Lecture 11: Nelder-Mead method

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Recap: optimization

Definition: *Optimization* is the problem of finding values that minimize or maximize some function.

Example:

$$RSS(\beta_0, \beta_1) = \sum_{i=1}^{n} (\text{Weight}_i - \beta_0 - \beta_1 \text{WingLength}_i)^2$$

- $RSS(\beta_0, \beta_1)$ is a function of β_0 and β_1
- We want to find the values of β_0 and β_1 that *minimize* this function

Last time: Compass search overview (in 2 dimensions)

To minimize some function $f(\beta_0, \beta_1)$:

1. Choose an initial guess $(\beta_0^{(0)}, \beta_1^{(0)})$ and initial step size Δ_0
2. Evaluate f at the points
   - $(\beta_0^{(0)}, \beta_1^{(0)})$
   - $(\beta_0^{(0)}, \beta_1^{(0)} \pm \Delta_0)$
   - $(\beta_0^{(0)} \pm \Delta_0, \beta_1^{(0)})$
3. If f is smaller at one of the new points: move to the smallest value, update to $(\beta_0^{(1)}, \beta_1^{(1)})$
4. Otherwise: $\Delta_{k+1} = 0.5\Delta_k$ (shrink step size and try again)
5. Repeat

Downsides of compass search

Downsides of the compass search algorithm given on the previous slide:

- Can require many steps
- Only considers specific search directions
- Step size only shrinks; if we find a promising direction, can't take bigger steps
- Choosing a direction requires many evaluations of f
  - In 2 dimensions (e.g. β_0 and β_1), requires 4 evaluations of f
  - In d dimensions $(\beta_0, \beta_1, ..., \beta_{d-1})$, requires $2d$ evaluations of f

Question: How could you modify the algorithm to address some of the issues here?

A modified compass search algorithm

Alternative: Nelder-Mead method

In R, standard function for performing optimization is `optim`:

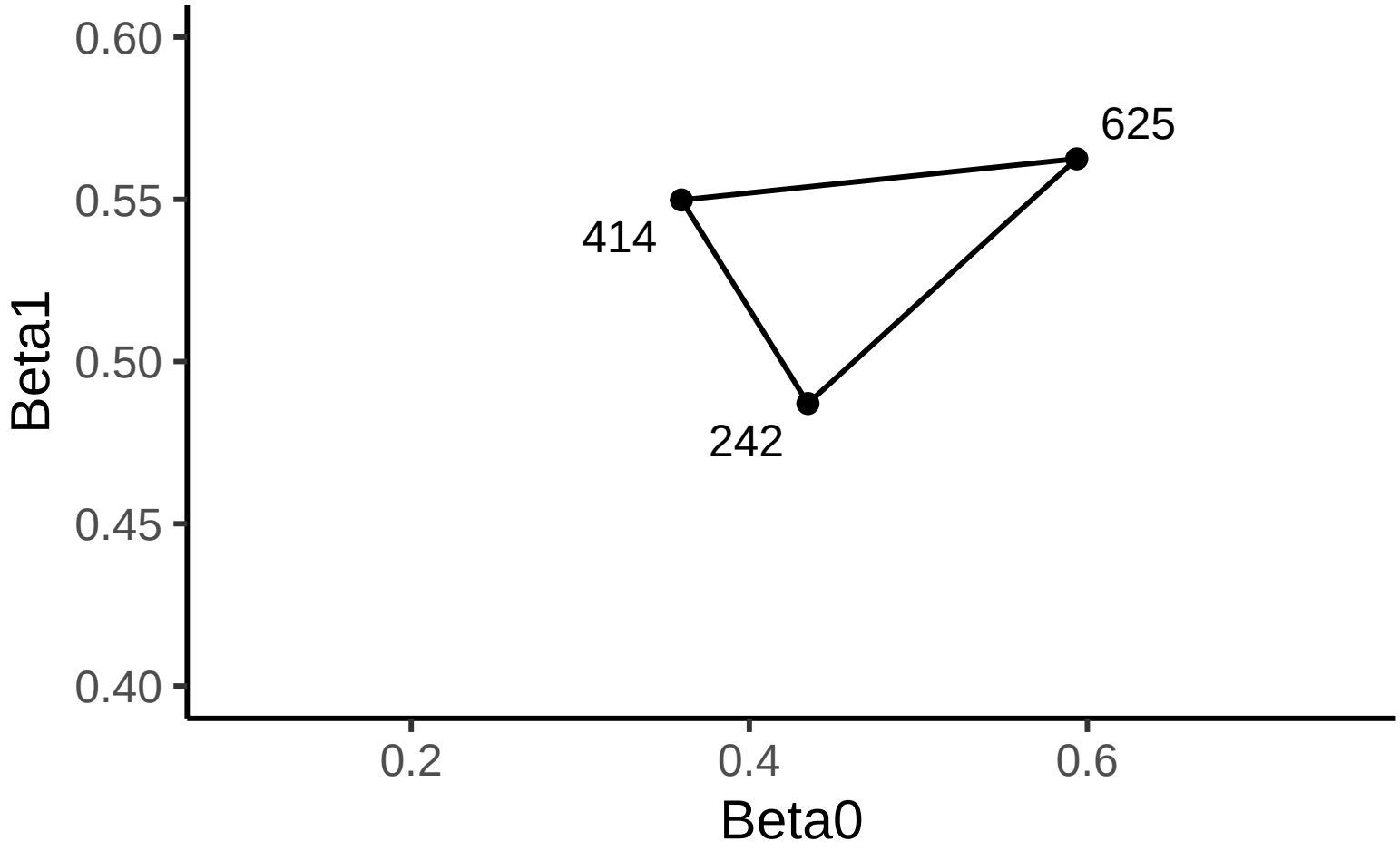
```
?optim
```

```
optim(par, fn, gr = NULL, ...,
      method = c("Nelder-Mead", "BFGS", "CG", "L-BFGS-B", "
                 "Brent"),
      lower = -Inf, upper = Inf,
      control = list(), hessian = FALSE)
```

- Another derivative-free optimization method
- **Very** widely used
  - Original 1965 paper has 40,000+ citations
  - Can find many examples of use in biology, medicine, physics, engingeering, etc.

Nelder-Mead method (in 2 dimensions)

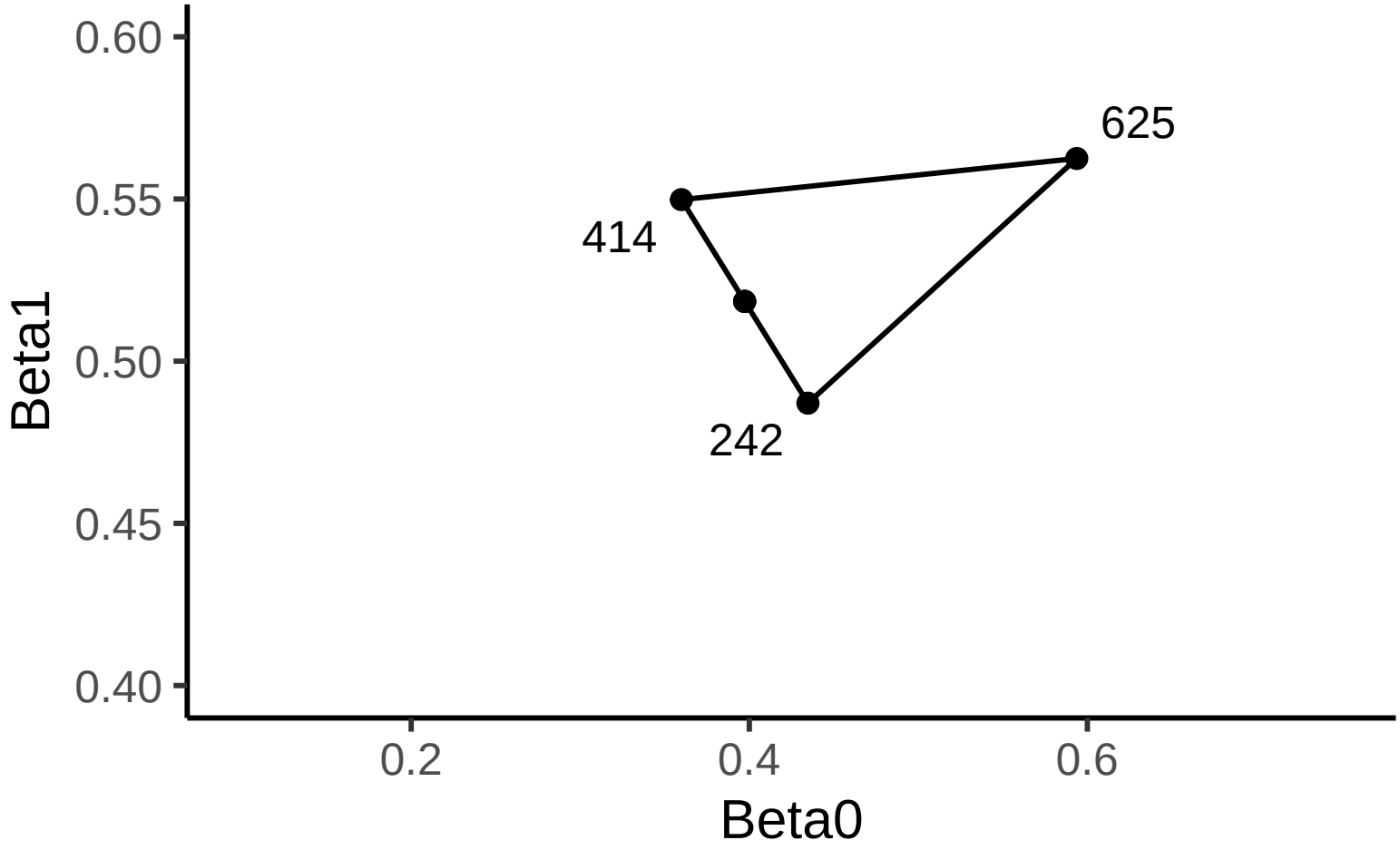
Start with 3 initial points, evaluate function f at each point:



Question: Where should I search next?

