

Syllabus

Applied Mathematics and Statistics 553.761

Nonlinear Optimization I - Fall 2023

Description

This course considers algorithms for solving various important nonlinear optimization problems and, in parallel, develops the supporting theory. Our primary focus will be on unconstrained optimization. Topics will include: necessary and sufficient optimality conditions; first-order methods, e.g., (sub)gradient descent, for smooth and nonsmooth optimization, second-order methods, e.g., Newton, quasi-Newton and trust-region methods; stochastic gradient and coordinate descent methods; linear and nonlinear least squares problems and conjugate gradient methods. If time permits we will cover: linear programming, minimax optimization, composite optimization.

Coordinates

Time: TTh 4:30PM - 5:45PM

Location: Maryland 109

Personnel

Instructor

Mateo Díaz (mateodd@jhu.edu)

Office: Wyman S429

OH: Monday 4:00PM - 6:00PM

Teaching Assistants

Kaleigh Rudge (krudge2@jhu.edu)

OH: Wednesday 10:00AM - 11:20AM Wyman S425

Thabo Samakhoana (tsamakh1@jhu.edu)

OH: Th 10:00AM - 11:20AM Wyman S425

Roy Siegelmann (rsiege15@jh.edu)

OH: T 7:00PM - 8:20PM Wyman S425

Textbooks

We will not be following any particular textbook. Notes will be posted on Canvas and the website. Other potentially useful textbooks as references (but not required):

- J. Nocedal and S. Wright, Numerical Optimization, Second Edition, Springer, (2006),
- Y. Nesterov, Introductory Lectures on Convex Optimization: A Basic Course, Kluwer Academic Publishers, Norwell, MA, (2004),
- A. Ruszcynski, Nonlinear Optimization, Princeton University Press, Princeton, NJ (2006),

- D. P. Bertsekas, Nonlinear Programming, Second Edition, Athena Scientific, Belmont, MA, (1999).
- D. Drusvyatskiy, Convex Analysis and Nonsmooth Optimization, Lecture notes, (2020) [PDF](#).

Topics

- Necessary and sufficient optimality conditions
- Smooth optimization
 - Steepest Descent and line-search methods
 - Optimal accelerated first-order methods in convex optimization
- Nonsmooth optimization
 - Optimal methods in convex optimization
 - Guarantees in nonconvex settings
- Stochastic and coordinate descent methods
- Newton's Method and Quasi-Newton Methods
- Trust-Region Methods
- Conjugate Gradient Methods/Least Squares
- Composite optimization Methods

Grading

We will use an ingenious grading scheme invented by Ben Grimmer for one of the previous iteration of this class. Course grades will be based on four components: Homework, Midterm, Final, Participation. These are described individually below. I will maximize the course score that I give each of you. To optimize each student's course score, I will solve the following optimization problem. Denote the student's performance in each of these four components as

$$\begin{aligned} C_H &= \text{Homework score,} \\ C_M &= \text{Midterm score,} \\ C_F &= \text{Final score, and} \\ C_P &= \text{Participation score.} \end{aligned}$$

All of the above are scores out of 100. The optimization problem will be solved individually for each student to give them the best rubric and highest course score I can justify. Then, a rubric for grading this student is given by selecting weights for these four components as

$$\begin{aligned} H &= \text{Homework weight,} \\ M &= \text{Midterm exam weight,} \\ F &= \text{Final exam weight,} \\ P &= 100 - H - M - F. \end{aligned}$$

Notice the participation weight is determined by the other three since they must sum to 100. Each student's score is given by maximizing over the set of all reasonable rubrics (H, M, F) by solving

$$\begin{aligned} \max \quad & C_H H + C_M M + C_F F + C_P(100 - H - M - F) \\ \text{subject to} \quad & (H, M, F) \in \mathbb{R}^3 \\ & H + M + F \leq 100 \quad (\text{Percentages are at most 100}) \\ 15 \leq & H, M \quad (\text{Homework and Midterm matter}) \\ M \leq & F \quad (\text{Final is more important than Midterm}) \\ 50 \leq & H + F \leq 80 \quad (\text{Exams are most, but not all of the score}) \\ 90 \leq & H + M + F \quad (\text{H, M, and F are the majority of the score}). \end{aligned}$$

Course Assessment - Homework

Homework assignments (approximately five) will be posted on the course Canvas. Most homework assignments include at least one question that involves the writing and testing of code. Python is preferred, and I will use it in my solutions and demos. However, you are allowed to use any language you like to complete assignments.

