Optimization

by Prof. Seungchul Lee
Industrial AI Lab
http://isystems.unist.ac.kr/
POSTECH

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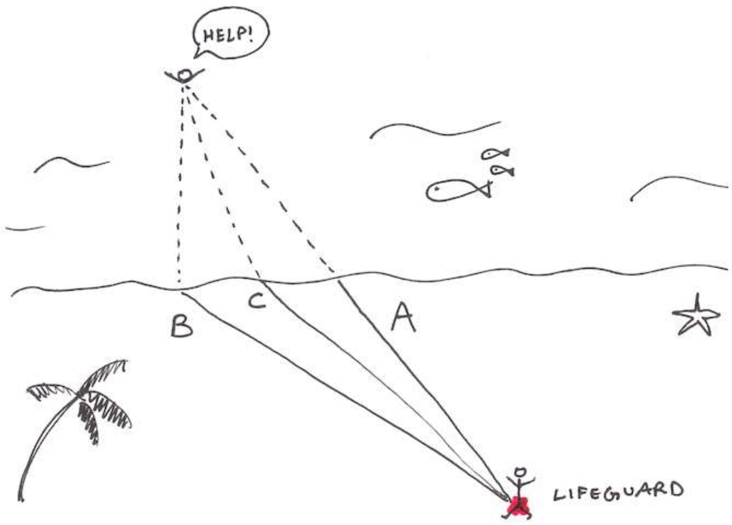
1. Optimization

- an important tool in

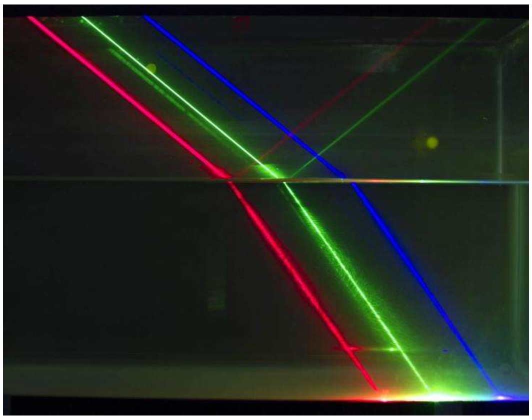
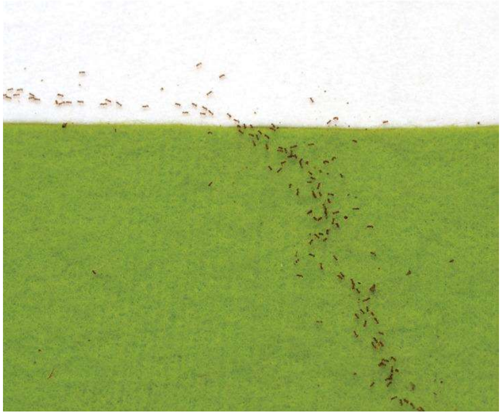
  1) engineering problem solving and

  2) decision science

- People optimize



- Nature optimizes

(source: http://nautil.us/blog/to-save-drowning-people-ask-yourself-what-would-light-do (http://nautil.us/blog/to-save-drowning-people-ask-yourself-what-would-light-do))

3 key components

1. objective
2. decision variable or unknown
3. constraints

Procedures

1. The process of identifying objective, variables, and constraints for a given problem (known as "modeling")
2. Once the model has been formulated, optimization algorithm can be used to find its solutions

In mathematical expression

$$
\begin{aligned}
\min_{x} \quad & f(x) \\
\text{subject to} \quad & g_i(x) \leq 0, \qquad i = 1, \cdots, m
\end{aligned}
$$

- $x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \in \mathbb{R}^n$ is the decision variable
- $f : \mathbb{R}^n \to \mathbb{R}$ is objective function
- Feasible region : $C = \{x : g_i(x) \leq 0, i = 1, \cdots, m\}$
- $x^* \in \mathbb{R}^2$ is an optimal solution if $x^* \in C$ and $f(x^*) \leq f(x), \forall x \in C$

