

**SOME OPTIMALITY CONDITIONS FOR UNCONSTRAINED
OPTIMIZATION PROBLEM**

BY

**AMOSU, OLUSHOLA OLUGBENGA
MATRICULATION NUMBER: 20183003**

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DECLARATION

I hereby declare that this research was written by me and is a correct record of my own research. It has not been presented in any previous application for any degree of this or any other University. All citations and sources of information are clearly acknowledged by means of references.

AMOSU, OLUSHOLA OLUGBENGA

Date:.....

CERTIFICATION

This is to certify that this research work entitled **Some Optimality Conditions For Unconstrained Optimization Problem** is the outcome of the research work carried out by **Amosu Olushola Olugbenga** (20183003) in the Department of Mathematics, Federal University of Agriculture, Abeokuta, Ogun State.

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PROF. I.A. OSINUGA

(SUPERVISOR)

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Date

.....

DR. E.O. ADELEKE

(Ag. HEAD OF DEPARTMENT)

.....

Date

DEDICATION

This work is dedicated to Almighty God, the creator of the universe and all mankind, who gave me this grace from the inception of this project work till its completion. And also to my wonderful family, starting from my beloved parents, Mr Amosu Monday and Mrs Amosu Senami as well as my ever-supportive siblings and to everyone that has been supportive and helpful in my education life.

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ABSTRACT

This project delves into the realm of optimization using Hessian matrices, focusing on the minimization of quadratic functions and the Rosenbrock function. Employing Hessian matrices as a core methodology, this study explores their application in characterizing critical points and determining the nature of optimization in the context of these functions. The primary objective revolves around leveraging Hessian matrices as a powerful analytical tool in optimization theory. The project methodology entails an in-depth analysis centered on the derivation and interpretation of the Hessian matrices associated with quadratic and Rosenbrock functions. The specific focus remains on critical points, assessing their properties and optimizing techniques to discern whether these points signify minima, maxima, or saddle points. The first segment of the study concentrates on quadratic function minimization, emphasizing the utilization of Hessian matrices to identify critical points and ascertain their optimality. The analysis reveals the efficiency and applicability of Hessian matrices in determining the nature of critical points in quadratic functions, shedding light on their behavior in optimization scenarios. The second phase involves the Rosenbrock function, a well-known test case for optimization algorithms. Employing Hessian matrices, the investigation revolves around the identification and analysis of critical points within the Rosenbrock function. The study showcases the methodology's effectiveness in characterizing critical points, elucidating their nature, and contributing to a deeper understanding of the Rosenbrock function's optimization landscape. The findings underscore the significance of Hessian matrices in characterizing critical points and determining their role in optimization scenarios. The exploration of quadratic and Rosenbrock functions demonstrates the practical implications of employing Hessian matrices as a powerful analytical

tool for optimization, paving the way for more efficient and informed decision-making in various fields. In conclusion, this project showcases the potency of Hessian matrices in optimizing quadratic and Rosenbrock functions, offering insights into critical points and their properties, thereby enhancing the understanding and application of optimization methodologies across diverse disciplines.

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1.0 INTRODUCTION

1.1 Background to the Study

Optimization is like finding the best way to do something. Imagine you have a task, like planning the fastest route for a road trip, investing money to get the most profit, or designing a car for the best performance. All these tasks involve finding the "optimal" solution, the one that gives you the best result.

In our world today, finding optimal solutions is crucial in many areas like engineering, finance, science, and technology. These problems can be really complex, and that's where optimization comes in.

Now, let's talk about "**unconstrained optimization**." This is a type of optimization where there are no strict rules or limits, making it both exciting and challenging. It's like exploring a vast landscape with no fences or boundaries.

But here's the thing: how do we know if we've found the best solution in this wide-open space? That's where "**optimality conditions**" come into play. They are like guideposts, helping us figure out if we're on the right track or if we need to keep searching.

Unconstrained optimization is an important field in mathematics and engineering, where the goal is to find the best solution for a given problem without any constraints on the variables.

In such optimization problems, you typically aim to find the minimum or maximum value of a mathematical function without any restrictions on the variables, meaning that the variables can take any real values within their defined ranges.

In this project, we'll dive into the world of optimality conditions for unconstrained optimization problems. We'll explore what these conditions are, how they work, and why they matter. Think of it as a journey into the heart of optimization, where we'll discover the tools that can lead us to the best solutions in a world without constraints.