Course Assessment - Exams

Additional assessment will be based on one midterm exam and the final exam, both will be take home. The dates of the midterm and final exams will be posted on the course Canvas as they become available, although the date of the final exam is determined by the official JHU final exam schedule. The **Midterm** will be made available on Canvas on **Friday October 13, 2023** and will be due at the beginning of class on **Tuesday, October 17, 2023**. The **Final Exam** will be made available on Canvas on **Monday, December 13** and due by midnight on **Wednesday, December 15**.

Course Assessment - Participation

The grading program described above will assign between 0 and 10 percent of the course to be a participation grade. As a result, you can get full marks in the course without any participation.

Students will receive full points in participation for doing any of: scribing lectures, engaging during or after lectures, engaging in office hours, or asking insightful questions.

Ethics

The strength of the university depends on academic and personal integrity. In this course, you must be honest and truthful. Ethical violations include cheating on exams, plagiarism, reuse of assignments, improper use of the Internet and electronic devices, unauthorized collaboration, alteration of graded assignments, forgery and falsification, lying, facilitating academic dishonesty, and unfair competition.

Report any violations you witness to the instructor. You may consult the associate dean of student conduct (or designee) by calling the Office of the Dean of Students at 410-516-8208 or via email at integrity@jhu.edu.

Personal Well-being

If you are sick please notify me by email so that we can make appropriate accommodations should this affect your ability to attend class, complete assignments, or participate in assessments. The Student Health and Wellness Center is open and operational for primary care needs. If you would like to speak with a medical provider, please call 410-516-8270, and staff will determine an appropriate course of action based on your geographic location, presenting symptoms, and insurance needs. Telemedicine visits are available only to people currently in Maryland. See also <https://studentaffairs.jhu.edu/student-life/student-outreach-support/absences-from-class/illness-note-policy/>.

The Johns Hopkins COVID-19 Call Center (JHCCC), which can be reached at 833-546-7546 seven days a week from 7 a.m. to 7 p.m., supports all JHU students, faculty, and staff experiencing COVID-19 symptoms. Primarily intended for those currently within driving distance of Baltimore, the JHCCC will evaluate your symptoms, order testing if needed, and conduct contact investigation for those affiliates who test positive. More information on the JHCCC and testing is on the coronavirus information website. All students with disabilities who require accommodations for this course should contact me at their earliest convenience to discuss their specific needs. If you have a documented disability, you must be registered with the JHU Office for Student Disability Services (385 Garland Hall; 410-516-4720; <http://web.jhu.edu/disabilities/>) to receive accommodations.

Students who are struggling with anxiety, stress, depression or other mental health related concerns, please consider connecting with resources through the JHU Counseling Center. The Counseling Center will be providing services remotely to protect the health of students, staff, and communities. Please reach out to get connected and learn about service options based on where you are living this fall at 410-516-8278 and online at <http://studentaffairs.jhu.edu/counselingcenter/>. Student Outreach & Support will be fully operational (virtually) to help support students. Students can self-refer or refer a friend who may need extra support or help getting connected to resources. To connect with SOS, please email deanofstudents@jhu.edu, call 410-516-7857, or students can schedule to meet with a Case Manager by visiting the Student Outreach & Support website and follow “Schedule an Appointment.”

Classroom Climate

As your instructor, I am committed to creating a classroom environment that values the diversity of experiences and perspectives that all students bring. Everyone here has the right to be treated with dignity and respect. I believe fostering an inclusive climate is important because research and my experience show that students who interact with peers who are different from themselves learn new things and experience tangible educational outcomes. Please join me in creating a welcoming and vibrant classroom climate. Note that you should expect to be challenged intellectually by me, the TAs, and your peers, and at times this may feel uncomfortable. Indeed, it can be helpful to be pushed sometimes in order to learn and grow. But at no time in this learning process should someone be singled out or treated unequally on the basis of any seen or unseen part of their identity. If you ever have concerns in this course about harassment, discrimination, or any unequal treatment, or if you seek accommodations or resources, I invite you to share directly with me or the TAs. I promise that we will take your communication seriously and to seek mutually acceptable resolutions and accommodations. Reporting will never impact your course grade.

Family Accommodations Policy

You are welcome to bring a family member to class on occasional days when your responsibilities require it (for example, if emergency child care is unavailable, or for health needs of a relative). Please be sensitive to the classroom environment, and if your family member becomes uncomfortably disruptive, you may leave the classroom and return as needed.