Optimization methods
Lecture 4: Optimality conditions

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Brief reminder of the previous lecture

- CVXPy

Brief reminder of the previous lecture

- CVXPy
- Image reconstruction

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- Trend filtering

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- CVXPy
- Image reconstruction
- Trend filtering
- Maximum volume ellipsoid

Plan for today

- Optimality conditions: general concept

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- First order optimality condition

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- Equality constrained optimization peoblems

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- KKT optimality conditions
- Slater regularity conditions

Motivation

Question 1

In what cases a solution of an optimization problem exists?

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Question 2

How to verify that the point is not a solution?

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Question 1
In what cases a solution of an optimization problem exists?

Question 2
How to verify that the point is not a solution?

Question 3
How to find a solution of an optimization problem?

Existence

Let $\mathcal{X} \subset \mathbb{R}^n$ be a compact set and let $f : \mathcal{X} \to \mathbb{R}$ is continuous function in $\mathcal{X}$. Then the point of global minimum does exist in $\mathcal{X}$.

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- To be sure that we find solution, we need compact set
- Most problems are defined exactly in the compact sets
- The source of open feasible sets is domain of some convex functions
- This issue can be fixed by sequential approximation of the open feasible set by the compact one

Simple necessary condition

$$\min_{\mathbf{x}\in\mathbb{R}^n} f(\mathbf{x}) \tag{1}$$

Theorem

If $\mathbf{x}^*$ is a solution of problem (1) and f is differentiable, then $f'(\mathbf{x}^*) = 0$.

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- $f(\mathbf{y}) = f(\mathbf{x}^*) + \langle f'(\mathbf{x}^*), \mathbf{y} - \mathbf{x}^* \rangle + r(\mathbf{x}^*, \mathbf{y})$ and $\lim\limits_{\mathbf{y} \to \mathbf{x}^*} \frac{r(\mathbf{x}^*, \mathbf{y})}{\|\mathbf{x}^* - \mathbf{y}\|_2} = 0 \ (*)$

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- So $f(\mathbf{y}(\tau)) - f(\mathbf{x}^*) \leq -\frac{\tau}{2}\|f'(\mathbf{x}^*)\|_2^2 < 0$

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- So $f(\mathbf{y}(\tau)) - f(\mathbf{x}^*) \leq -\frac{\tau}{2}\|f'(\mathbf{x}^*)\|_2^2 < 0$
- Thus, $\mathbf{x}^*$ is not a minimizer, that is a contradiction.

Remarks

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- This direction will be needed in gradient descent method in the next lecture

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Theorem

If the objective function in problem (1) is convex, then $\mathbf{x}^*$ is a global minimum iff $f'(\mathbf{x}^*) = 0$

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- Let $\mathbf{x}^*$ be a point such that $f'(\mathbf{x}^*) = 0$ and f is convex

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- Let $\mathbf{x}^*$ be a point such that $f'(\mathbf{x}^*) = 0$ and f is convex
- Then according to the FO criterion

$$f(\mathbf{y}) \geq f(\mathbf{x}^*) + \langle f'(\mathbf{x}^*), \mathbf{y} - \mathbf{x}^* \rangle = f(\mathbf{x}^*)$$

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- It means that $\mathbf{x}^*$ is a global minimum

Second-order sufficient condition

Theorem

Let f be twice continuously differentiable function. A point $\mathbf{x}^*$ satisfies equation $f'(\mathbf{x}^*) = 0$. If $\mathbf{s}^\top f''(\mathbf{x}^*)\mathbf{s} > 0$ for all $\mathbf{s} \neq 0$, then $\mathbf{x}^*$ is a point of local minimum.

Proof by contradiction

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- Then consider Taylor expansion $f(\mathbf{y}) = f(\mathbf{x}^*) + \langle f'(\mathbf{x}^*), \mathbf{y} - \mathbf{x}\rangle + \frac{1}{2}\langle \mathbf{y} - \mathbf{x}, f''(\mathbf{x}^*)(\mathbf{y} - \mathbf{x})\rangle + o(\|\mathbf{y} - \mathbf{x}\|_2^2)$

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- From stationarity follows that $f(\mathbf{y}) - f(\mathbf{x}^*) = \frac{1}{2}\langle \mathbf{y} - \mathbf{x}, f''(\mathbf{x}^*)(\mathbf{y} - \mathbf{x}) \rangle + o(\|\mathbf{y} - \mathbf{x}\|_2^2)$

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- If $\mathbf{y} \to \mathbf{x}^*$, then we have a direction $\mathbf{z} \neq 0$ such that $\mathbf{z}^\top f''(\mathbf{x}^*)\mathbf{z} \leq 0$, that is contradiction

Saddle points

Definition

A point $\mathbf{y}$ is called saddle point for a function f if there are directions $\mathbf{z}_1$ and $\mathbf{z}_2$ such that $f(\mathbf{y}+\mathbf{z}_1) > f(\mathbf{y})$, but $f(\mathbf{y}+\mathbf{z}_2) < f(\mathbf{y})$

Summary on unconstrained problems

- Use FOOC for convex differentiable function

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- Use second order sufficient condition for non-convex twice continuously differentiable

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- Use FOOC for convex differentiable function
- Use second order sufficient condition for non-convex twice continuously differentiable
- Saddle points are possible in the non-convex settings

Equality constraints

Problem statement

$$
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& f(\mathbf{x}) \to \min_{\mathbf{x} \in \mathbb{R}^n} \\
\text{s.t. } & g_i(\mathbf{x}) = 0, \; i = 1, \ldots, m
\end{aligned}
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Lagrangian

$$L(\mathbf{x}, \boldsymbol{\lambda}) = f(\mathbf{x}) + \sum_{i=1}^{m} \lambda_i g_i(\mathbf{x})$$

Geometric interpretation

From equality constraints to inequalities

Minimization problem

$$\begin{aligned} &\min_{\mathbf{x}\in\mathbb{R}^n} f(\mathbf{x}) \\ \text{s.t. } & g_i(\mathbf{x}) = 0,\ i = 1,\dots,m \\ & h_j(\mathbf{x}) \le 0,\ j = 1,\dots,p \end{aligned}$$

Lagrangian

$$L(\mathbf{x},\boldsymbol{\lambda},\boldsymbol{\mu}) = f(\mathbf{x}) + \sum_{i=1}^{m} \lambda_i g_i(\mathbf{x}) + \sum_{j=1}^{p} \mu_j h_j(\mathbf{x})$$

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- $\mu_j^* \geq 0$, $j = 1, \ldots, p$
- $\mu_j^* h_j(\mathbf{x}^*) = 0$, $j = 1, \ldots, p$
- $L'_{\mathbf{x}}(\mathbf{x}^*, \boldsymbol{\lambda}^*, \boldsymbol{\mu}^*) = 0$

Slater regularity condition

Slater regularity

There exists a point $\bar{\mathbf{x}}$ inside the interior of convex feasible set such that $f_i(\bar{\mathbf{x}}) < 0$ and $\mathbf{A}\bar{\mathbf{x}} = \mathbf{b}$

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Theorem

If a problem is convex and there exists $\mathbf{x}$ inside the interior of the feasible set, i.e. inequality constraints hold with strict inequalities, then the KKT conditions are necessary and sufficient.

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- KKT conditions and Slater condition