1.2 Motivation

In the contemporary landscape of science, engineering, economics, and beyond, the pursuit of optimal solutions is a recurring imperative. Unconstrained optimization, as a fundamental discipline within mathematical optimization, stands as a cornerstone in this quest. The motivation driving our study lies in the recognition that mastering unconstrained optimization and its associated optimality conditions is essential for addressing complex real-world challenges effectively. Several compelling reasons underscore the significance of this research:

- ✓ Wide Applicability: Unconstrained optimization problems arise in numerous domains, including engineering design, finance portfolio optimization, machine learning model training, and physics simulations. The ability to efficiently solve such problems has direct implications for improving systems, reducing costs, and advancing technology.
- ✓ Complexity of Real-World Problems: Real-world optimization problems often exhibit non-linearity, high dimensionality, and intricate landscapes with multiple local optima. These complexities demand sophisticated methods, and a deep understanding of optimality conditions is key to navigating them.

- ✓ Algorithm Development: The development of optimization algorithms relies heavily on optimality conditions. By refining our understanding of these conditions, we can design more efficient and robust algorithms that converge to optimal solutions faster and with higher reliability.
- ✓ Efficiency and Resource Savings: In industrial and financial settings, optimization processes directly impact resource allocation, energy efficiency, and financial gains. Improvements in the accuracy and speed of optimization methods can lead to substantial cost savings and increased competitiveness.
- ✓ Educational and Training Benefits: This study not only advances research but also provides valuable educational resources. It equips students, researchers, and practitioners with a deeper understanding of optimization principles, empowering them to tackle real-world problems effectively.
- ✓ Future Innovations: As technology and science continue to advance, new optimization challenges will emerge. A robust foundation in unconstrained optimization and optimality conditions positions us to adapt to these changes and continue innovating in various domains.

In conclusion, our study on "Some Optimality Conditions for Unconstrained Optimization Problems" is motivated by the need to address complex, real-world challenges across multiple disciplines. By enhancing our understanding of optimality conditions and their practical implications, we aspire to empower individuals and organizations to make more informed decisions, drive innovation, and create a positive impact on society and industry.

1.3 Objectives

The primary objectives of this research study are as follows:

❖ To Investigate First-Order Optimality Condition

Explore and analyze the first-order optimality conditions in unconstrained optimization problems. This objective involves a thorough examination of the mathematical foundations and implications of setting the gradient of the objective function to zero.

❖ To Examine Second-Order Optimality Conditions

Delve into the second-order optimality conditions, particularly focusing on the role of the Hessian matrix in characterizing the curvature of the objective function. This objective aims to provide insights into how second-order conditions influence the identification of extrema.

❖ To Explore Optimality Condition Applications

Investigate practical applications of optimality conditions in the context of unconstrained optimization. This includes examining how these conditions guide the development of optimization algorithms and influence decision-making in real-world problem-solving.

❖ To Provide Rigorous Mathematical Proofs

Develop and present rigorous mathematical proofs for key optimality conditions discussed in the study. This objective ensures the clarity and validity of the mathematical foundations underpinning the research.

❖ **To Compare and Contrast Optimization Methods**

Compare and contrast various optimization methods that leverage optimality conditions, such as gradient descent, Newton's method, and others. This objective aims to identify the strengths and weaknesses of different approaches in the context of unconstrained optimization.

❖ **To Contribute to the Body of Knowledge**

Make original contributions to the field by advancing the understanding of optimality conditions in unconstrained optimization. This includes potentially proposing new insights, algorithms, or approaches based on the research findings.

❖ **To Enhance Practical Applications**

Strive to enhance the practical applicability of unconstrained optimization by translating theoretical insights into actionable recommendations for practitioners and researchers across various domains.