Remarks : equivalent

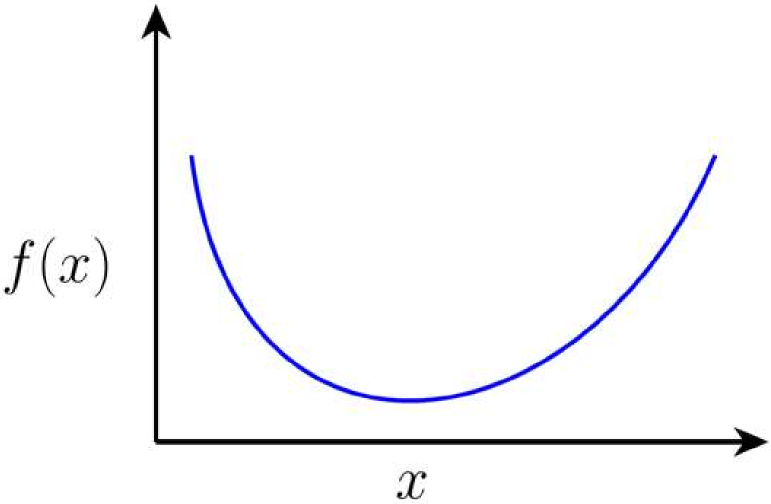
$$\min_x f(x) \quad \leftrightarrow \quad \max_x -f(x)$$

$$g_i(x) \leq 0 \quad \leftrightarrow \quad -g_i(x) \geq 0$$

$$h(x) = 0 \quad \leftrightarrow \quad \begin{cases} h(x) \leq 0 & \text{and} \\ h(x) \geq 0 \end{cases}$$

2. Solving Optimization Problems

- Starting with th unconstrained, one dimensional case



    - To find minimum point x^*, we can look at the derivave of the function $f'(x)$: any location where $f'(x)$ = 0 will be a "flat" point in the function

- For convex problems, this is guaranteed to be a minimum

- Generalization for multivariate function $f : \mathbb{R}^n \rightarrow \mathbb{R}$
  - the gradient of f must be zero

$$\nabla_x f(x) = 0$$

- For defined as above, gradient is a n-dimensional vector containing partial derivatives with respect to each dimension

$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \qquad \nabla_x f(x) = \begin{bmatrix} \frac{\partial f(x)}{\partial x_1} \\ \vdots \\ \frac{\partial f(x)}{\partial x_n} \end{bmatrix}$$

- For continuously differentiable f and unconstrained optimization, optimal point must have $\nabla_x f(x^*) = 0$

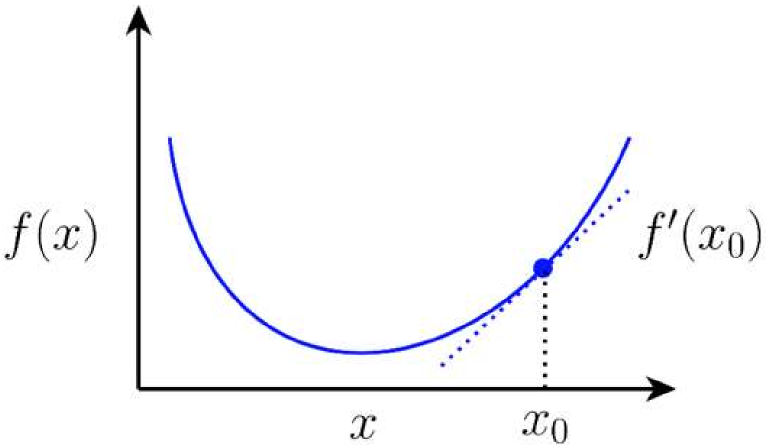
3. How do we Find $\nabla_x f(x) = 0$

- Direct solution
  - In some cases, it is possible to analytically compute x^* such that $\nabla_x f(x^*) = 0$

$$\begin{aligned} f(x) &= 2x_1^2 + x_2^2 + x_1 x_2 - 6x_1 - 5x_2 \\ \Longrightarrow \nabla_x f(x) &= \begin{bmatrix} 4x_1 + x_2 - 6 \\ 2x_2 + x_1 - 5 \end{bmatrix} \\ \Longrightarrow x^\star &= \begin{bmatrix} 4 & 1 \\ 1 & 2 \end{bmatrix}^{-1} \begin{bmatrix} 6 \\ 5 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \end{aligned}$$

$\bullet$ Iterative methods

- More commonly the condition that the gradient equal zero will not have an analytical solution, require iterative methods

