Newton's Method

Let $f \in \mathbb{C}^2(\mathbb{R}^n)$ and our aim is to find the minimizer of f.

Let $x^{(0)} \in \mathbb{R}^n$ be the starting point. Then we construct a quadratic function that matches its first and second derivatives at x_0 with that of the function f. This quadratic function has the form

$$q(x) = f\left(x^{(0)}\right) + \nabla f\left(x^{(0)}\right)^T \left(x - x^{(0)}\right) + \frac{1}{2}\left(x - x^{(0)}\right)^T \nabla^2 f\left(x^{(0)}\right)\left(x - x^0\right).$$

Then, instead of minimizing f, we minimize its approximation q.

The FONC for q yields

$$\nabla q(x) = \nabla f\left(x^{(0)}\right) + \nabla^2 f\left(x^{(0)}\right)\left(x - x^{(0)}\right) = 0.$$

The solution of this system

$$x^{(1)} = x^{(0)} - \left[\nabla^2 f\left(x^{(0)}\right)\right]^{-1} \nabla f\left(x^{(0)}\right)$$

will be our next approximation. Reapplying this procedure we get the sequence defined by Newton's Method

$$x^{(k+1)} = x^{(k)} - \left[\nabla^2 f\left(x^{(k)}\right)\right]^{-1} \nabla f\left(x^{(k)}\right), \quad k = 0, 1, \ldots.$$

- The direction of search is

$$d^{(k)} = -\left[\nabla^2 f\left(x^{(k)}\right)\right]^{-1} \nabla f\left(x^{(k)}\right).$$

If $\nabla^2 f\left(x^{(k)}\right)$ is positive definite, then $d^{(k)}$ is a descent direction.

- Suppose that $f \in \mathbb{C}^3(\mathbb{R}^n)$ and $x^* \in \mathbb{R}^n$ is a point such that $\nabla f(x^*) = 0$ and $\nabla^2 f(x^*)$ is invertible. Then, for all $x^{(0)}$ sufficiently close to x^*, Newton's method is well-defined for all k and converges to x^* with an order of convergence at least 2.

- The step size is usually $\alpha_k = 1$ but sometimes one takes other step size and gets

$$x^{(k+1)} = x^{(k)} - \alpha_k \left[\nabla^2 f\left(x^{(k)}\right)\right]^{-1} \nabla f\left(x^{(k)}\right), \quad k = 0, 1, \ldots.$$

Assume $x^{(0)} \in \mathbb{R}^n$ is the initial approximation and

$$x^{(k+1)} = x^{(k)} + d^{(k)}, \quad k = 0, 1, \ldots.$$

where $d^{(k)}$ is the solution of the following system

$$\left[\nabla^2 f\left(x^{(k)}\right)\right] d^{(k)} = -\nabla f\left(x^{(k)}\right).$$

Stopping conditions

- $||\nabla f\left(x^{(k)}\right)|| < \varepsilon$
- $||x^{(k+1)} - x^{(k)}|| < \varepsilon$ or $\frac{||x^{(k+1)} - x^{(k)}||}{||x^{(k)}||} < \varepsilon$ if $||x^{(k)}|| \neq 0$
- $\left|f\left(x^{(k+1)}\right) - f\left(x^{(k)}\right)\right| < \varepsilon$ or $\frac{\left|f\left(x^{(k+1)}\right) - f\left(x^{(k)}\right)\right|}{\left|f\left(x^{(k)}\right)\right|} < \varepsilon$ if $f\left(x^{(k)}\right) \neq 0$.

Example

Assume we want to use the Newton's Method to minimize

$$f(x_1, x_2) = 2x_1^2 + x_2^2 - 2x_1 x_2.$$

We start with $x^{(0)} = (1, 1)^T$. Calculate $x^{(1)} = \left(x_1^{(1)}, x_2^{(1)}\right)^T$ by using the Newton's Method. Explain why after one iteration we have the global minimizer of f.

Nonlinear Constrained Optimization

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & x \in \Omega, \end{aligned} \tag{1}$$

where $f : \mathbb{R}^n \to \mathbb{R}$ and $\Omega \subset \mathbb{R}^n$. Here, we are going to consider minimization problems, for which the constraint set Ω is given by

$$\Omega = \left\{ x \in \mathbb{R}^n : \; h_i(x) = 0, \text{ for } i = 1, \ldots m, \; g_j(x) \leq 0, \text{ for } j = 1, \ldots p \right\},$$

where $h_i : \mathbb{R}^n \to \mathbb{R}$ for $i = 1, \ldots m$, $m \leq n$ and $g_j : \mathbb{R}^n \to \mathbb{R}$ for $j = 1, \ldots p$ are given functions.

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & h_i(x) = 0, \quad i = 1, \dots m, \\ & g_j(x) \le 0, \quad j = 1, \dots p \end{aligned}$$

or

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & h(x) = 0, \\ & g(x) \le 0, \end{aligned}$$

where $h : \mathbb{R}^n \to \mathbb{R}^m$, $m \le n$ and $g : \mathbb{R}^n \to \mathbb{R}^p$.

Example

Consider the following optimization problem:

$$
\begin{aligned}
\text{minimize} \quad & (x_1 - 1)^2 + x_2 - 2 \\
\text{subject to} \quad & x_2 - x_1 = 1, \\
& x_1 + x_2 \leq 2.
\end{aligned}
$$

Problems with equality constraints

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & h_i(x) = 0, \quad i = 1, \dots m. \end{aligned}$$

We will assume that f, h_i for $i = 1, \dots m$ are continuously differentiable functions on $\mathbb{R}^n$.

Definition

A point x^* satisfying the constraints $h_i(x^*) = 0$, $i = 1, \dots m$ is said to be a regular point of the constraints, if the gradient vectors $\nabla h_1(x^*), \dots, \nabla h_1(x^*)$ are linearly independent. When $m = 1$, this means $\nabla h_1(x^*) \neq 0$

Example

Consider following constraints $h_1(x) = x_1$ and $h_2(x) = x_2 - x_3^2$ on $\mathbb{R}^3$. Show that all feasible points are regular points.