Nonlinear Optimization Lecture 10

Garrick Aden-Buie

Tuesday, February 16, 2016

Last Time Review

- f convex: $\bar{x}$ min $\Leftrightarrow \nabla f(\bar{x})^T(x-\bar{x}) \geq 0\ \forall x \in S$
- D feasible directions
- F improving directions
- $F_0\colon \nabla f(\bar{x})^T d < 0$
- $\bar{x}$ local min $\Rightarrow F \cap D = \emptyset$
  - The converse is true ($\Leftarrow$) when f is pseudoconvex

Lemma

$$\begin{aligned} \min \quad & f(x) \\ \text{s.t} \quad & g_i(x) \leq 0 \quad i = 1, \dots, m \end{aligned}$$

Let $S = \{x \in \mathbb{R}^n \colon g_i(x) \leq 0,\ i = 1, \dots, m\}$, $\bar{x} \in S$

Define $I = \{i\colon g_i(\bar{x}) = 0\}$, called the *index set for binding constraints*. There are m number of inequality constraints but some of them are binding (active, tight) but some of them are non-binding.

Assume that $g_i\colon i \in I$ are differentiable at $\bar{x}$. And that $g_i\colon i \notin I$ are continuous at $\bar{x}$.

$G_0 = \{d\colon [\nabla g_i(\bar{x})]^T d < 0\ \forall i \in I\}$ for all binding constraints.

Then (this is the lemma) $G_0 \subset D$[1].

Note that $\nabla g_i(\bar{x})d$ gives the descent direction for g_i.

Remark. If $g_i\colon i \in I$ *strictly* pseudoconvex at $\bar{x}$, then $G_0 = D$.

- Convexity not needed for the following, just differentiability
  - $F_0 \subset F$
  - $G_0 \subset G$
- $\bar{x}$ local min $\begin{aligned} &\Rightarrow F \cap D = \emptyset \\ &\qquad\qquad \Rightarrow F_0 \cap G_0 = \emptyset \end{aligned}$

[1] D is the set of *all* feasible directions, but G_0 is a limited set of feasible directions from boundary points.

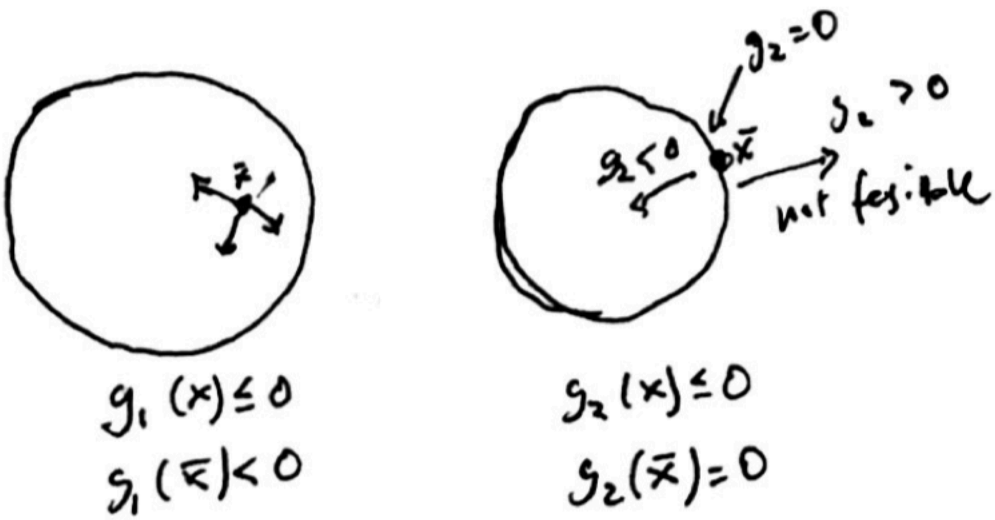

Figure 1: Illustration of the lemma.

Theorems of Alternatives

Farkas' Lemma (Theorem 2.4.5 in textbook)

Given, $A \in \mathbb{R}^{m\times n}$, $c \in \mathbb{R}^n$, then exactly one of the following is true (I $\Leftrightarrow \neg$ II).

I. $Ax \le 0$, $c^t x > 0$ for some $x \in \mathbb{R}^n$ - Inner-product of Ax is less than 0, $c^T x > 0$ implies that c and x have an acute angle.

II. $A^T y = c$, $y \ge 0$ for some $y \in \mathbb{R}^m$

- c can be represented as a linear combination of the row vectors of A, and $y \ge 0$ means that it must be a non-negative linear combination.

