Modern Optimization Techniques

1. Theory

Lars Schmidt-Thieme

Information Systems and Machine Learning Lab (ISMLL)
Institute for Computer Science
University of Hildesheim, Germany

Syllabus

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			2. Unconstrained Optimization
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Outline

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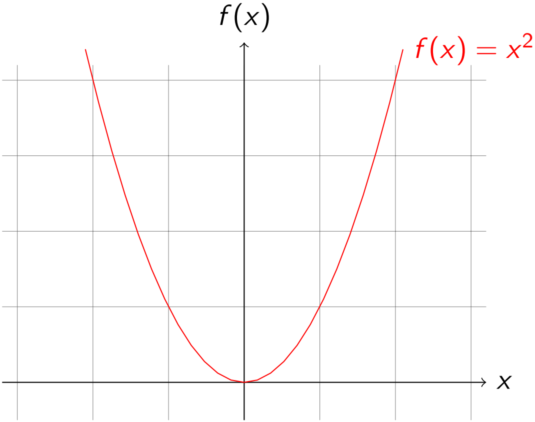
1. Introduction

2. Convex Sets

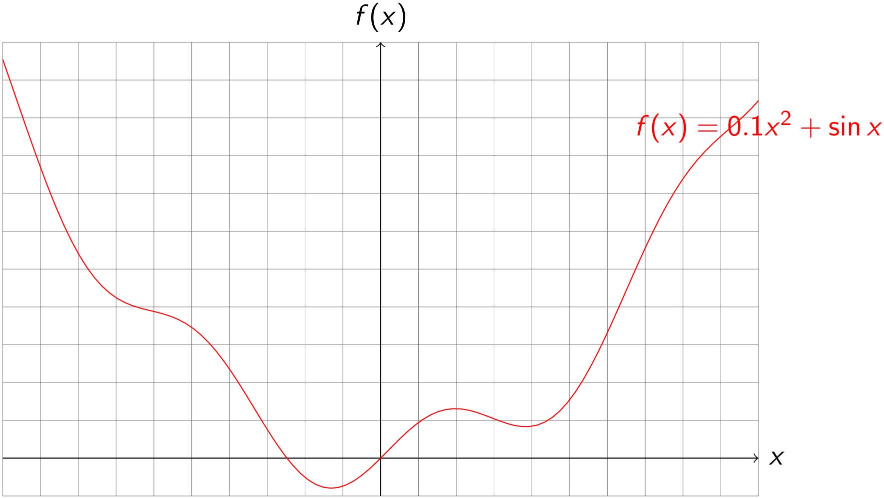
3. Convex Functions

4. Recognizing Convex Functions

A convex function



A non-convex function



Convex Optimization Problem

An **optimization problem**

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & h_q(x) \leq 0, \quad q = 1, \ldots, Q \\ & Ax = b \end{aligned}$$

is said to be convex if $f, h_1 \ldots h_Q$ are convex.

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How do we know if a function is convex or not?

Note: The equality constraints also are convex, even linear.

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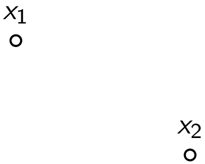

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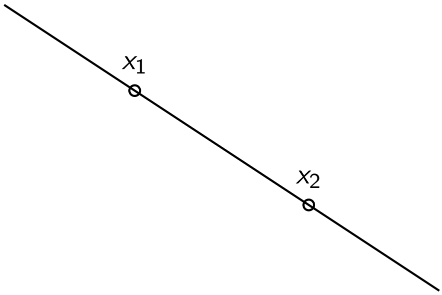

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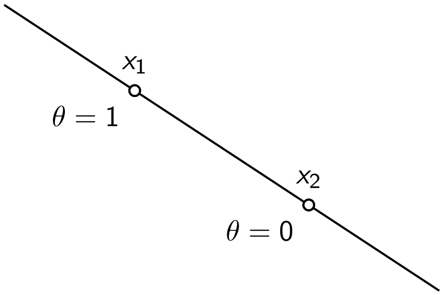

