A study of the spherical coordinates parameterization

Xiaoke Shen

the Graduate Center, the City University of New York

Abstract

This report provides the results of using the spherical coordinates to resolve the constrained problems.

Part I
Introduction

For the resource allocation problem, suppose resource p_i is allocated to i where i is the index of the object which get the resource, p_i is the allocation ratio to the total available resource. Then we can get:

$$\sum_{i=1}^{n} p_i = 1 \tag{1}$$

We can rewrite the equation 1 as bellow:

$$\sum_{i=1}^{n} (r_i)^2 = 1 \tag{2}$$

Any feasible allocation vector $r = (r_1, ..., r_n)$ on the unit ball can be described through $n-1$ angels denoted by $\theta_i, 1 \leq i \leq n-1$, in the following way. Indeed, the spherical coordinated parameterization of r via $\theta^T = (\theta_1, ..., \theta_{n-1})$ is given by:

Part II
Experiments

Cost function is linear

In this experiment, the cost function is a linear function. The optimization problem is described as below:

$$\begin{aligned} \min_{x_1, x_2 \in \mathbb{R}} \quad & J(x_1, x_2) = -2x_1 - x_2 \\ \text{s.t.} \quad & 0 \leq x_1 \leq 1 \\ & 0 \leq x_2 \leq 1 \\ & \sum_{i=1}^{2} x_i = 1 \end{aligned} \tag{3}$$

As $\sum_{i=1}^{2} x_i = 1$, we can change equation 3 to:

$$\begin{aligned} \min_{x \in \mathbb{R}} \quad & J(x) = -x - 1 \\ \text{s.t.} \quad & 0 \leq x \leq 1 \end{aligned} \tag{4}$$

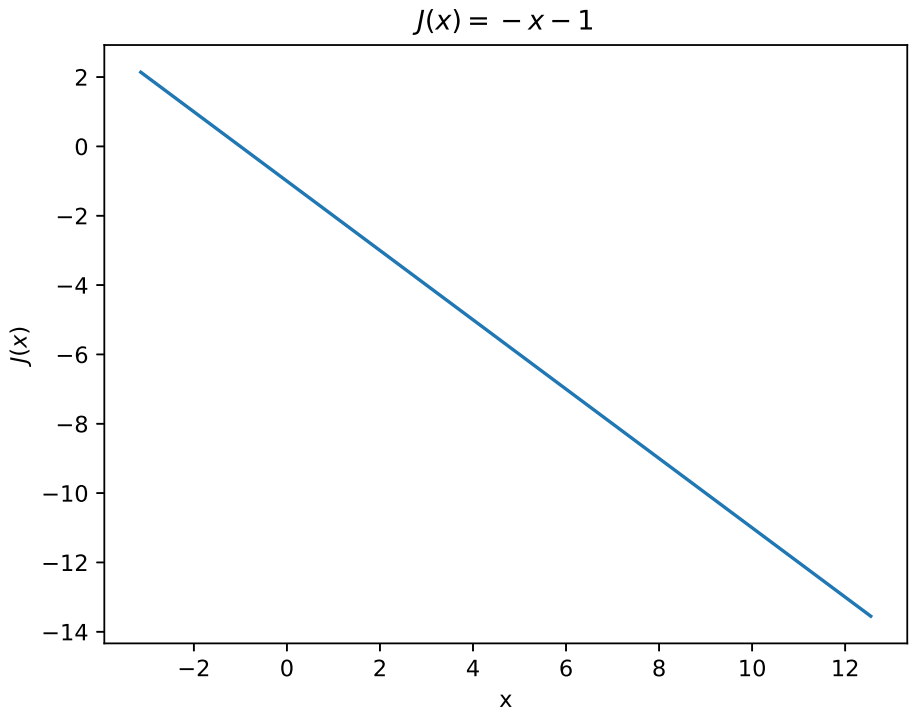

Figure 1: The plot of the cost function: $J(x) = -x - 1$.

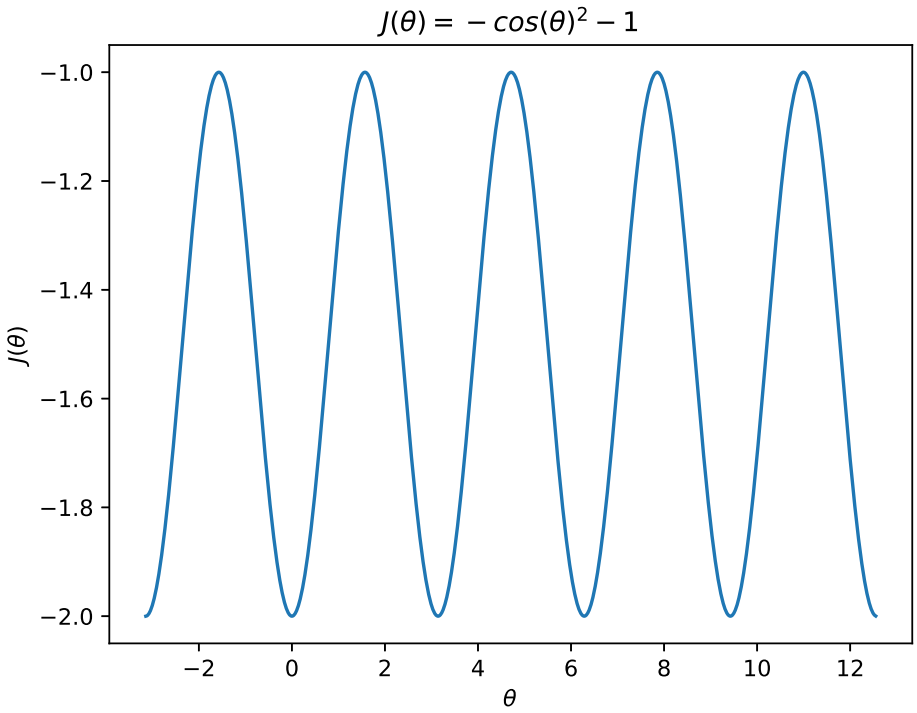

Figure 2: The plot of the cost function: $J(\theta) = -cos(\theta)^2 - 1$.