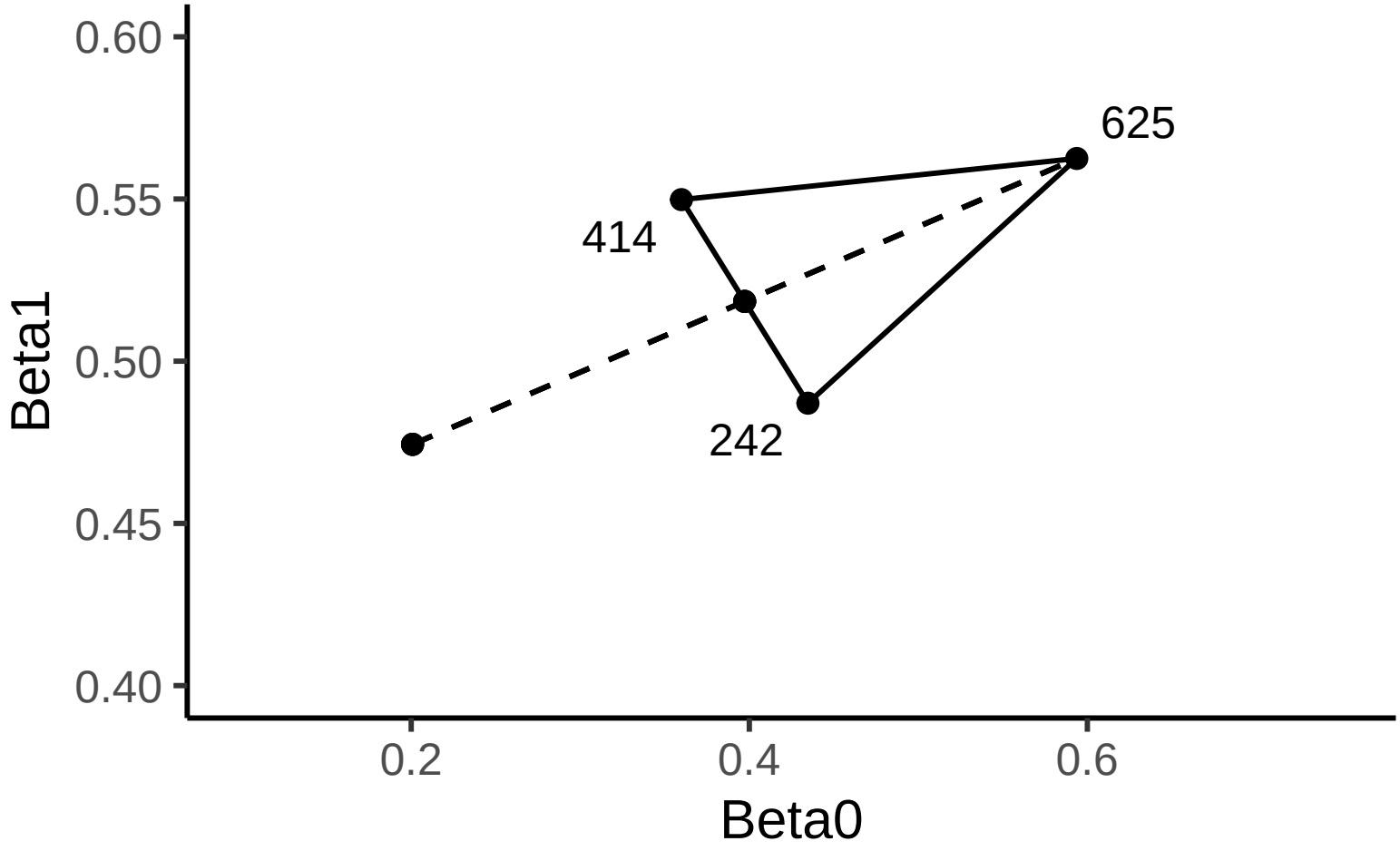
Nelder-Mead method (in 2 dimensions)

First, calculate centroid of the vertices (except the worst one)



Reflection

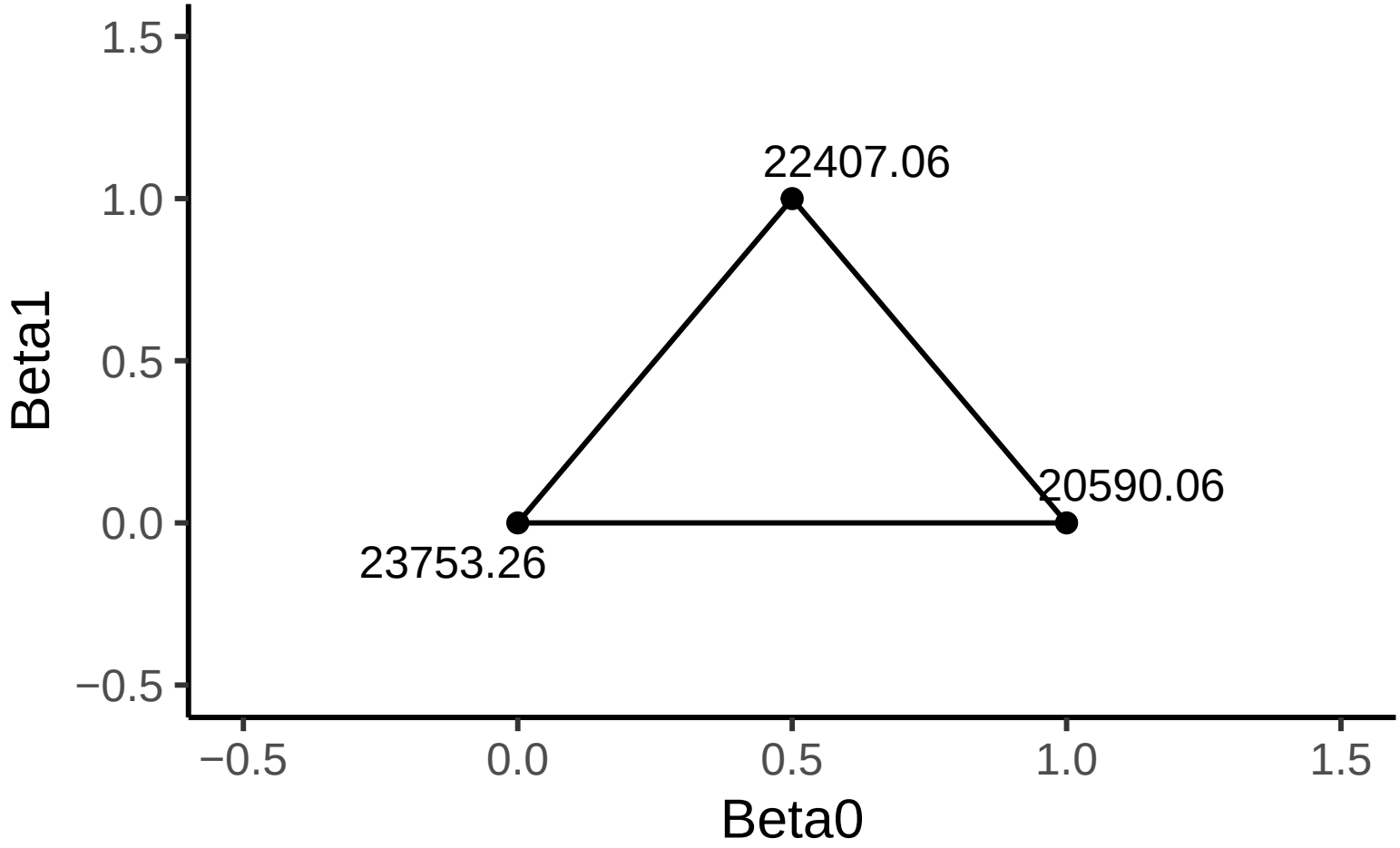
Now reflect the worst vertex over the centroid:



Nelder-Mead in action

$\widehat{\text{Weight}}_i = 1.3655 + 0.4674\text{WingLength}_i$

Initial points:



