AA203
Optimal and Learning-based Control

Constrained optimization

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Preliminaries

- constrained set usually specified in terms of equality and inequality constraints
- sophisticated collections of optimality conditions, involving some auxiliary variables, called Lagrange multipliers

Viewpoints:

- <u>penalty viewpoint</u>: we disregard the constraints and we add to the cost a high penalty for violating them
- <u>feasibility direction viewpoint</u>: it relies on the fact that at a local minimum there can be no cost improvement when traveling a small distance along a direction that leads to feasibile points

Outline

1. Optimization with equality constraints
2. Optimization with inequality constraints

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Optimization with equality constraints

$$\begin{aligned} \min \quad & f(\mathbf{x}) \\ \text{subject to} \quad & h_i(\mathbf{x}) = 0, \qquad i = 1, \ldots, m \end{aligned}$$

- $f\colon \mathbb{R}^n \to \mathbb{R}$ and $h_i\colon\ \mathbb{R}^n \to \mathbb{R}$ are C^1
- notation: $\mathbf{h} \coloneqq (h_1, \ldots, h_m)$

Lagrange multipliers

- Basic Lagrange multiplier theorem: for a given local minimum $\mathbf{x}^*$ there exist scalars $\lambda_1, \dots, \lambda_m$ called Lagrange multipliers such that

$$\nabla f(\mathbf{x}^*) + \sum_{i=1}^{m} \lambda_i \nabla h_i(\mathbf{x}^*) = 0$$

- Example

$$\begin{aligned} \min \quad & x_1 + x_2 \\ \text{subject to} \quad & x_1^2 + x_2^2 = 2 \end{aligned}$$

Solution: $\mathbf{x}^*$= (-1, -1)

Lagrange multipliers

Interpretations:

1. The cost gradient $\nabla f(\mathbf{x}^*)$ belongs to the subspace spanned by the constraint gradients at $\mathbf{x}^*$. That is, the constrained solution will be at a point of tangency of the constrained cost curves and the constraint function
2. The cost gradient $\nabla f(\mathbf{x}^*)$ is orthogonal to the subspace of first order feasible variations

$$V(\mathbf{x}^*) = \{\Delta\mathbf{x} | \nabla h_i(\mathbf{x}^*)'\Delta\mathbf{x} = 0, \ i = 1, \ldots, m\}$$

This is the subspace of variations $\Delta\mathbf{x}$ for which the vector $\mathbf{x} = \mathbf{x}^* + \Delta\mathbf{x}$ satisfies the constraint $\mathbf{h}(\mathbf{x}) = 0$ up to first order. Hence, at a local minimum, the first order cost variation $\nabla f(\mathbf{x}^*)'\Delta x$ is zero for all variations $\Delta\mathbf{x}$ in this subspace

NOC

Theorem: NOC

Let $\mathbf{x}^*$ be a local minimum of f subject to $\mathbf{h}(\mathbf{x}) = 0$ and assume that the constraint gradients $\nabla h_1(\mathbf{x}^*), \ldots, \nabla h_m(\mathbf{x}^*)$ are linearly independent. Then there exists a <u>unique</u> vector $(\lambda_1, \ldots, \lambda_m)$, called a Lagrange multiplier vector, such that

$$\nabla f(\mathbf{x}^*) + \sum_{i=1}^{m} \lambda_i \nabla h_i(\mathbf{x}^*) = 0$$

2^{nd} order NOC and SOC are provided in the lecture notes

Discussion

- A feasible vector $\mathbf{x}$ for which $\{\nabla h_i(\mathbf{x})\}_i$ are linearly independent is called *regular*
- Proof relies on transforming the constrained problem into an unconstrained one
    1. penalty approach: we disregard the constraint while adding to the cost a high penalty for violating them → extends to inequality constraints
    2. elimination approach: we view the constraints as a system of m equations with n unknowns, and we express m of the variables in terms of the remaining $n - m$, thereby reducing the problem to an unconstrained problem
- There may not exist a Lagrange multiplier for a local minimum that is not regular

The Lagrangian function

- It is often convenient to write the necessary conditions in terms of the Lagrangian function $L: \mathbb{R}^{n+m} \to \mathbb{R}$

$$L(\mathbf{x}, \lambda) = f(\mathbf{x}) + \sum_{i=1}^{m} \lambda_i h_i(\mathbf{x})$$