1.4 Definition of Terms

Before delving into the core concepts of unconstrained optimization and optimality conditions, it's essential to establish a few fundamental ideas that will underpin our discussion:

- ✓ **Mathematical Optimization:** Mathematical optimization is the discipline of finding the best solution (maximum or minimum) from a set of feasible solutions. It often involves optimizing an objective function subject to certain constraints.
- ✓ **Objective Function:** The objective function, denoted as $f(x)$, is a mathematical function that quantifies the performance or value associated with a set of decision variables x . In the context of unconstrained optimization, this function is the sole criterion to be optimized.
- ✓ **Decision Variables:** Decision variables, often represented as x , are the parameters or variables within the objective function that can be adjusted to achieve the desired outcome. The goal is to find the values of these variables that optimize the objective function.
- ✓ **Optima (Optimal Solutions):** In optimization, an "optimum" or "optimal solution" refers to a set of decision variable values that either maximizes or minimizes the objective function while satisfying any constraints or, in the case of unconstrained optimization, without violating any constraints.
- ✓ **Local and Global Optima:** An optimal solution can be classified as either a "local" or "global" optimum. A local optimum is a solution that is the best within a certain neighborhood but may not be the best globally. A global optimum, on the other hand, is the best solution across the entire feasible region.

- ✓ **Unconstrained Optimization Problem:** An unconstrained optimization problem is a mathematical optimization problem where the objective is to find the maximum or minimum of a given objective function without any constraints imposed on the decision variables.
- ✓ **Optimality Conditions:** Optimality conditions are mathematical conditions that characterize optimal solutions in optimization problems. They provide insights into when a given solution is likely to be optimal or near-optimal.
- ✓ **First-Order Necessary Condition:** The first-order necessary condition for an optimal solution in unconstrained optimization is typically expressed as the gradient (or derivative) of the objective function being equal to zero. This condition identifies points where the function might have extrema.
- ✓ **Second-Order Necessary Condition:** The second-order necessary condition provides further information about the nature of the extremum (maximum or minimum). It involves examining the curvature of the objective function, typically through the Hessian matrix.
- ✓ **Hessian Matrix:** The Hessian matrix is a square matrix of second-order partial derivatives of the objective function with respect to the decision variables. It plays a critical role in assessing the curvature of the function at a given point.
- ✓ **Stationary Point:** A stationary point is a point where the gradient (or derivative) of the objective function is equal to zero. It is a potential candidate for an extremum, but further analysis is needed to determine if it is a maximum, minimum, or a saddle point.

2.0 LITERATURE REVIEW

2.1 Introduction

The field of unconstrained optimization is a cornerstone of mathematical optimization, with applications spanning various domains, including engineering, economics, computer science, and physics. In this literature review, we explore key works and developments in the realm of unconstrained optimization, focusing on optimality conditions. These conditions play a fundamental role in characterizing optimal solutions and guiding the development of optimization algorithms. Our objective is to trace the evolution of ideas and identify current trends and research gaps in this critical area of study.

2.2 Historical Perspective

To appreciate the evolution of optimality conditions for unconstrained optimization, it is instructive to start with foundational contributions:

- ❖ **Fermat and Lagrange:** The origins of optimization theory can be traced back to Fermat's work on finding extreme points of curves in the 17th century and Lagrange's contributions to the calculus of variations.
- ❖ **KKT Conditions:** In the mid-20th century, Karush, Kuhn, and Tucker introduced the Karush-Kuhn-Tucker (KKT) conditions, which form a cornerstone of modern constrained optimization theory but have also influenced the development of unconstrained optimization techniques.

2.3 First-Order Optimality Conditions

First-order necessary conditions are crucial for identifying potential optima and have a rich history in unconstrained optimization:

- ❖ **The Gradient Method:** The gradient descent method, dating back to Cauchy, has been foundational in optimization. It relies on the first-order necessary condition of setting the gradient (or derivative) of the objective function to zero.
- ❖ **Conjugate Gradient Methods:** Works by Hestenes and Stiefel have introduced the concept of conjugate gradients, which are widely used in unconstrained optimization.

2.4 Second-Order Optimality Conditions

Second-order optimality conditions provide more refined information about the nature of extrema:

- ❖ **The Hessian Matrix:** The Hessian matrix, introduced by Sylvester and others, characterizes the curvature of the objective function. Its role in identifying maxima, minima, and saddle points is pivotal.
- ❖ **Newton's Method:** Newton's method, with roots in Isaac Newton's work, exploits second-order information through the Hessian matrix for rapid convergence.

2.5 Modern Developments and Trends

Recent research has expanded the landscape of unconstrained optimization and optimality conditions:

- ❖ **Trust Region Methods:** Trust region methods, as pioneered by Conn, Gould, and Toint, offer robust optimization approaches that incorporate both first and second-order information.
- ❖ **Stochastic Gradient Descent (SGD):** The rise of machine learning has led to innovative applications of optimization. SGD, introduced by Robbins and Monro, is an example of how optimization principles are adapted in this context.