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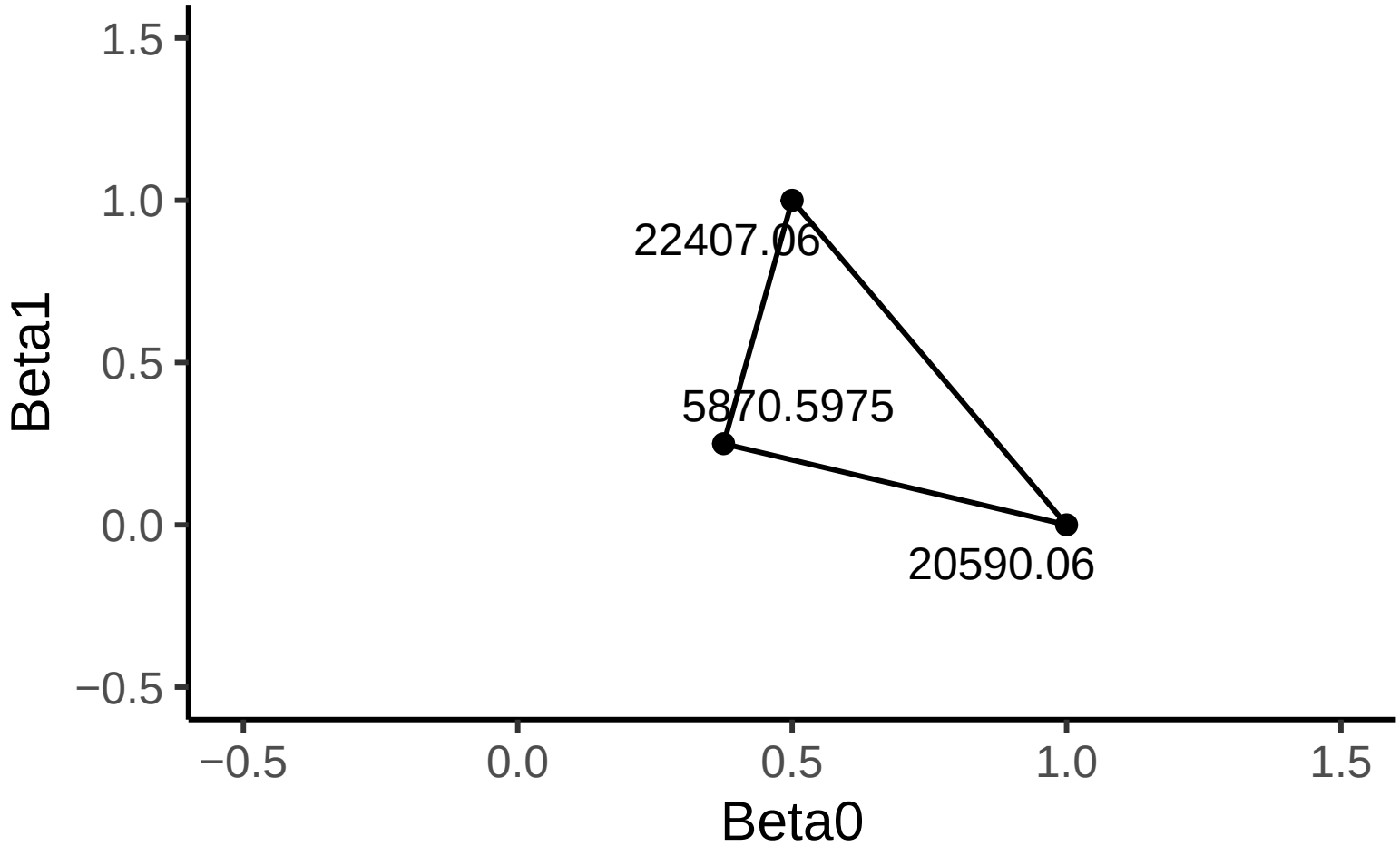

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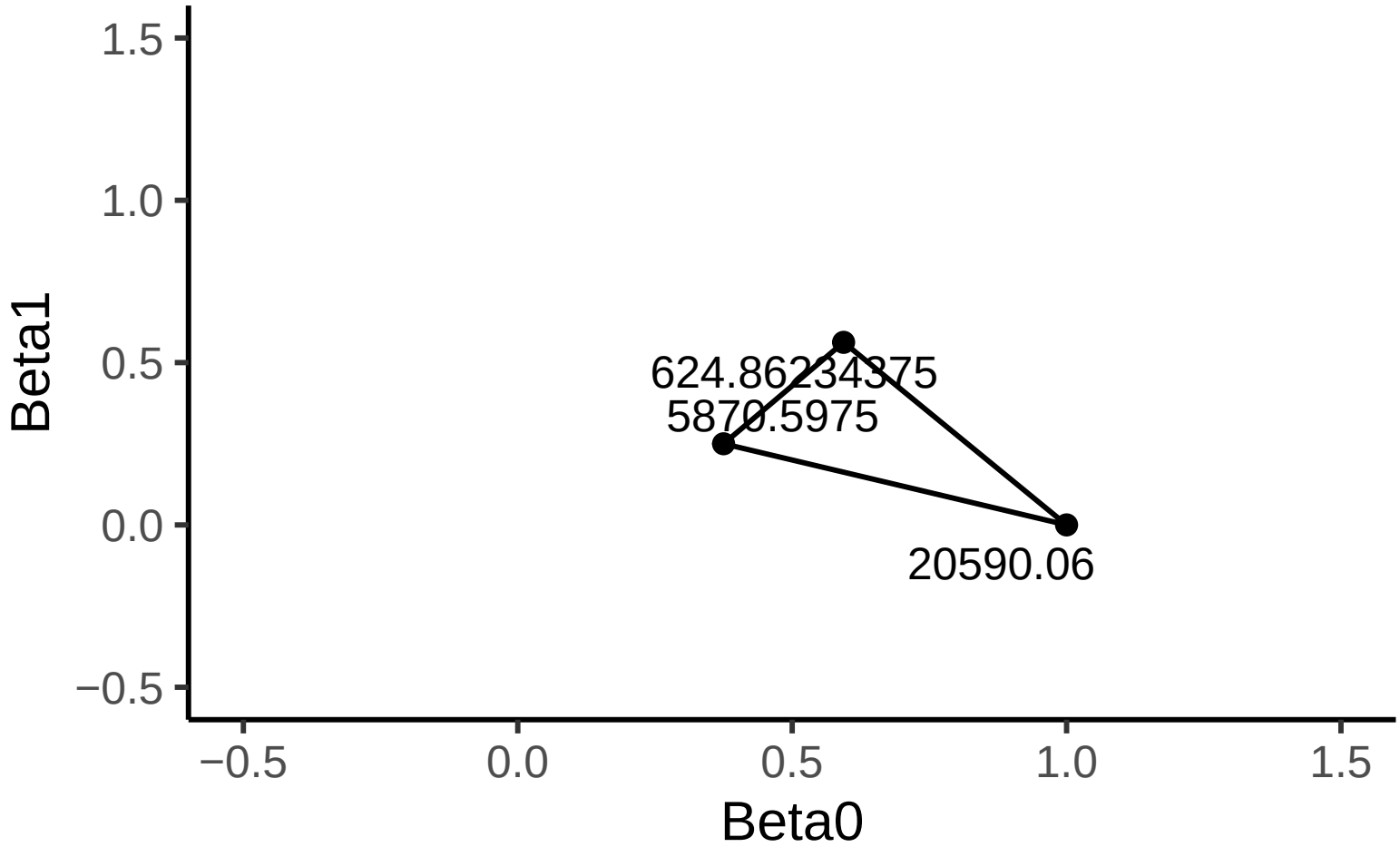

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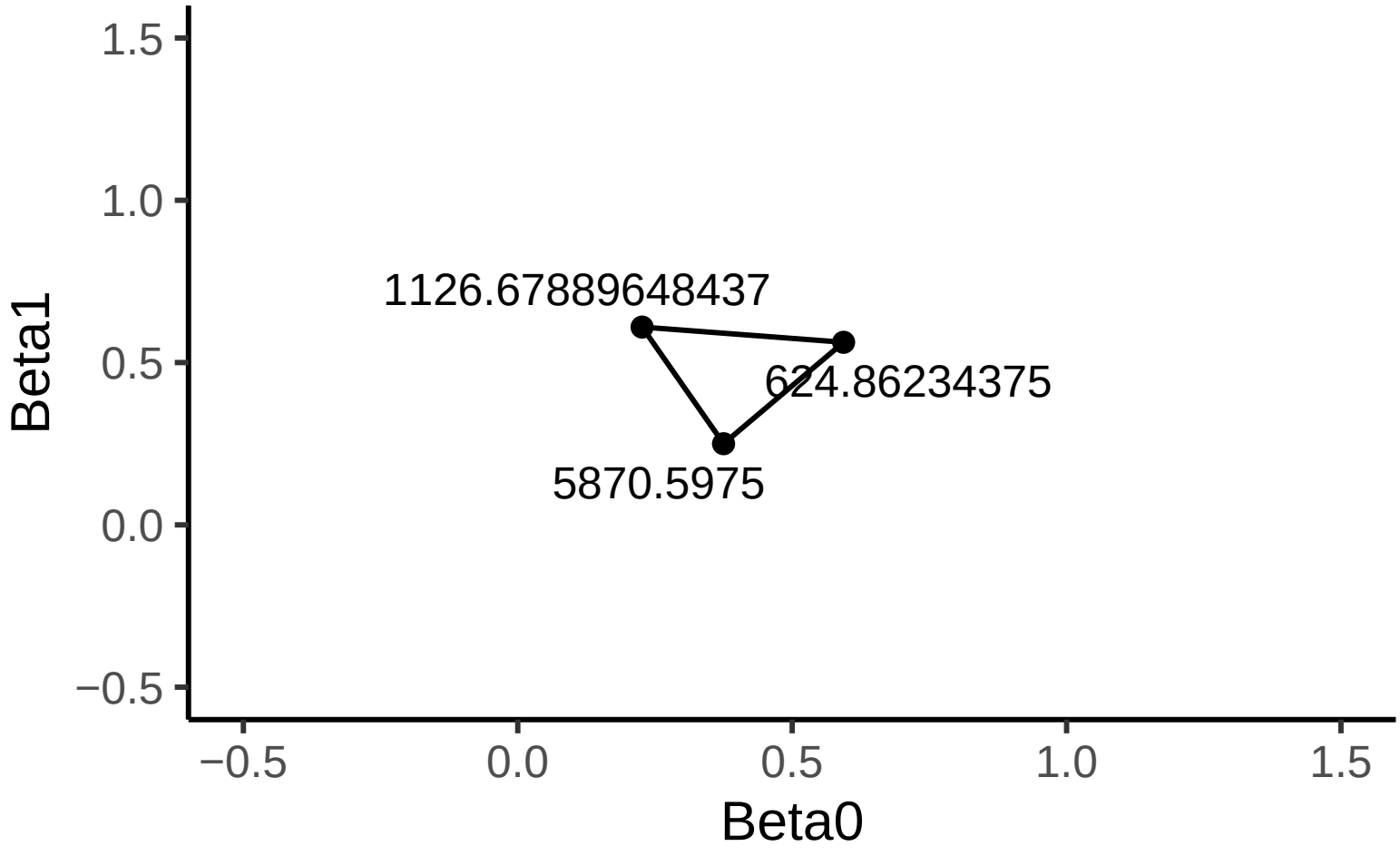

