - \sum_{i=1}^n \log(b_i - \mathbf{a}_i^\top \mathbf{x})$. And that can be solved as a convex optimization:

$$\mathbf{x}_a = \underset{\mathbf{x}}{\operatorname{argmin}} \quad - \sum_{i=1}^n \log(b_i - \mathbf{a}_i^\top \mathbf{x})$$

At the analytic center of linear inequalities the shape of contour lines can be analysed as a local quadratic approximation of the function J :

$$\mathcal{C} = \{\mathbf{x} : (\mathbf{x} - \mathbf{x}_a)^\top \frac{\partial^2 J}{\partial \mathbf{x}^2} (\mathbf{x} - \mathbf{x}_a) = \epsilon\} \quad (7)$$

where ϵ is a small number.

ILLUSTRATION OF A BARRIER FUNCTIONS

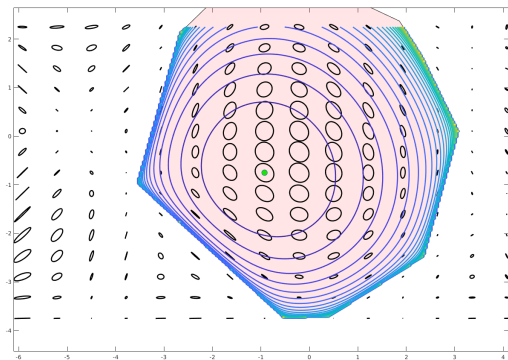


Figure 1: Barrier functions

Pink is the domain. The ellipsoids represent the shape of the hessian $\frac{\partial^2 J}{\partial \mathbf{x}^2}$ at different points on the domain. Green dot is \mathbf{x}_a .

HOMEWORK

Visualize contours of a quadratic program of your choice.

Lecture slides are available via Moodle.

You can help improve these slides at:

github.com/SergeiSa/Computational-Intelligence-Slides-Spring-2022



Check Moodle for additional links, videos, textbook suggestions.