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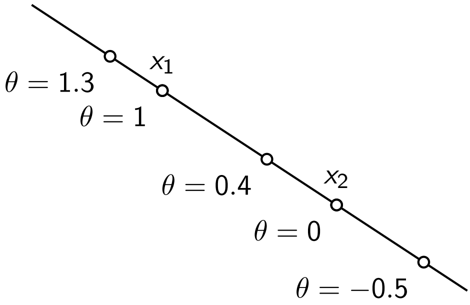

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Examples:

- $\mathbb{R}^N$ for $N \in \mathbb{N}^+$
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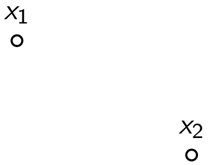

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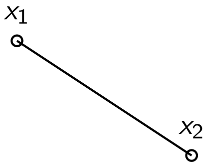

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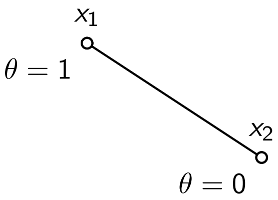

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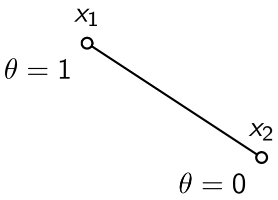
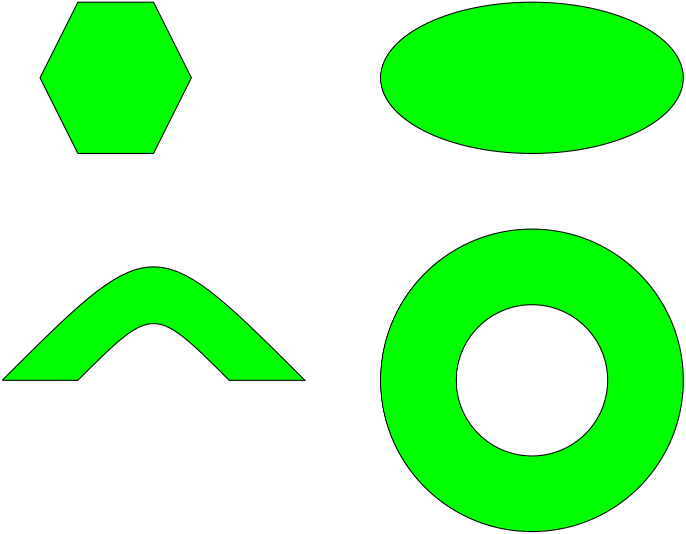


A **convex set** contains the line segment between any two points in the set.

Convex Sets - Examples: Which ones are Convex?



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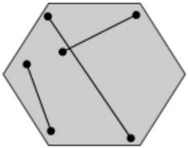
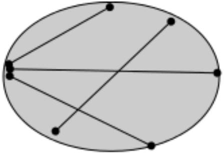
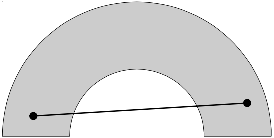
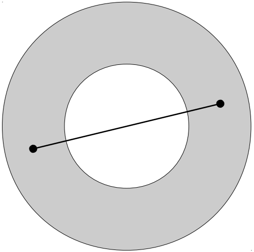




Non-convex Sets:





Convex Sets - Examples

All affine sets are also convex:

- $\mathbb{R}^N$ for $N \in \mathbb{N}^+$
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Convex sets (but in general not affine sets):

- solution set of linear inequalities $X := \{x \in \mathbb{R}^N \mid Ax \leq b\}$
  - half spaces, e.g. $X := \{x \in \mathbb{R}^N \mid a^T x \leq b\}$
    e.g., $X := \{x \in \mathbb{R}^N \mid x_1 \geq 0\}$
  - convex polygons (2d) / polyhedrons (3d) / polytopes (nd)