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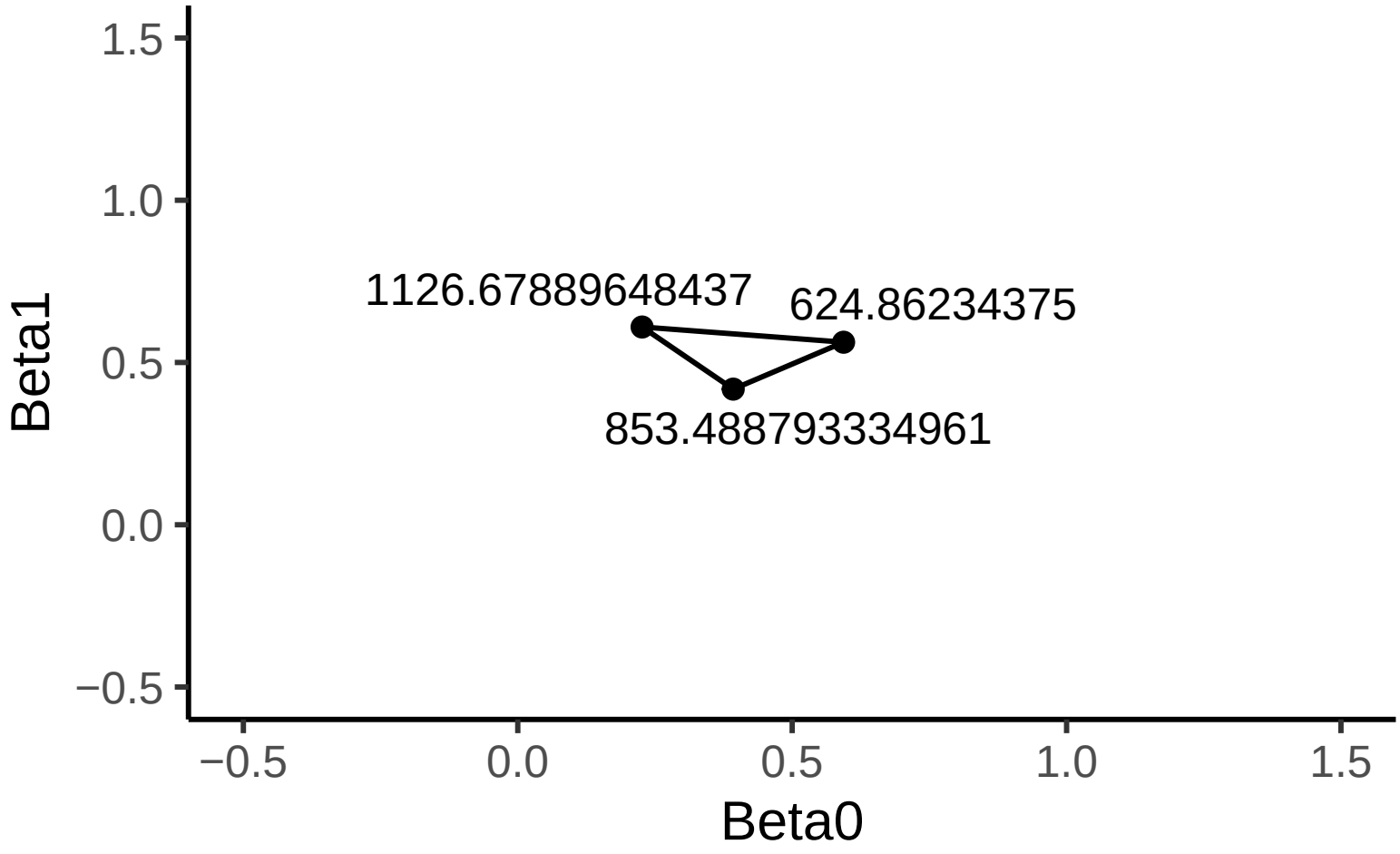

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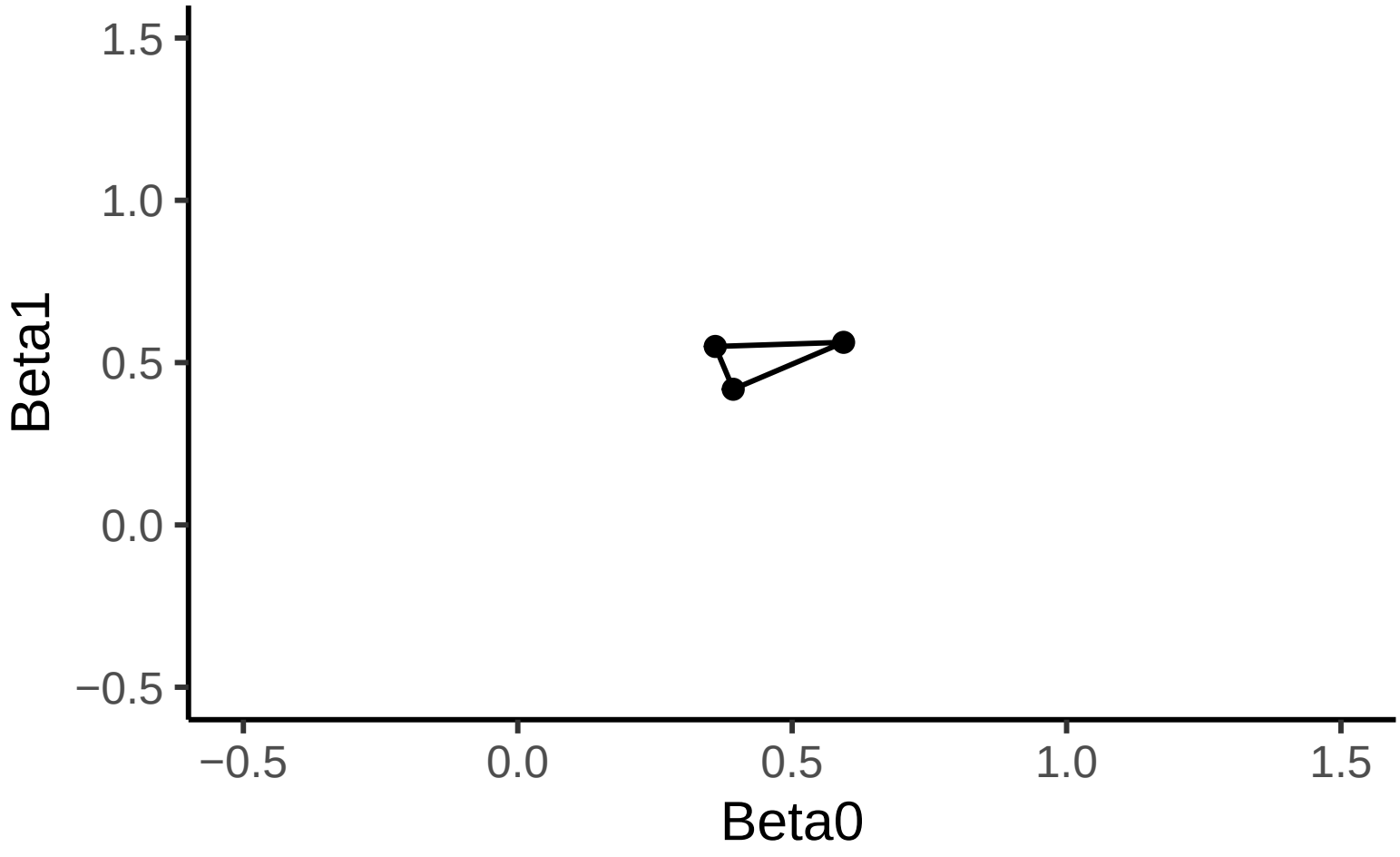