Remark. This is directly related to $\bar{x}$ local min $\Rightarrow F_0 \cap G_0 = \emptyset$

Gordon's Lemma

Exactly one of the following is true:

I. $Ax < 0$ for some $x \in \mathbb{R}^n$

II. $A^T y = 0$ for some $y \ge 0, y \ne 0, y \in \mathbb{R}^m$

Proof. I. Let

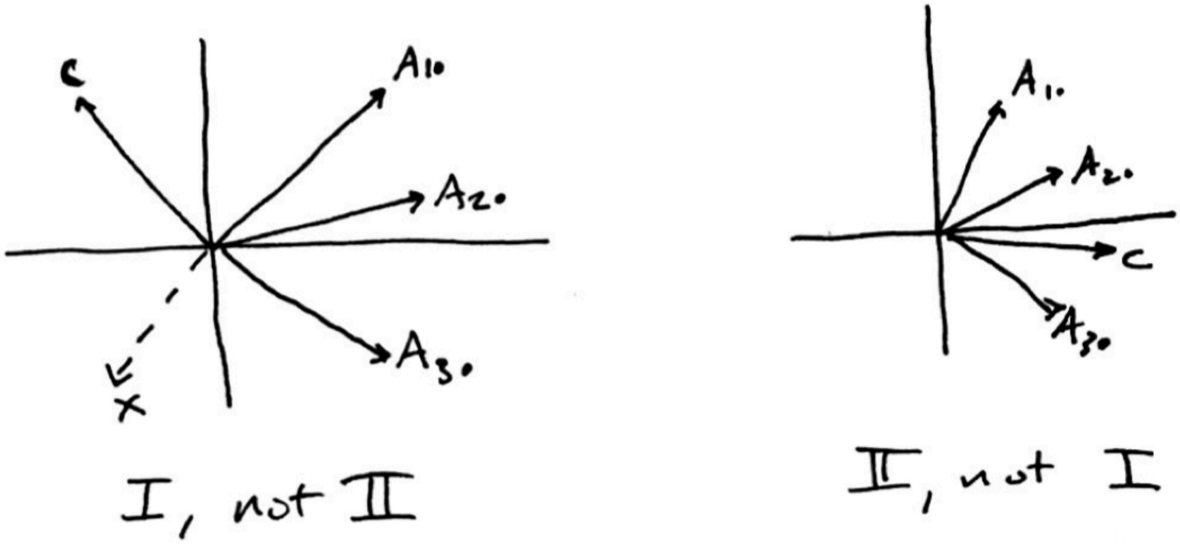

Figure 2: Illustration of Farkas' Lemma

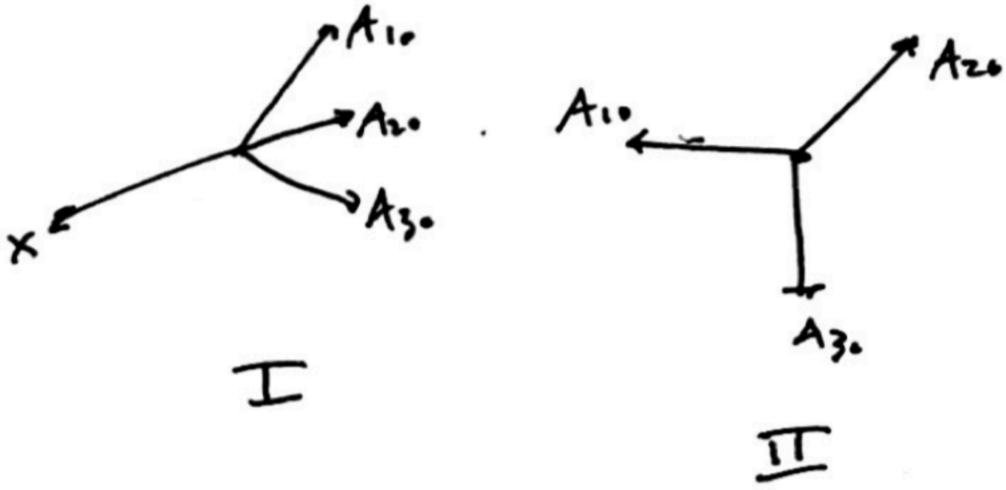

Figure 3: Illustration of Gordon's Lemma

$$e = \begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix} \in \mathbb{R}^m$$

$$\hat{c} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix} \in \mathbb{R}^{n+1}$$

$$\hat{A} = \begin{bmatrix} A & e \end{bmatrix}$$

$$\hat{x} = \begin{bmatrix} x \\ s \end{bmatrix}$$

Farkas' lemma: I.

$$\hat{A}\hat{x} \leq 0, \hat{c}^T\hat{x} > 0 \Rightarrow \begin{bmatrix} A & e \end{bmatrix} \begin{bmatrix} x \\ s \end{bmatrix} = Ax + es \leq 0$$

But notice then that $Ax < 0$, which is equivalent to system I from Gordon's lemma.

For II, let

$$\hat{A}^T y = \hat{c},\ y \geq 0 \Rightarrow \begin{bmatrix} A & e \end{bmatrix}^T y = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix} \Rightarrow A^T y = 0,\ e^T y = 1$$

So Farkas' system II and Gordon's system II are equivalent.