Convex Combination and Convex Hull

(standard) simplex:

$$\Delta^N := \{\theta \in \mathbb{R}^N \mid \theta_n \geq 0, n = 1, \ldots, N; \; \sum_{n=1}^{N} \theta_n = 1\}$$
$$= \{\theta \in [0,1]^N \mid \mathbb{1}^T \theta = 1\}$$

convex combination of some points $x_1, \ldots x_N \in \mathbb{R}^M$: any point x with

$$x = \theta_1 x_1 + \theta_2 x_2 + \ldots + \theta_N x_N, \quad \theta \in \Delta^N$$

convex hull of a set $X \subseteq \mathbb{R}^M$ of points:

$$\text{conv}(X) := \{\theta_1 x_1 + \theta_2 x_2 + \ldots + \theta_N x_N \mid N \in \mathbb{N}, x_1, \ldots, x_N \in X, \theta \in \Delta^N\}$$

i.e., the set of all convex combinations of points in X.

Note: $\mathbb{1} := (1, 1, \ldots, 1)^T$ vector of all ones.

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$$f(\theta x_1 + (1-\theta)x_2) \leq \theta f(x_1) + (1-\theta)f(x_2)$$

(the function is below of its secant segments/chords.)

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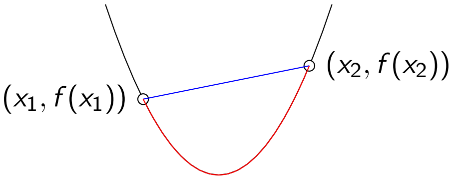

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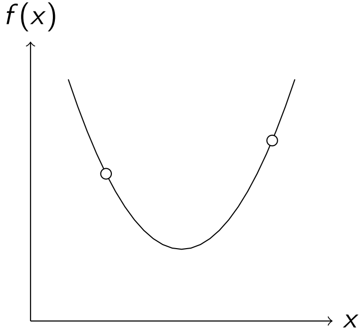

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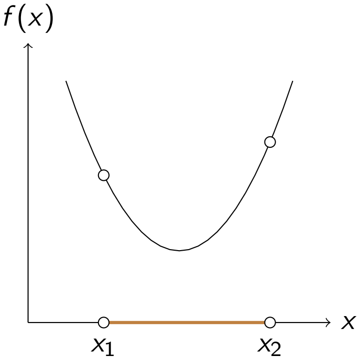

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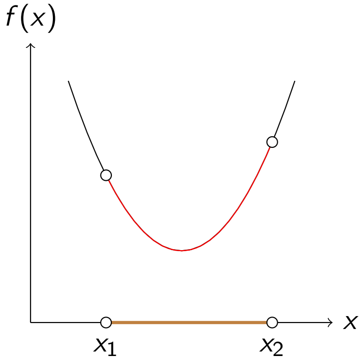

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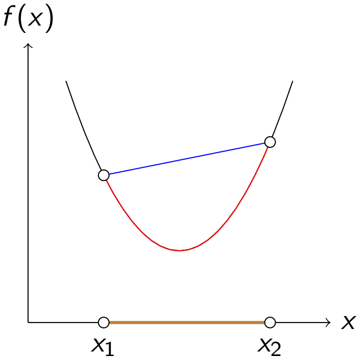

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How are Convex Functions Related to Convex Sets?

epigraph of a function $f : X \to \mathbb{R}, X \subseteq \mathbb{R}^N$:

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$$f \text{ is convex (as function)} \iff \text{epi(f) is convex (as set).}$$

proof is straight-forward (try it!)