2.6 Research Gaps and Future Directions

While significant strides have been made in the field of unconstrained optimization and optimality conditions, several research gaps persist:

- ❖ **Non-Convex Optimization:** Many real-world problems involve non-convex objective functions. Research on optimality conditions in this context is ongoing.
- ❖ **Global Optimization:** Identifying global optima remains a challenge. There is a need for robust methods to guarantee global optimality in unconstrained problems.

3.0 METHODOLOGY

3.1 Hessian Matrices

Introduction to Hessian Matrices

The Hessian matrix is a fundamental mathematical construct used in the context of multivariate calculus and optimization theory. It is a square matrix comprising second-order partial derivatives of a scalar-valued function of multiple variables.

Structure and Notation:

For a function $f: R^n \rightarrow R$, the Hessian matrix is represented as $H(f)$ or $\nabla^2 f$. It is an $n \times n$ matrix, where each element is a second partial derivative of the function with respect to the variables. If $f(x, y)$ is a function, $H(f)$ comprises elements representing the second derivatives with respect to x and y :

$$\frac{\delta^2 f}{\delta x^2}, \frac{\delta^2 f}{\delta x \delta y}, \frac{\delta^2 f}{\delta y \delta x}, \frac{\delta^2 f}{\delta y^2}$$

These derivatives are used to construct the matrix elements.

Elements and Symmetry:

The Hessian matrix's elements are the second partial derivatives, ensuring the matrix's symmetry.

For a function $f(x_1, x_2, \dots, x_n)$, the ij th and ji th elements are equal, reflecting the matrix's symmetric property.

Role in Optimization and Critical Point Analysis

Optimization Functions: Hessian matrices are pivotal in optimization problems, particularly in characterizing critical points. They enable the determination of a function's behavior near critical points, facilitating insights into the nature of these points regarding optimality.

sCritical Points and Nature: The Hessian matrix is employed to identify critical points and discern their nature in the context of optimization problems. A positive-definite Hessian signifies a local minimum, while a negative-definite Hessian represents a local maximum. Eigenvalues provide a mechanism to distinguish the nature of critical points, delineating between minima, maxima, or saddle points.

Second Derivative Test: Through the second derivative test, leveraging the Hessian matrix, the nature of critical points is assessed. This test is instrumental in establishing whether a point is a minimum, maximum, or saddle point, contributing significantly to optimization and critical point analysis.

Applications in Multivariate Calculus and Beyond

Optimization Algorithms: Hessian matrices are utilized in gradient-based optimization algorithms, such as Newton's method, to enhance convergence rates by incorporating second-order information.

Physical and Engineering Systems: In diverse scientific and engineering domains, Hessian matrices aid in ascertaining the stability of systems and identifying critical points in models or equations, contributing to a deeper understanding of complex multi-dimensional spaces.

In summary, Hessian matrices stand as an essential tool in multivariate calculus and optimization theory, providing a formal framework to analyze critical points and determine their properties, guiding decision-making processes across various disciplines by unveiling the behavior of functions in multi-dimensional spaces.

4.0 APPLICATIONS

4.1 Illustrative Examples

4.1.1 Quadratic Function Minimization

Consider the quadratic function

$$f(x) = 2x^2 - 6x + 4.$$

Derivation of Hessian Matrix:

The second derivative (Hessian Matrix) of $f(x)$ is computed as follows:

Given the function $f(x) = 2x^2 - 6x + 4$, the first derivative is $f'(x) = 4x - 6$.

The second derivative of $f(x)$ is $f''(x) = 4$, which represents a constant value.

The Hessian Matrix in this case is a 1×1 matrix: $[4]$.

Optimality Condition:

For a minimum, the Hessian Matrix should be positive-definite (all its eigenvalues are positive).

In this case, as the Hessian Matrix (4) is a positive value, it fulfills the positive-definite criterion, indicating that the function possesses a minimum at this point.

Location of Minimum:

To find the x value where the minimum occurs, we set the first derivative to zero:

$$f'(x) = 4x - 6 = 0$$

Solving for x , we get

$$x = \frac{6}{4} = 1.5.$$

Substituting $x = 1.5$ into the original function gives

$$f(1.5) = 2(1.5)^2 - 6(1.5) + 4 = 0.5$$

Thus, the minimum of the function $f(x)$ occurs at $x = 1.5$, and the value of the minimum is 0.5

This quadratic function reaches its minimum at $x = 1.5$ with a value of 0.5

4.1.2 Rosenbrock Function Minimization

Objective: Minimize the Rosenbrock function

$$f(x, y) = (a - x)^2 + b(y - x^2)^2$$

where $a, b > 0$ and x, y are real numbers.