- Then, if $\mathbf{x}^*$ is a local minimum which is regular, the NOC conditions are compactly written

$$\nabla_{\mathbf{x}} L(\mathbf{x}^*, \lambda^*) = 0$$
$$\nabla_{\lambda} L(\mathbf{x}^*, \lambda^*) = 0$$

System of $n + m$ equations with $n + m$ unknowns

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Optimization with inequality constraints

$$\begin{aligned} \min \quad & f(\mathbf{x}) \\ \text{subject to} \quad & h_i(\mathbf{x}) = 0, \qquad i = 1, \ldots, m \\ & g_j(\mathbf{x}) \leq 0, \qquad j = 1, \ldots, r \end{aligned}$$

- f, h_i, g_j are C^1
- In compact form (ICP problem)

$$\begin{aligned} \min \quad & f(\mathbf{x}) \\ \text{subject to} \quad & \mathbf{h}(\mathbf{x}) = 0 \\ & \mathbf{g}(\mathbf{x}) \leq 0 \end{aligned}$$

Active constraints

For any feasible point, the set of active inequality constraints is denoted

$$A(\mathbf{x}) := \{j \mid g_j(\mathbf{x}) = 0\}$$

If $j \notin A(\mathbf{x})$, then the constraint is *inactive* at $\mathbf{x}$.

Key points

- if $\mathbf{x}^*$ is a local minimum of the ICP, then $\mathbf{x}^*$ is also a local minimum for the identical ICP without the inactive constraints
- at a local minimum, active inequality constraints can be treated to a large extent as equalities

Active constraints

- Hence, if $\mathbf{x}^*$ is a local minimum of ICP, then $\mathbf{x}^*$ is also a local minimum for the equality constrained problem

$$
\begin{aligned}
\min \quad & f(\mathbf{x}) \\
\text{subject to} \quad & \mathbf{h}(\mathbf{x}) = 0 \\
& g_j(\mathbf{x}) = 0, \qquad \forall j \in A(\mathbf{x}^*)
\end{aligned}
$$

Active constraints

- Thus if $\mathbf{x}^*$ is regular, there exist Lagrange multipliers $(\lambda_1, \ldots, \lambda_m)$ and $\mu_j^*, j \in A(\mathbf{x}^*)$, such that

$$\nabla f(\mathbf{x}^*) + \sum_{i=1}^{n} \lambda_i^* \nabla h_i(\mathbf{x}^*) + \sum_{j \in A(\mathbf{x}^*)} \mu_j^* \nabla g_j(\mathbf{x}^*) = 0$$

- or equivalently

$$\nabla f(\mathbf{x}^*) + \sum_{i=1}^{n} \lambda_i^* \nabla h_i(\mathbf{x}^*) + \sum_{j=1}^{r} \mu_j^* \nabla g_j(\mathbf{x}^*) = 0$$

$$\mu_j^* = 0 \quad \forall j \notin A(\mathbf{x}^*) \qquad (\text{indeed } \mu_j^* \geq 0)$$

Karush-Kuhn-Tucker NOC

Define the Lagrangian function

$$L(\mathbf{x}, \lambda, \mu) := f(\mathbf{x}) + \sum_{i=1}^{n} \lambda_i h_i(\mathbf{x}) + \sum_{j=1}^{r} \mu_j g_j(\mathbf{x})$$

Theorem: KKT NOC

Let $\mathbf{x}^*$ be a local minimum for ICP where f, h_i, g_j are C^1 and assume $\mathbf{x}^*$ is regular (equality + active inequality constraints gradients are linearly independent). Then, there exist unique Lagrange multiplier vectors $(\lambda_1^*, \ldots, \lambda_m^*)$, $(\mu_1^*, \ldots, \mu_m^*)$ such that

$$\nabla_{\mathbf{x}} L(\mathbf{x}^*, \lambda^*, \mu^*) = 0$$

$$\mu_j^* \geq 0, \quad j = 1, \ldots, r$$

$$\mu_j^* = 0 \qquad \forall j \notin A(\mathbf{x}^*)$$

Example

$$\begin{array}{rl} \min & x_1^2 + x_2^2 \\ \text{subject to} & 2x + y \leq 2 \end{array}$$

Solution: (0,0)

Next time

Dynamic programming