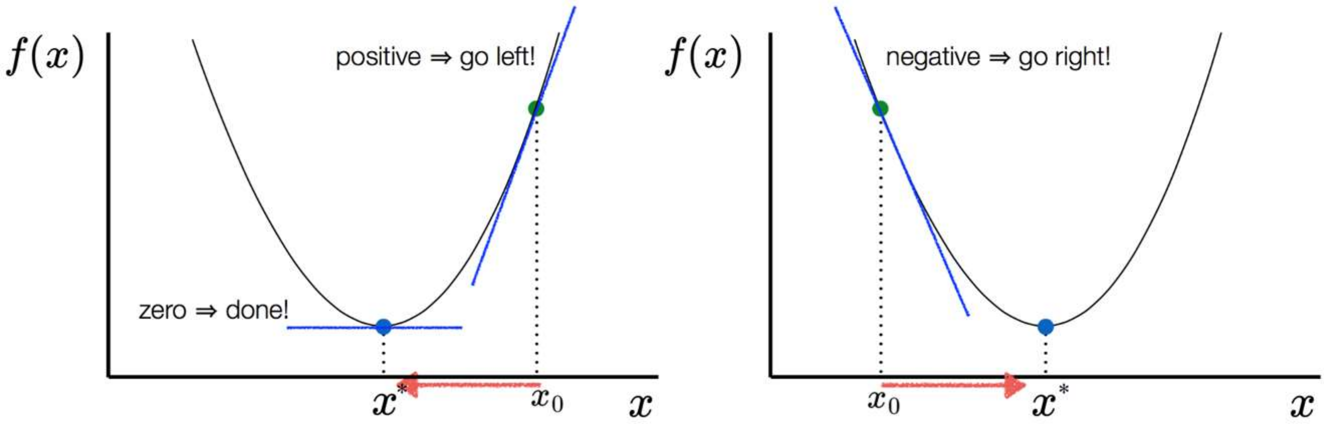


- The gradient points in the direction of "steepest ascent" for function f

4. Descent Direction (1D)

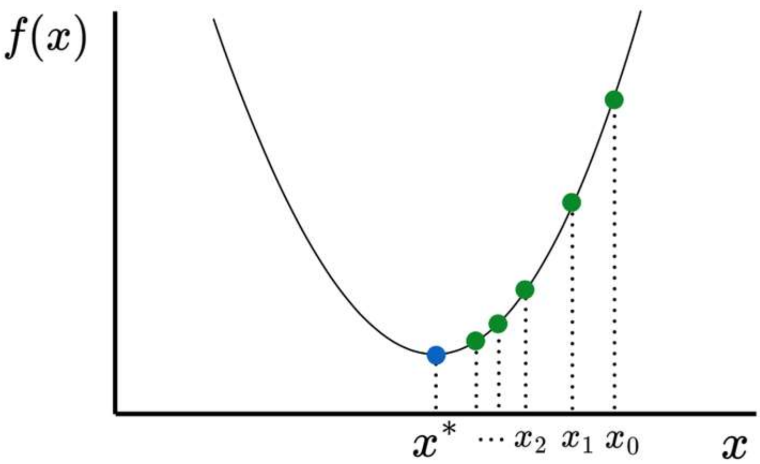
- It motivates the gradient descent algorithm, which repeatedly takes steps in the direction of the negative gradient

$$x \leftarrow x - \alpha \nabla_x f(x) \qquad \text{for some step size } \alpha > 0$$



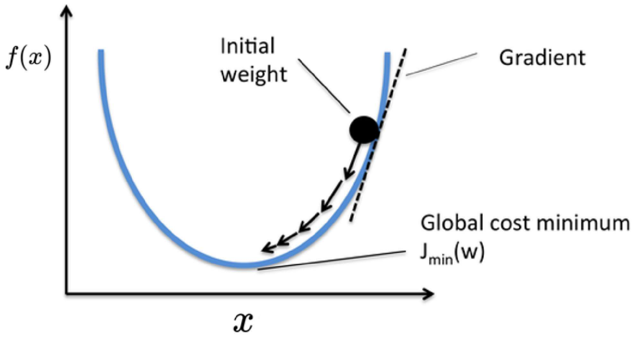
- Gradient Descent

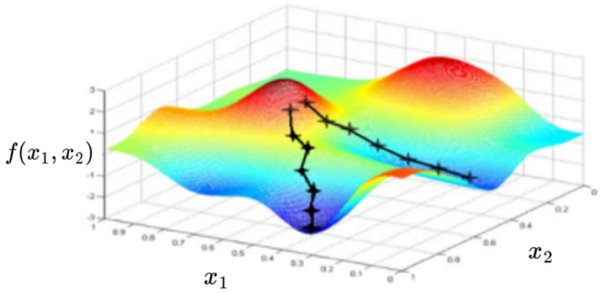
$$\text{Repeat}: x \leftarrow x - \alpha \nabla_x f(x) \qquad \text{for some step size } \alpha > 0$$