Problem

The Rosenbrock function in standard form is

$$f(x, y) = (1 - x)^2 + 100(y - x^2)^2$$

Derivation of Hessian Matrix:

For the Rosenbrock function, the Hessian Matrix computation involves obtaining the second derivatives with respect to x and y .

The first partial derivatives are

$$f_x = -2(1 - x) - 400x(y - x^2)$$

$$f_y = 200(y - x^2).$$

The second partial derivatives are

$$f_{xx} = 2 + 400(3x^2 - y)$$

$$f_{xy} = f_{yx} = -400x$$

$$f_{yy} = 200.$$

The Hessian Matrix is represented as:

$$\begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} = \begin{bmatrix} 2 + 400(3x^2 - y) & -400x \\ -400x & 200 \end{bmatrix}$$

Optimality Condition:

The nature of the critical point, i.e., whether it's a minimum, maximum, or saddle point, can be determined by examining the eigenvalues of the Hessian Matrix at the specific critical point.

Location of Minimum:

As the Rosenbrock function's minimum point doesn't have a simple closed-form solution, analyzing the Hessian eigenvalues can determine the nature of the critical point without explicitly calculating the minimum's location. The sign of the eigenvalues helps ascertain if the critical point is a local minimum, a saddle point, or another type.

The Hessian Matrix at the critical point is indicative of the point's behavior concerning optimality. For a point to be a minimum, the Hessian Matrix's eigenvalues should be positive-definite at that point. However, determining the exact coordinates of the minimum point from the eigenvalues requires more complex analysis or numerical methods due to the Rosenbrock function's characteristics.

In conclusion, the Hessian Matrix approach aids in characterizing the nature of the critical point and its relationship to optimality. The Hessian Matrix eigenvalues provide insights into the behavior of the function near the critical point, giving information about whether it's a minimum, a saddle point, or another type of critical point. However, obtaining the precise coordinates of the minimum point from the eigenvalues might necessitate more intricate techniques or numerical methods due to the function's complexity.

5.0 CONCLUSION AND RECOMMENDATIONS

5.1 Conclusion

In this study, we delved into the realm of unconstrained optimization problems, seeking to understand and explore various optimality conditions. Through a comprehensive literature review, we gained insights into the essential concepts, mathematical foundations, and practical applications of unconstrained optimization. We then applied these principles to specific optimization problems, illustrating the significance of optimality conditions in guiding our search for optimal solutions.

Our investigation led us to the following key findings:

- ✓ **Critical Points:** Critical points, where the derivative of the objective function is zero, play a fundamental role in identifying potential optimal solutions.
- ✓ **Second Derivative Test:** The second derivative test helps classify critical points as minima, maxima, or saddle points, crucial for determining optimality.
- ✓ **Numerical Optimization:** For complex and non-analytical functions, numerical optimization methods, such as the Nelder-Mead algorithm, are valuable tools in finding approximate solutions.
- ✓ **Rosenbrock Function:** The Rosenbrock function exemplifies the challenges posed by optimization problems with narrow and curved valleys, often requiring numerical methods for solution.

5.2 Recommendation

Based on our exploration of unconstrained optimization, we offer the following recommendations:

- ✓ **Diverse Optimization Methods:** Consider employing a variety of optimization methods, including gradient-based and derivative-free methods, depending on the nature of the optimization problem. Select the most suitable method based on the problem's characteristics.
- ✓ **Numerical Precision:** In cases where analytical solutions are challenging or impossible to obtain, utilize numerical optimization techniques, but exercise caution regarding the choice of initial conditions, termination criteria, and numerical precision to achieve reliable results.
- ✓ **Real-world Applications:** Extend the understanding gained from this study to practical applications in diverse fields such as engineering, finance, and machine learning. Apply the knowledge of optimality conditions to solve real-world optimization challenges effectively.
- ✓ **Further Research:** Explore advanced optimization topics, including constrained optimization and multi-objective optimization, to broaden your expertise in optimization theory and practice.

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