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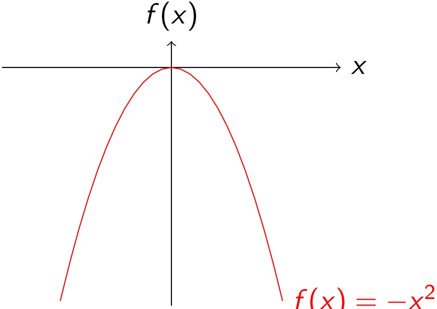

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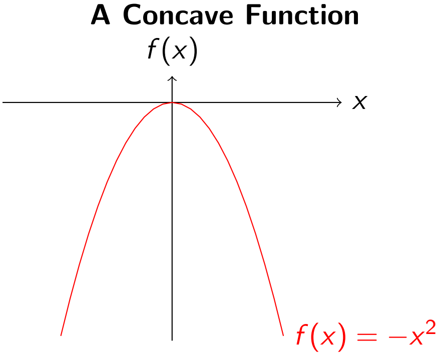

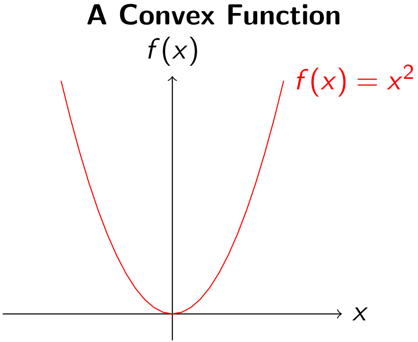

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- logarithm: $f(x) = \log x$, with $\operatorname{dom} f = \mathbb{R}^+$

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Examples of Convex functions:

All norms are convex!

- Immediate consequence of the triangle inequality and absolute homogeneity.

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Affine functions on vectors are also convex: $f(\mathbf{x}) = \mathbf{a}^T\mathbf{x} + b$

Outline

1st-Order Condition

f is **differentiable** if $\operatorname{dom} f$ is open and the gradient

$$\nabla f(\mathbf{x}) = \left(\frac{\partial f(\mathbf{x})}{\partial x_1}, \frac{\partial f(\mathbf{x})}{\partial x_2}, \ldots, \frac{\partial f(\mathbf{x})}{\partial x_n} \right)^T$$

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- for all $\mathbf{x}, \mathbf{y} \in \operatorname{dom} f$

$$f(\mathbf{y}) \geq f(\mathbf{x}) + \nabla f(\mathbf{x})^T (\mathbf{y} - \mathbf{x})$$

(the function is above any of its tangents.)

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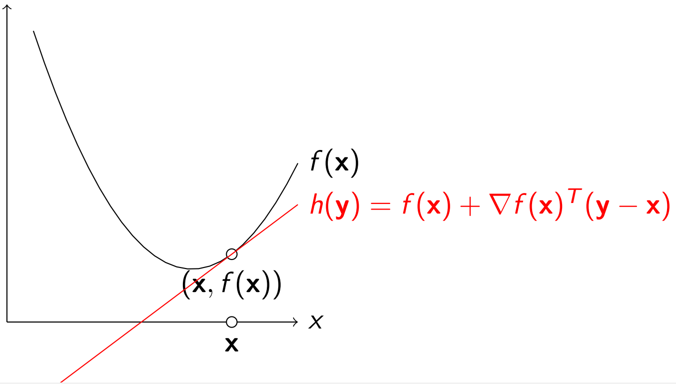

1st-Order Condition / Proof

Let $\operatorname{dom} f = X$ be convex.

$$f : X \to \mathbb{R} \text{ convex} \Leftrightarrow f(\mathbf{y}) \geq f(\mathbf{x}) + \nabla f(\mathbf{x})^T(\mathbf{y} - \mathbf{x}) \quad \forall \mathbf{x}, \mathbf{y}$$

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"$\Leftarrow$" : Apply twice to $z := \theta x + (1 - \theta)y$

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$$\begin{aligned} \rightsquigarrow \theta f(x) + (1 - \theta)f(y) \quad &\geq f(z) + \nabla f(z)^T(\theta x + (1 - \theta)y) - \nabla f(z)^T z \\ &= f(z) + \nabla f(z)^T z - \nabla f(z)^T z \\ &= f(z) = f(\theta x + (1 - \theta)y) \end{aligned}$$

1st-Order Condition / Strict Variant

strict 1st-order condition: a differentiable function f is strictly convex iff

- $\text{dom}\, f$ is a convex set
- for all $\mathbf{x}, \mathbf{y} \in \text{dom}\, f$

$$f(\mathbf{y}) > f(\mathbf{x}) + \nabla f(\mathbf{x})^T(\mathbf{y} - \mathbf{x})$$

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Q: What does this imply for points $\mathbf{x}$ with $\nabla f(\mathbf{x}) = 0$?

