R401: Statistical and Mathematical Foundations

Lecture 14: Unconstrained Optimization. Static Optimization with Equality Constraints. Lagrange Multipliers

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General Principles and Caveats for the Optimization Module

- Emphasis on practicality over rigour
- Consequently, algorithmic approach and “recipes” rather than proofs
- Also, existence and relevant properties of various objects are often implicitly assumed
- Pathologies and mathematical peculiarities discussed only in special cases

Lecture Contents

1. Warm-up: Basic Unconstrained Optimization in $\mathbb{R}^1$

2. Unconstrained Optimization in $\mathbb{R}^n$

Warm-up: Basic Unconstrained Optimization in $\mathbb{R}^1$

Fact 1

For a function $f : \mathbb{R} \to \mathbb{R}$ differentiable at a point x, a necessary condition for a local extreme point (i.e. a maximum or a minimum) at x is

$$f'(x) = 0.$$

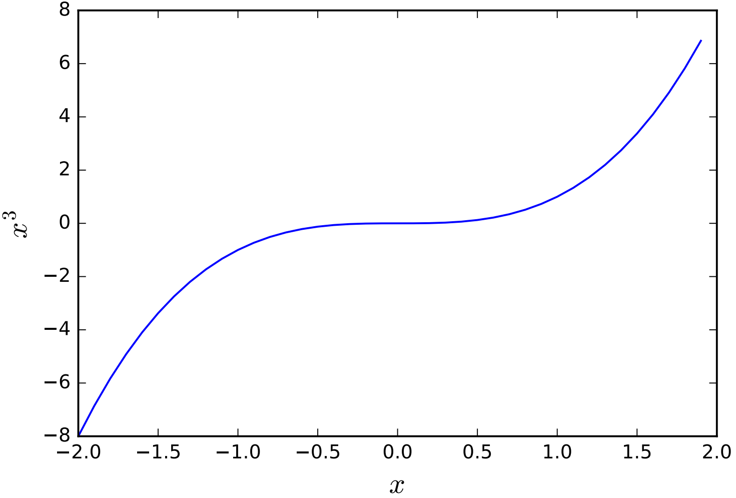
Example 1

If $f(x) = ax^2 + bx + c$, then $f'(x) = 2ax + b$ and the condition $f'(x) = 0$ yields the familiar $x = -\frac{b}{2a}$ (recall your high-school days). Depending on the sign of a, this is a maximum or a minimum (What is the relationship?).

Example 2

If $f(x) = x^3$, then $f'(x) = 3x^2$ and $f'(x) = 0 \Rightarrow x = 0$.
Does the function attain a maximum or a minimum at $x = 0$?

Warm-up: Basic Unconstrained Optimization in $\mathbb{R}^1$



Warm-up: Basic Unconstrained Optimization in $\mathbb{R}^1$

Example 2 (cont.)

The answer is “neither”! The point $x = 0$ is not a local extreme point of $f(x) = x^3$.

This illustrates the pitfalls of using necessary conditions – they supply only candidates that need to be checked further.

The above examples generalize in the following manner:

Fact 2

Let a function f be n times differentiable at a point x and

$$f'(x) = f''(x) = \ldots = f^{(n-1)}(x) = 0, \qquad f^{(n)} \neq 0.$$

1. If n is odd, the point x is not an extreme point of $f(x)$.
2. If n is even and $f^{(n)}(x) > 0$, the point x is a minimum.
3. If n is even and $f^{(n)}(x) < 0$, the point x is a maximum.

Unconstrained Optimization in $\mathbb{R}^n$

Necessary conditions

Fact 3

For a function $f : S \to \mathbb{R},\ S \subseteq \mathbb{R}^n$, differentiable at an interior point $\mathbf{x}$, a necessary condition for $\mathbf{x}$ to be a local extreme point is

$$f'(\mathbf{x}) = \mathbf{0},$$

where

$$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix},\ \mathbf{0} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \text{ and } f'(\mathbf{x}) = \begin{pmatrix} \dfrac{\partial f(x_1, \ldots, x_n)}{\partial x_1} \\ \vdots \\ \dfrac{\partial f(x_1, \ldots, x_n)}{\partial x_n} \end{pmatrix}$$

Unconstrained Optimization in $\mathbb{R}^n$

Example 3

$$f(x,y) = x^2 + 2y^2 - 3x + xy$$

$$\frac{\partial f}{\partial x} = 2x - 3 + y = 0 \quad \Rightarrow \quad x = \frac{3-y}{2}$$

$$\frac{\partial f}{\partial y} = 4y + x = 0 \quad \Rightarrow \quad y = -\frac{x}{4}$$

$$x = \frac{12}{7},\ y = -\frac{3}{7}$$