- Gradient Descent in High Dimension

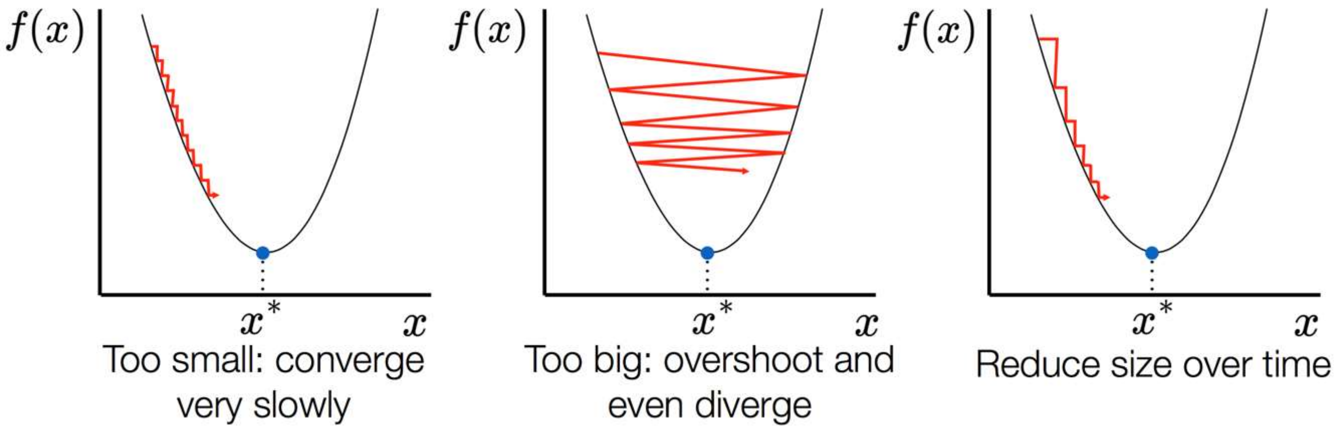
$$\text{Repeat} : x \leftarrow x - \alpha \nabla_x f(x)$$



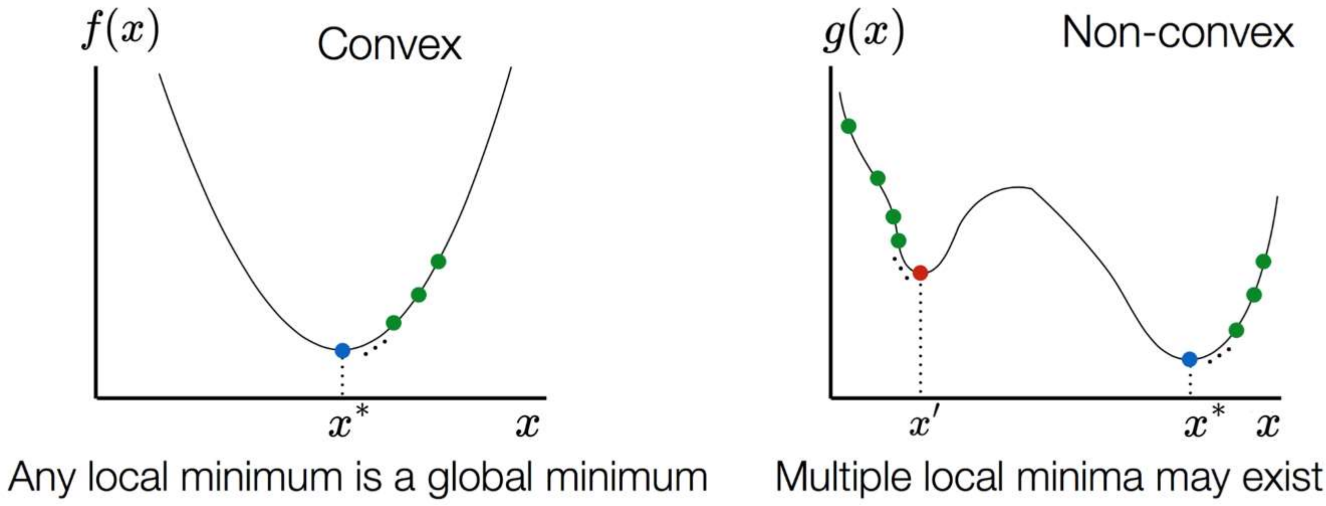


Choosing Step Size α

- Learning rate



Where will We Converge?



- Random initialization
- Multiple trials

5. Practically Solving Optimization Problems

- The good news: for many classes of optimization problems, people have already done all the “hard work” of developing numerical algorithms
  - A wide range of tools that can take optimization problems in “natural” forms and compute a solution
- We will use CVX (or CVXPY) as an optimization solver
  - Only for convex problems
  - Download: http://cvxr.com/cvx/ (http://cvxr.com/cvx/)
- Gradient descent
  - Neural networks/deep learning

In [3]:

```
%%javascript
$.getScript('https://kmahelona.github.io/ipython_notebook_goodies/ipython_notebook_toc.js')
```