Global Minima

Let $\operatorname{dom} f = X$ be convex.

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Consequence: Points x with $\nabla f(x) = 0$ are (equivalent) global minima.

- minima form a convex set
- if f is strictly convex: there is exactly one global minimum x^*.

2nd-Order Condition

f is **twice differentiable** if $\operatorname{dom} f$ is open and the Hessian $\nabla^2 f(x)$

$$\nabla^2 f(\mathbf{x})_{n,m} = \frac{\partial^2 f(\mathbf{x})}{\partial x_n \partial x_m}$$

exists everywhere.

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Furthermore:

- for functions f on $\operatorname{dom} f \subseteq \mathbb{R}$ simply $f''(x) \geq 0$ for all $x \in \operatorname{dom} f$
- if $\nabla^2 f(\mathbf{x}) \succ 0$ for all $\mathbf{x} \in \operatorname{dom} f$, then f is strictly convex
  - the converse is not true,
    e.g., $f(x) = x^4$ is strictly convex, but has 0 derivative at 0.

Positive Semidefinite Matrices (Review)

A symmetric matrix $A \in \mathbb{R}^{n \times n}$ is **positive semidefinite ($A \succeq 0$)**:

$$x^T A x \geq 0, \quad \forall x \in \mathbb{R}^N$$

Equivalent:

(i) all eigenvalues of A are ≥ 0.

(ii) $A = B^T B$ for some matrix B

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A symmetric matrix $A \in \mathbb{R}^{N \times N}$ is **positive definite (**$A \succ 0$**)**:

$$x^T A x > 0, \quad \forall x \in \mathbb{R}^N \setminus \{0\}$$

Equivalent:

(i) all eigenvalues of A are > 0.

(ii) $A = B^T B$ for some nonsingular matrix B

Quadratic Functions

$$f(x) := ax^2 + bx + c, \quad x, a, b, c \in \mathbb{R}$$

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univariate / onedimensional:

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multivariate / multidimensional:

$$f(x) := x^T A x + b^T x + c, \quad x, b, c \in \mathbb{R}^N, \quad A \in \mathbb{R}^{N \times N}$$

Recognizing Convex Functions

- There are a number of operations that preserve the convexity of a function.

- If f can be obtained by applying those operations to a convex function, f is also convex.

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- Example: $5x^2$ is convex since x^2 is convex

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Q: Is the sum of two conex functions g and h convex again?

Recognizing Convex Functions

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- Example: $5x^2$ is convex since x^2 is convex

Sum:

- if g and h are convex functions, then $g + h$ is convex.
- Example: $f(x) = e^x + x \log x$ with $\operatorname{dom} f = \mathbb{R}^+$ is convex since e^x and $x \log x$ are convex

Recognizing Convex Functions / Composition

Composition of two convex functions:

- let $g : \mathbb{R}^N \to \mathbb{R}$, $h : \mathbb{R} \to \mathbb{R}$ be both convex and

$$f(x) := h(g(x))$$

- in general f is **not** convex

- counter example $N = 1, \quad g(x) = h(x) = e^{-x}$:

$$\begin{aligned}
\left(e^{-e^{-x}}\right)'' &= \left(e^{-e^{-x}}(-e^{-x})(-1)\right)' \\
&= \left(e^{-e^{-x}}e^{-x}\right)' \\
&= e^{-e^{-x}}e^{-x}e^{-x} + e^{-e^{-x}}e^{-x}(-1) \\
&= e^{-e^{-x}}e^{-x}(e^{-x}-1) < 0 \quad \text{for } x > 0
\end{aligned}$$

Recognizing Convex Functions / Composition

Composition with affine functions:

- if f is convex then $f(A\mathbf{x} + \mathbf{b})$ is convex.