Fritz-John Optimality Conditions

Theorem

$$\begin{aligned} \min \quad & f(x) \\ \text{s.t} \quad & g_i(x) \leq 0 \quad i = 1, \ldots, m \end{aligned}$$

- $g_i : i \in I$ differentiable at $\bar{x}$
- $g_i : i \notin I$ continuous at $\bar{x}$
- f differentiable at $\bar{x}$

If $\bar{x}$ local min, then $\exists u_0, u_1 : i \in I$ such that

$$u_0 \nabla f(\bar{x}) + \sum_{i \in I} u_i \nabla g_i(\bar{x}) = 0$$

for $u_0, u_1 : i \in I \geq 0$ and $(u_0, u_1 : i \in I) \neq 0$[2].

[2]There are many u_i and at least one of them must be non-zero and they are non-negative.

Furthermore, if g_i is differentiable at $\bar{x}$ for $i = 1, \ldots, m$, then we can say that if $\bar{x}$ is a local minimum, then $\exists u_i \colon i = 0, 1, \ldots, m$ such that

$$\begin{aligned} u_0 \nabla f(\bar{x}) + \sum_{i=1}^{m} u_i \nabla g_i(\bar{x}) &= 0 \\ u_i g_i(\bar{x}) &= 0 \quad i = 1, \ldots, m \\ u_i &\geq 0 \quad i = 0, 1, \ldots, m \\ (u_i \colon 0, 1, \ldots, m) &\neq 0 \end{aligned}$$

Lines 3 and 4 above are called complimentary conditions.

Proof. Let

$$A = \begin{bmatrix} \nabla f(\bar{x})^T \\ \nabla g_i(\bar{x})^T \; i \in I \end{bmatrix}$$

Using Gordon's lemma, system I, where we use d instead of x. System I implies that $\exists d \colon Ad < 0$, $\nabla f(\bar{x})^T d < 0$ and $\nabla g_i(\bar{x})^T d < 0 \; \forall i \in I$.

This means that $\exists d \colon d \in F_0, \exists d \colon d \in G_0$. Then $\exists d \colon d \in F_0 \cap G_0$. And then finally, this means that $F_0 \cap G_0 \neq \emptyset$.

System II says that $\Rightarrow y \colon y = \neq 0, \; A^T y = 0$. Let

$$y = \begin{bmatrix} u_0 \\ u_i \colon i \in I \end{bmatrix}$$

$$\begin{aligned} A^T y = u_0 \nabla f(\bar{x}) + \sum_{i \in I} u_i \nabla g_i(\bar{x}) &= 0 \\ u_i &\geq 0 \quad i = 0, 1, \ldots, m \\ (u_i \colon 0, 1, \ldots, m) &\neq 0 \end{aligned}$$

Then $\Rightarrow \bar{x}$ is a Fritz-John point (but we don't know if it's a local minimum or not yet).

Summarizing, I: $F_0 \cap G_0 \neq \emptyset$ and II: $\bar{x}$ Fritz-John point.

$$\begin{aligned} \bar{x} \text{ local min } &\Rightarrow F \cap D = \emptyset \\ &\Rightarrow F_0 \cap G_0 = \emptyset \\ &\Leftrightarrow \text{ not I} \\ &\Leftrightarrow \text{II} \\ &\Leftrightarrow \bar{x} \text{ is a F-J point} \end{aligned}$$

Karush-Kuhn-Tucker (KKT) Conditions

$$\begin{aligned} \min \quad & f(x) \\ \text{s.t} \quad & g_i(x) \leq 0 \quad i = 1, \ldots, m \end{aligned}$$

Let $\bar{x}$ feasible and $f, g_i \colon i \in I$ are differentiable at $\bar{x}$ and $g_i \colon i \notin I$ are continuous at $\bar{x}$

If $\nabla g_i(\bar{x}) \colon i \in I$ are linearly independent and $\bar{x}$ is a local minimum, then $\exists u_i \colon i \in I$ such that

$$\nabla f(\bar{x}) + \sum_{i \in I} \nabla g_i(\bar{x}) = 0$$

where $u_i \geq 0 \; \forall i$.

Now we can say that if $\bar{x}$ is a local minimum $\Leftrightarrow$ $\bar{x}$ is a Fritz-John point and $\Leftrightarrow$ $\bar{x}$ is a KKT point under constraint qualtifications.

If $g_i \; \forall i = 1, \ldots, m$ are differentiable, KKT conditions are

$$\begin{aligned} \nabla f(\bar{x}) + \sum_{i \in I}^{m} u_i \nabla g_i(\bar{x}) &= 0 \\ u_i g_i(\bar{x}) &= 0 \quad \forall i = 1, \ldots, m \\ u_i &\geq 0 \quad \forall i = 1, \ldots, m \\ \bar{x} \text{ is feasible} & \end{aligned}$$