Miscellenous Notes

University of Waterloo
Nicholas Pun

Contents

CO 463 - Convex Optimization

1.1 2020/01/08 - Introduction

Definition 1.1.1. Let $x, y \in \mathbb{R}^n$, $0 \leq \lambda \leq 1$, $z(\lambda) = \lambda x + (1-\lambda)y$ is a convex combination of x and y

This simple definition leads to many strong algebraic and topological results.

For this course, we will work in Euclidean space $\mathbb{E}^n$ with inner product $\langle x, y \rangle$ and norm $||x|| = \sqrt{\langle x, y \rangle}$.

On $\mathbb{R}^n$, we will use the familiar dot product $\langle x, y \rangle = x^\intercal y = \sum_{i=1}^n x_i y_i$ and norm $||x|| = \sqrt{\sum_{i=1}^n x_i^2}$.

Definition 1.1.2. $C \subseteq \mathbb{E}^n$ is convex set if $x, y \in C$ $0 \leq \lambda \leq 1 \Rightarrow \lambda x + (1-\lambda)y \in C$ (or equivalently, $x, y \in C \Rightarrow [x, y] \subseteq C$)

Note. We can write $z(\lambda)$ in the following ways:

$$\begin{aligned} z(\lambda) &= \lambda x + (1-\lambda)y \\ &= y + \lambda(x - y) \\ &= x + (1-\lambda)(y - x) \end{aligned}$$

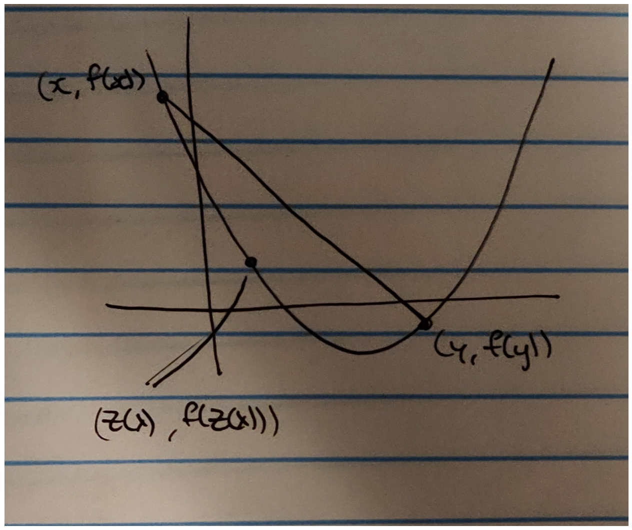
The second equation can be interpreted as: "Beginning at y and moving towards x". And, the third equation can be interpreted as: "Beginning at x and moving towards y"

Definition 1.1.3. Let $C \subseteq \mathbb{E}^n$, C convex set. Then $f : C \to \mathbb{R}$ is a convex function if:

$$f(\lambda x + (1-\lambda)y) \leq \lambda f(x) + (1-\lambda)f(y)$$

$\forall x, y \in C, \ \forall 0 \leq \lambda \leq 1$

Example 1.1.1.



The line between $(x, f(x))$ and $(y, f(y))$ is called the secant line. For convex function, the graph lies below the secant line.

The region above the graph is called the epigraph, denoted $\operatorname{epi} f$. It is defined as:

$$\operatorname{epi} f = \{(r, x) \in \mathbb{R} \times \mathbb{E}^n \ : \ x \in C, f(x) \subseteq r\}$$

for $f : C \to \mathbb{R}$, C convex.

We will see that:

Theorem 1.1.1. f is a convex function if and only if $\operatorname{epi} f$ is a convex set

Suppose we have the following minization problem:

$$\begin{aligned} p^* = & \min f(x) \\ & \text{s.t } x \in C \end{aligned}$$

where $C \in \mathbb{E}^n$ convex, $f : C \to \mathbb{R}^n$ convex function.

We will show that: f convex $\Rightarrow$ (local min iff global min)

Applications:

- Linear Programming
- Convex Relaxation

1.2 2020/01/10 - Linear Algebra and Calculus Review

CO 739 - Information Theory and Applications