Recognizing Convex Functions / Composition

Composition with affine functions:

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- Example: norm of an affine function $||A\mathbf{x} + \mathbf{b}||$

Recognizing Convex Functions / Composition

Composition with nondecreasing functions:

- if $g : \mathbb{R}^N \to \mathbb{R}$, $h : \mathbb{R} \to \mathbb{R}$ and

$$f(\mathbf{x}) = h(g(\mathbf{x}))$$

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- f is convex if:
  - g is convex, h is convex and nondecreasing *or*
  - g is concave, h is convex and nonincreasing

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Composition with nondecreasing functions:

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- f is convex if:
  - g is convex, h is convex and nondecreasing *or*
  - g is concave, h is convex and nonincreasing
- proof:

$$\begin{aligned}\nabla^2 h(g(\mathbf{x})) &= \nabla \left(h'(g(\mathbf{x}))\nabla g(\mathbf{x})\right) \\ &= h''(g(\mathbf{x}))\nabla g(\mathbf{x})\nabla g(\mathbf{x})^T + h'(g(\mathbf{x}))\nabla^2 g(\mathbf{x})\end{aligned}$$

- Examples:
  - $e^{g(\mathbf{x})}$ is convex if g is convex
  - $\frac{1}{g(\mathbf{x})}$ is convex if g is concave and positive

Recognizing Convex Functions

Pointwise Maximum:

- if $f_1, \ldots, f_M$ are convex functions then $f(\mathbf{x}) := \max\{f_1(\mathbf{x}), \ldots, f_M(\mathbf{x})\}$ is convex.

Recognizing Convex Functions

Pointwise Maximum:

- if $f_1, \ldots, f_M$ are convex functions then $f(\mathbf{x}) := \max\{f_1(\mathbf{x}), \ldots, f_M(\mathbf{x})\}$ is convex.

- Example: $f(\mathbf{x}) := \max_{m=1,\ldots,M}(a_m^T \mathbf{x} + b_m)$ is convex

Recognizing Convex Functions

There are many different ways to establish the convexity of a function:

1. Check the definition.

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2. Show that $\nabla^2 f(\mathbf{x}) \succeq 0$ for twice differentiable functions.

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There are many different ways to establish the convexity of a function:

1. Check the definition.

2. Show that $\nabla^2 f(\mathbf{x}) \succeq 0$ for twice differentiable functions.

3. Show that f can be obtained from other convex functions by operations that preserve convexity.

Summary

- **Convex sets** are closed under line segments (convex combinations).
- **Convex functions** are defined on a convex domain and
  - are below any of their secant segments / chords (definition),
  - are globally above their tangents (1st-order condition),
  - have a positive semidefinite Hessian (2nd-order condition).
- For convex functions, points with vanishing gradients are (equivalent) **global minima**.
- Operations that preserve convexity:
  - scaling with a nonnegative constant
  - sums
  - pointwise maximum
  - composition with an affine function
  - composition with a nondecreasing convex scalar function
  - composition of a noninc. convex scalar function with a concave funct.
    - esp. $-g$ for a concave g

Further Readings

- Convex sets:
  - Boyd and Vandenberghe, 2004, chapter 2, esp. 2.1
  - see also ch. 2.2 and 2.3
- Convex functions:
  - Boyd and Vandenberghe, 2004, chapter 3, esp. 3.1.1–7, 3.2.1–5
- Convex optimization:
  - Boyd and Vandenberghe, 2004, chapter 4, esp. 4.1–3
  - see also ch. 4.4

References

Boyd, Stephen and Lieven Vandenberghe (2004). *Convex Optimization*. Cambridge University Press.