

Introduction

Computational Intelligence, Lecture 1

by Sergei Savin

Spring 2023

- Motivation
- Motivating example
 - ▶ fmincon
 - ▶ quadprog
 - ▶ SVD-based solution
 - ▶ CVX-based solution
- Homework

Statement

A lot of modern methods, computations and algorithms are backed by numerical optimization tools.

What we want?

To go from a "I hope it works" to a solid understanding of the mathematics and use-cases of those tools.

Why we want it?

It should allow us to solve a much wider range of problems, and solve them much more effectively.

MOTIVATING EXAMPLE

We have the following problem: find such \mathbf{x} that minimizes $\mathbf{x}^\top \mathbf{M} \mathbf{x}$, while $\mathbf{C} \mathbf{x} = \mathbf{y}$. In other words:

$$\begin{aligned} & \underset{\mathbf{x}}{\text{minimize}} && \mathbf{x}^\top \mathbf{M} \mathbf{x}, \\ & \text{subject to} && \mathbf{C} \mathbf{x} = \mathbf{y}. \end{aligned} \tag{1}$$

More concrete:

$$\begin{aligned} & \underset{\mathbf{x}}{\text{minimize}} && \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 5 & 0 \\ 1 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, \\ & \text{subject to} && \begin{bmatrix} 1 & 7 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 1. \end{aligned} \tag{2}$$

How do we solve it?

MOTIVATING EXAMPLE

fmincon

One very popular way of doing it is by use of a general-purpose local optimization solver, such as `fmincon` provided by MATLAB. Here is one possible solution:

```
0 M = [1 0 1; 0 5 0; 1 0 3];  
  C = [1 7 2];  
2  y = 1;  
  
4  fnc = @(x) x'*M*x;  
  con = @(x) deal([], C*x-y);  
6  x = fmincon(fnc, zeros(3, 1), [], [], [], [], [], con)
```

Average solution time is **4.8 ms** (this depends on many factors, so treat it only as a relative information). Solution is $\mathbf{x} = [0.0442 \quad 0.1239 \quad 0.0442]$.

MOTIVATING EXAMPLE

quadprog

A more sophisticated, but still a very straightforward approach is to use a dedicated solver for this class of problems `quadprog` provided by MATLAB. Here is the solution:

```
0 M = [1 0 1; 0 5 0; 1 0 3];  
  C = [1 7 2];  
2 y = 1;  
  
4 x = quadprog(M, [], [], [], C, y)
```

Average solution time is **0.56** ms, an order of magnitude less than with `fmincon`.

MOTIVATING EXAMPLE

SVD-based solution

We can use an algebraic solution, based on SVD decomposition (or its derivative methods - null space and pseudo-inverse), as follows:

```
0 M = [1 0 1; 0 5 0; 1 0 3];  
  C = [1 7 2];  
2  y = 1;  
  
4  tol = 10^(-5);  
  [P, N] = pinv_null(C, tol);  
6  x = ( eye(3) - N*((N'*M*N) \ (N'*M)) ) * P*y
```

Where `pinv_null` is a function combining `pinv` and `null`, obtained from a single SVD decomposition.

Average solution time is **0.027** ms, ~ 20 times faster than `quadprog` and ~ 200 times faster than `fmincon`.

MOTIVATING EXAMPLE

CVX-based solution

Finally, we can invoke one of the most powerful convex optimization tools with a user-friendly coding style - CVX:

```
0 M = [1 0 1; 0 5 0; 1 0 3];  
  C = [1 7 2];  
2 y = 1;  
  
4 cvx_begin  
  variables x(3);  
6 minimize( x' * M * x );  
  subject to  
8      C*x == y;  
  cvx_end
```

However, we will see that the overhead for the call to the solver for this task is excessive. Average solution time is **282** ms, which is ~ 60 times slower than `fmincon`.

Lecture slides are available via Github, links are on Moodle

You can help improve these slides at:

github.com/SergeiSa/Computational-Intelligence-Slides-Spring-2023