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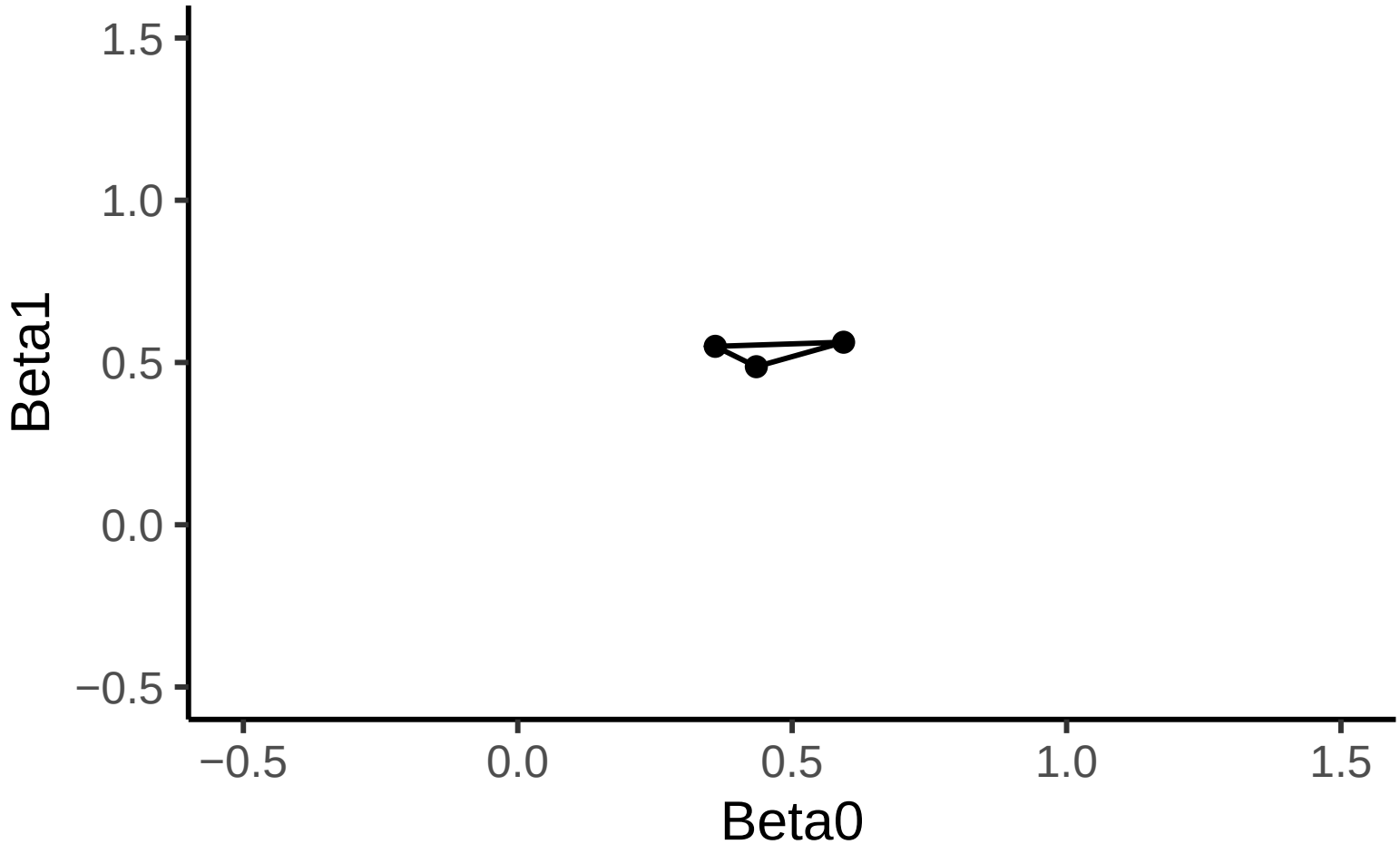

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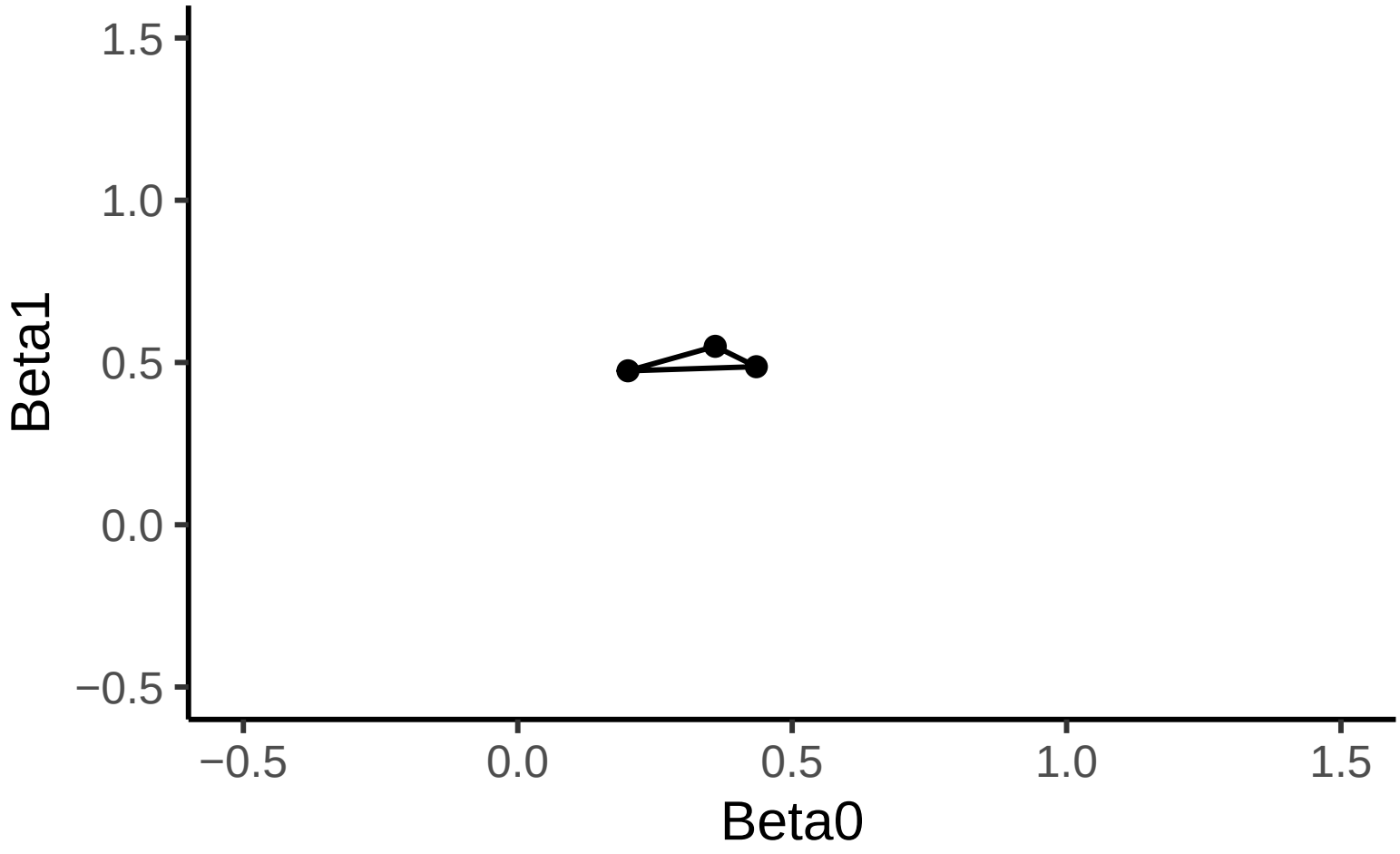

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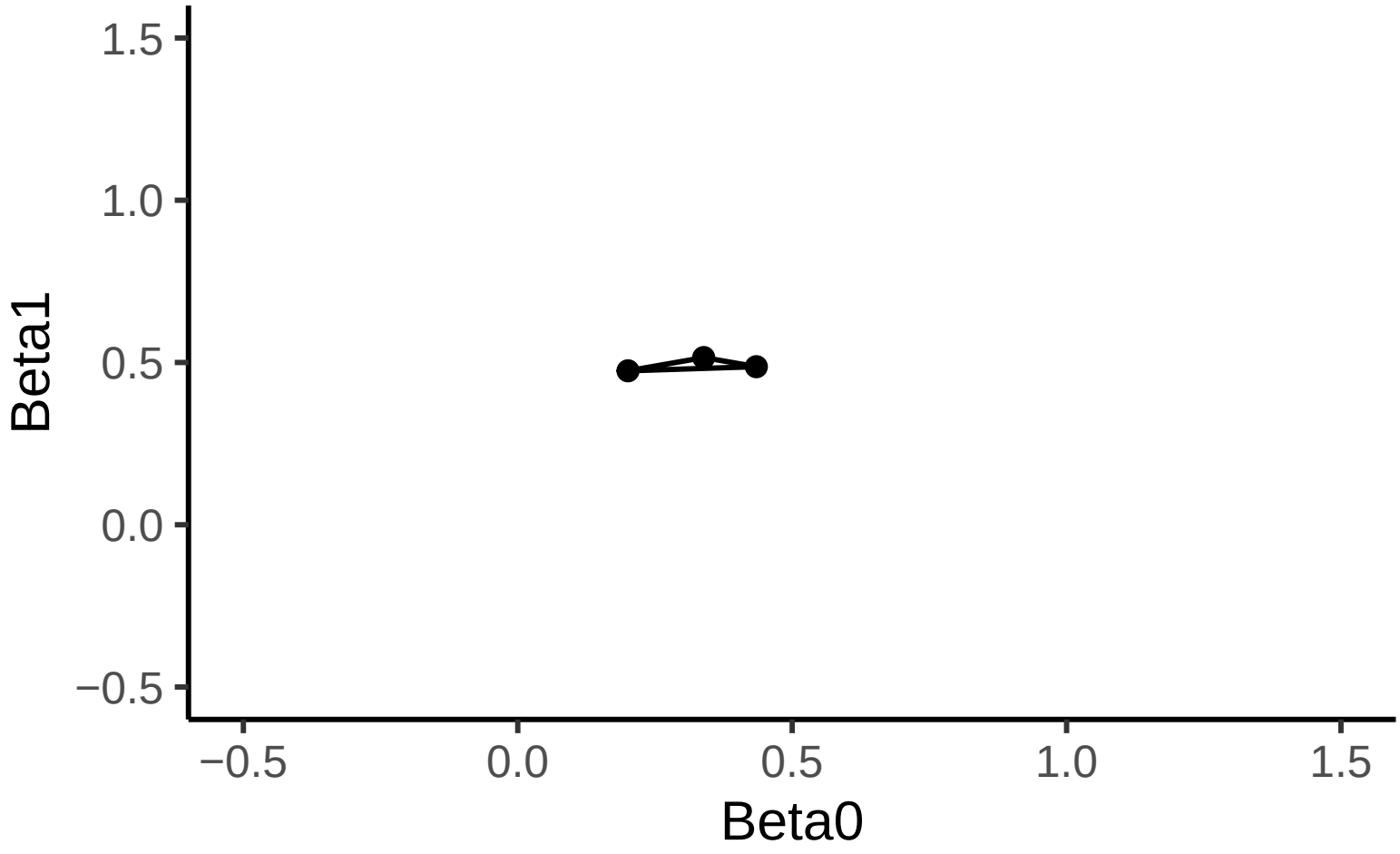

