Optimization from Calculus

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Outline

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Approximations from derivatives

Stationary points

Linear approximations

Say that $g : \mathbb{R} \to \mathbb{R}$ is a twice differentiable function (at least). Write w for input to g, so $g(w)$.

The linear approximation to $g(w)$, at a point $(v, g(v))$ on its graph, is the function whose graph is the tangent line:

$$h(w) = g(v) + g'(v)(w - v).$$

This is also called the first order Taylor series approximation (or Taylor polynomial) of g. It approximates values of g for inputs near v.

Second order (quadratic) approximations

To approximate g better near v (and in a larger interval around v), we can use the second order Taylor polynomial – which incorporates both first and second derivative information. This is the function:

$$h(w) = g(v) + g'(v)(w - v) + \frac{1}{2}g''(v)(w - v)^2.$$

Note: if $g'(v) = 0$ and $g''(v) > 0$, then $h(w) \geq g(v)$. So (where the approximation is quite good, sufficiently near v), values of the original function $g(w)$ should be larger or equal to $g(v)$ (A local minimum).

The opposite is true if $g'(v) = 0$ and $g''(v) < 0$.

Extending approximations to multiple variables

We may extend the first and second order approximations to the setting of multiple variables. This requires the use of the gradient where, if $\mathbf{w} = [w_1\ w_2\ \ \ldots\ \ w_N]^T$, then

$$\nabla g = [\frac{\partial g}{\partial w_1}\ \frac{\partial g}{\partial w_2}\ \ \cdots\ \ \frac{\partial g}{\partial w_N}]^T.$$

The linear approximation is $h(\mathbf{w}) = g(\mathbf{v}) + \nabla g(\mathbf{v})^T(\mathbf{w} - \mathbf{v})$. (Note that this *is* a linear function; its graph is a translate of the subspace of $\mathbb{R}^{N+1}$ that is normal to $[-\nabla g(\mathbf{v})^T,\ 1]^T$, the translation is by a vector whose dot product with $[-\nabla g(\mathbf{v})^T,\ 1]^T$ is equal to $g(\mathbf{v}) - \nabla g(\mathbf{v})^T\mathbf{v}$.)

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Stationary points versus (local) minimal

First order condition