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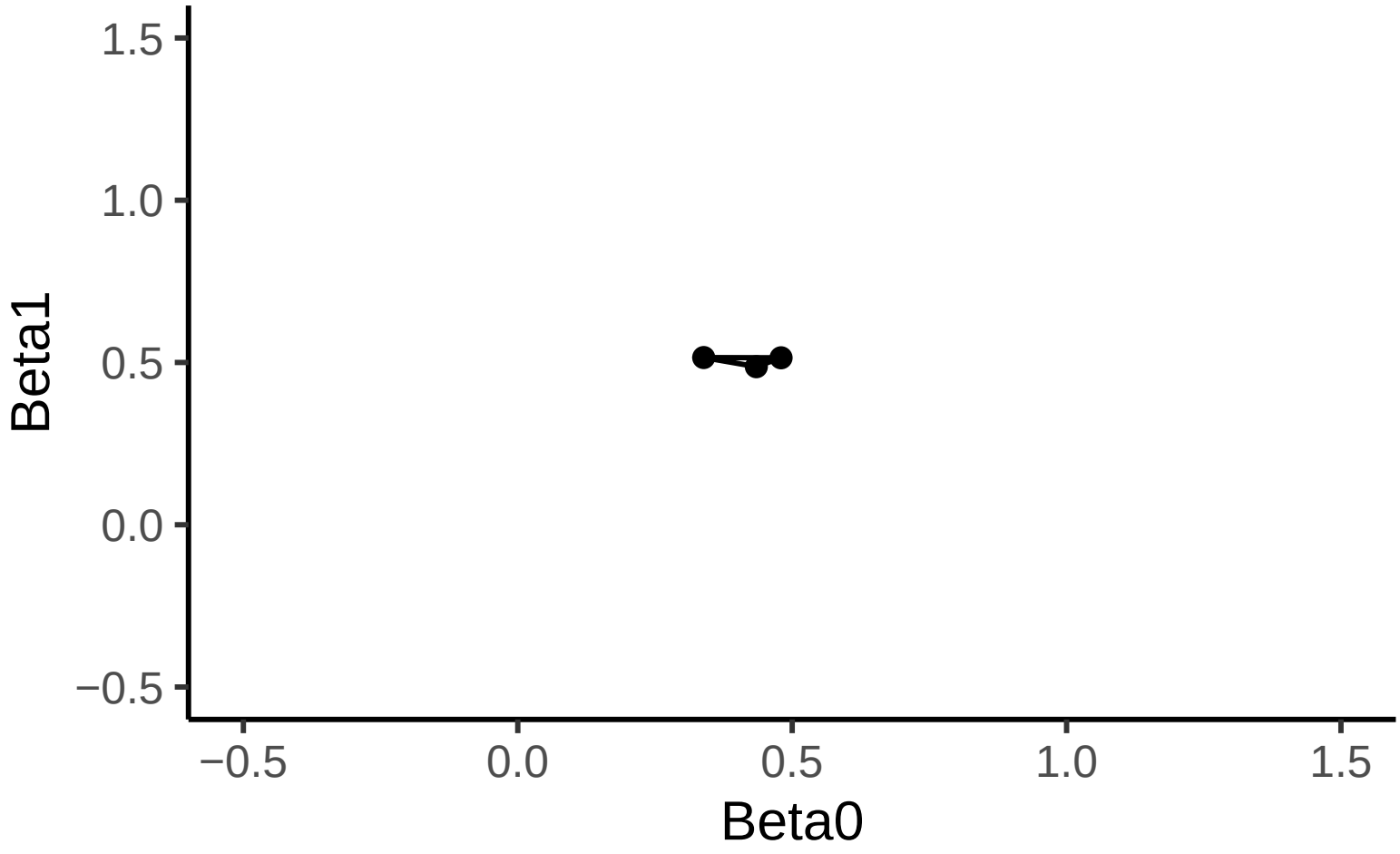

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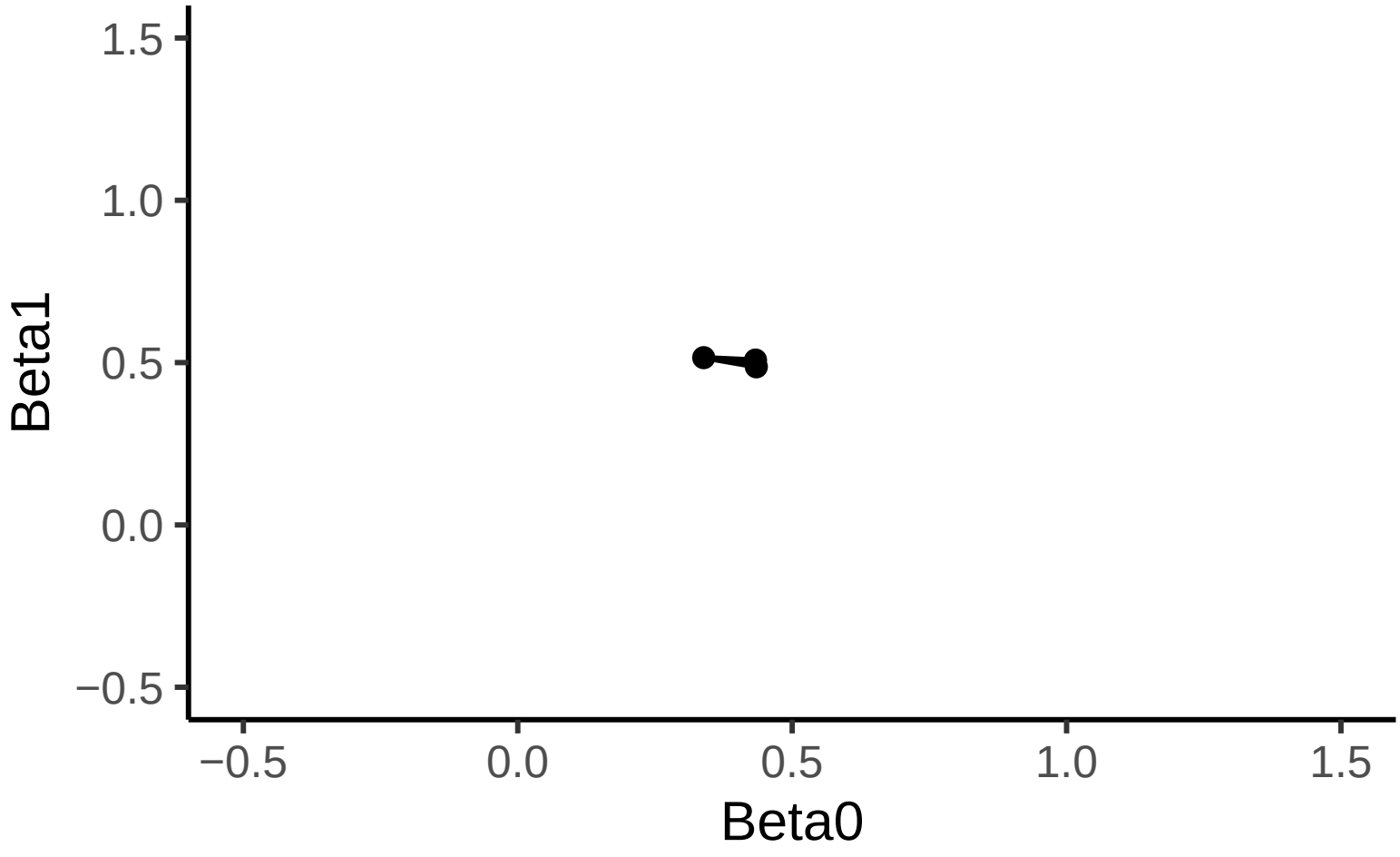

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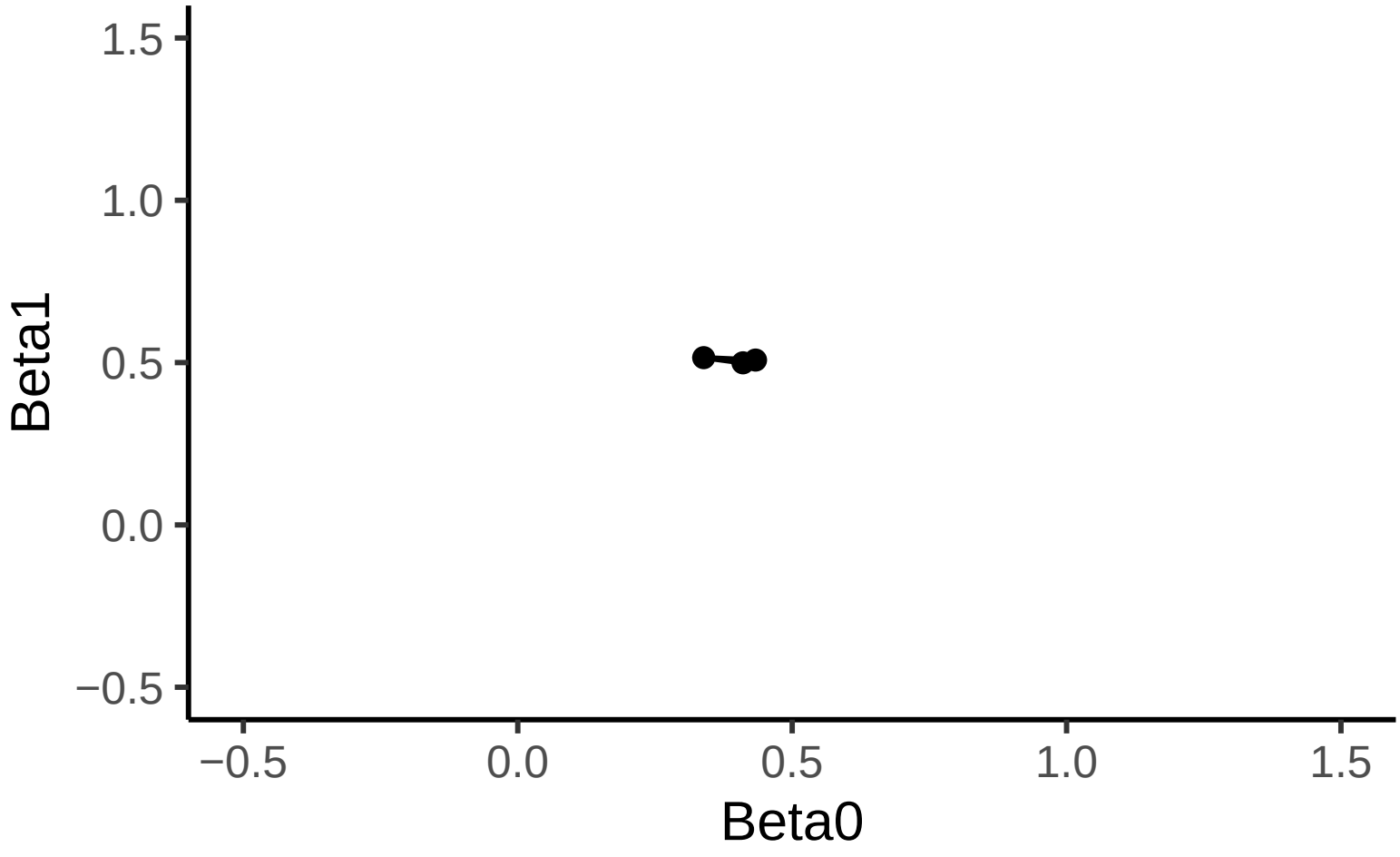

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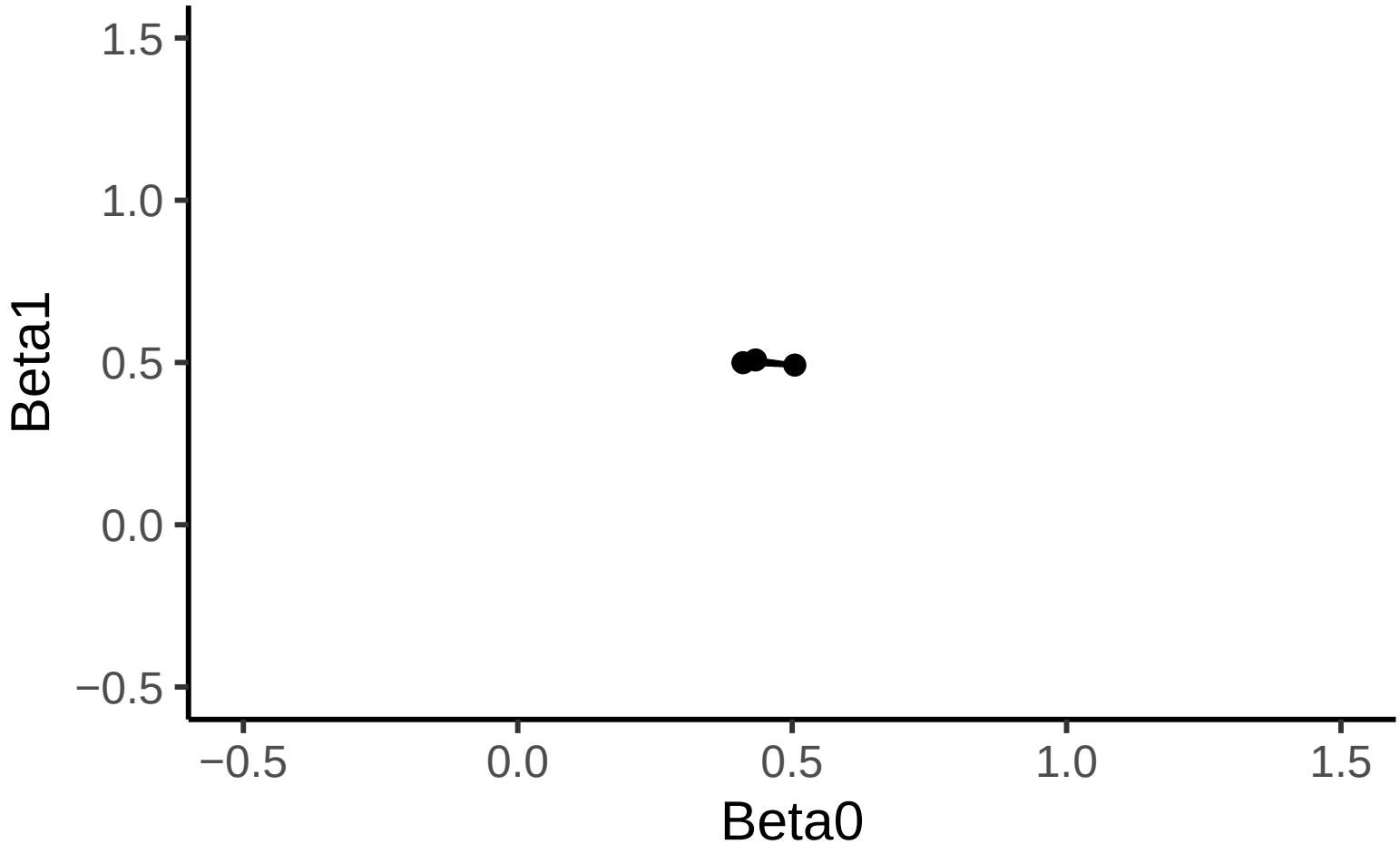

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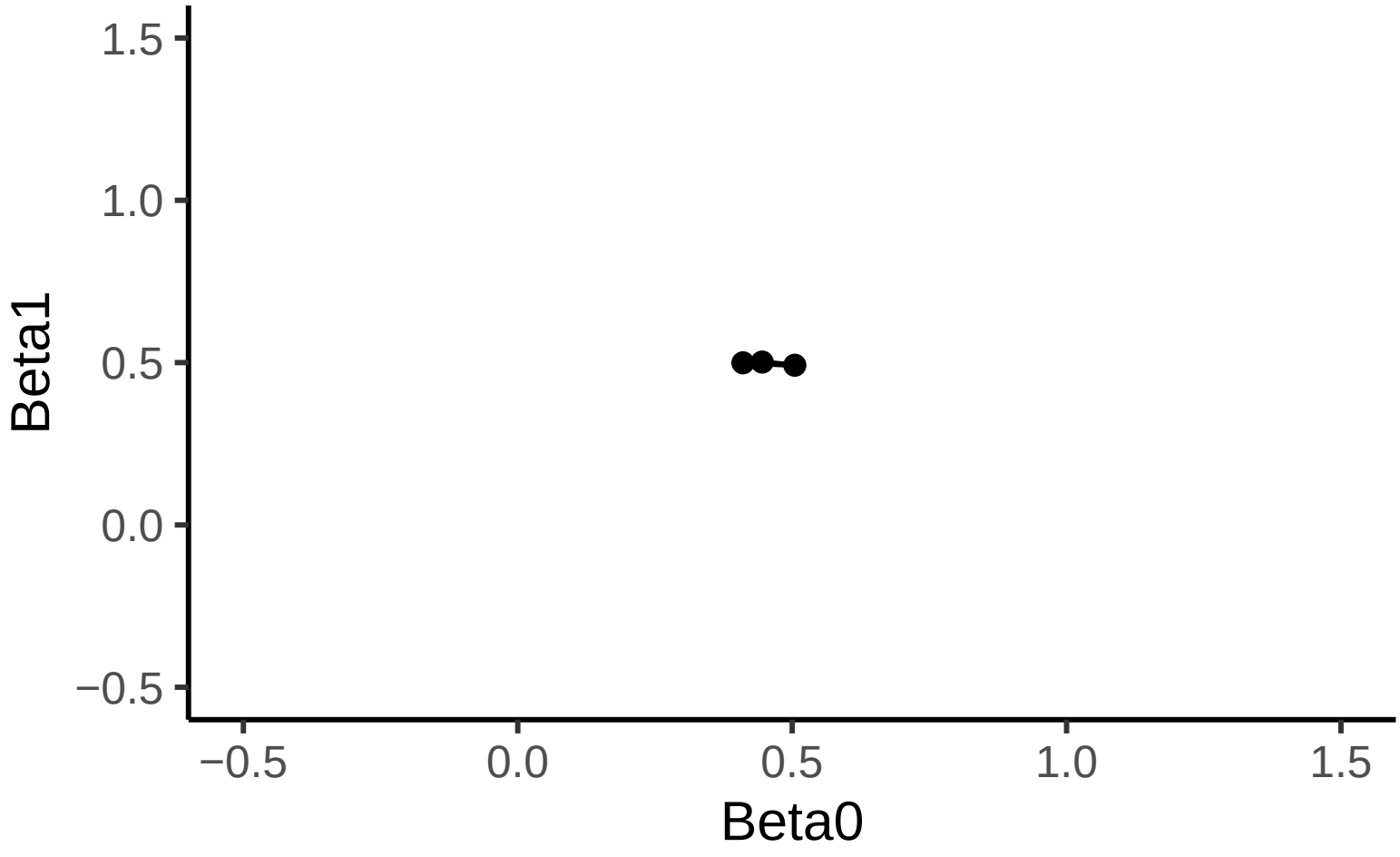

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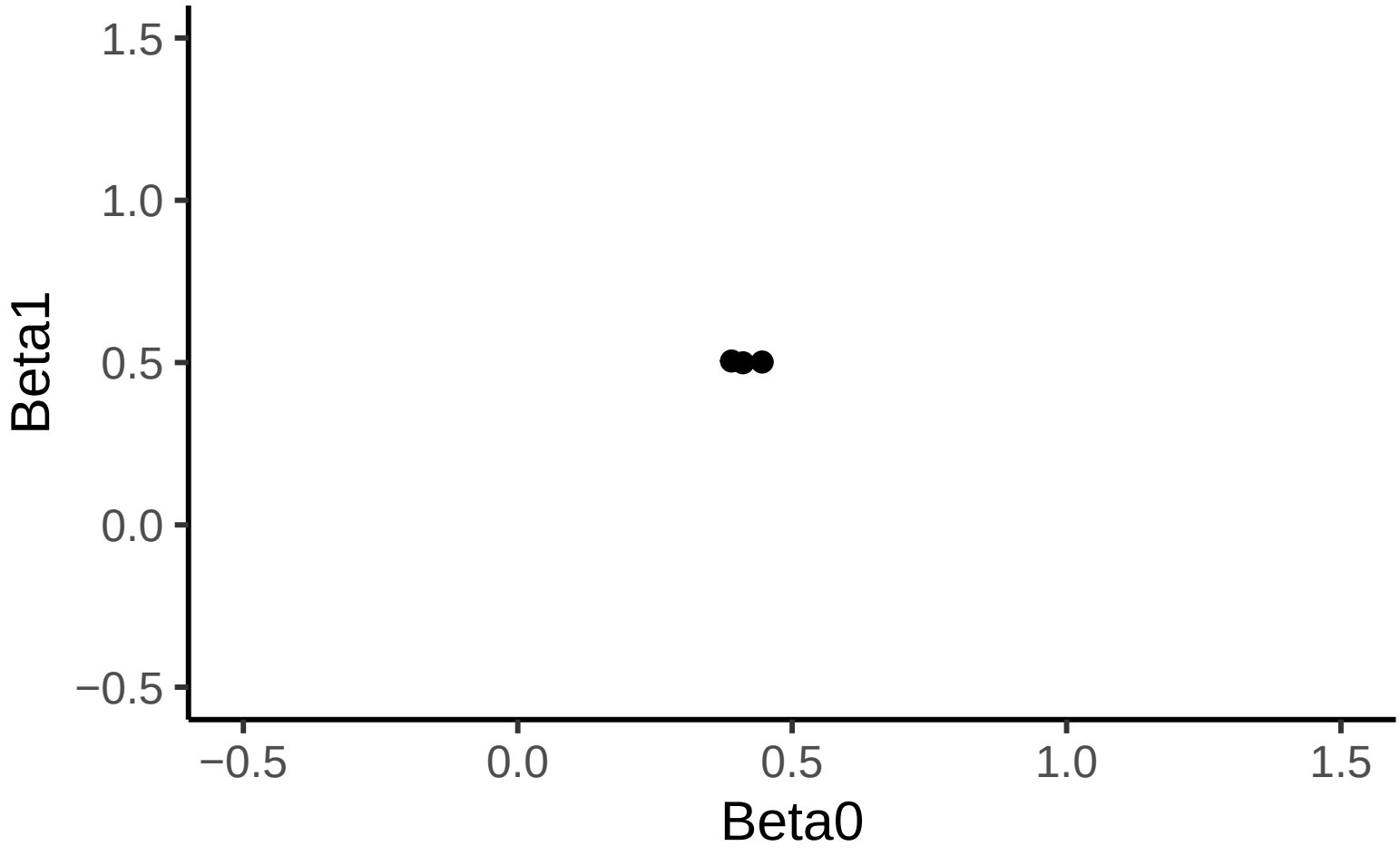

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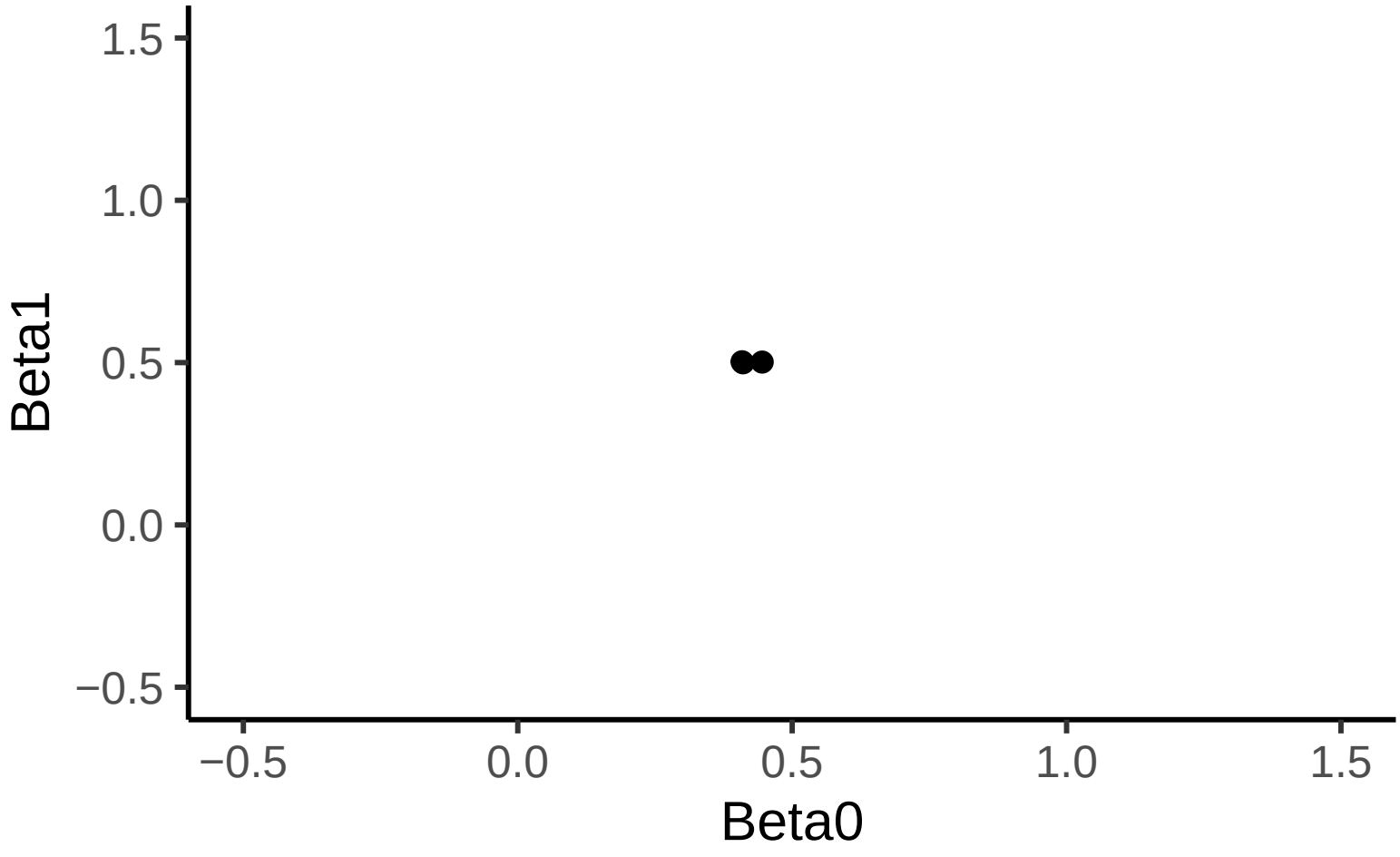

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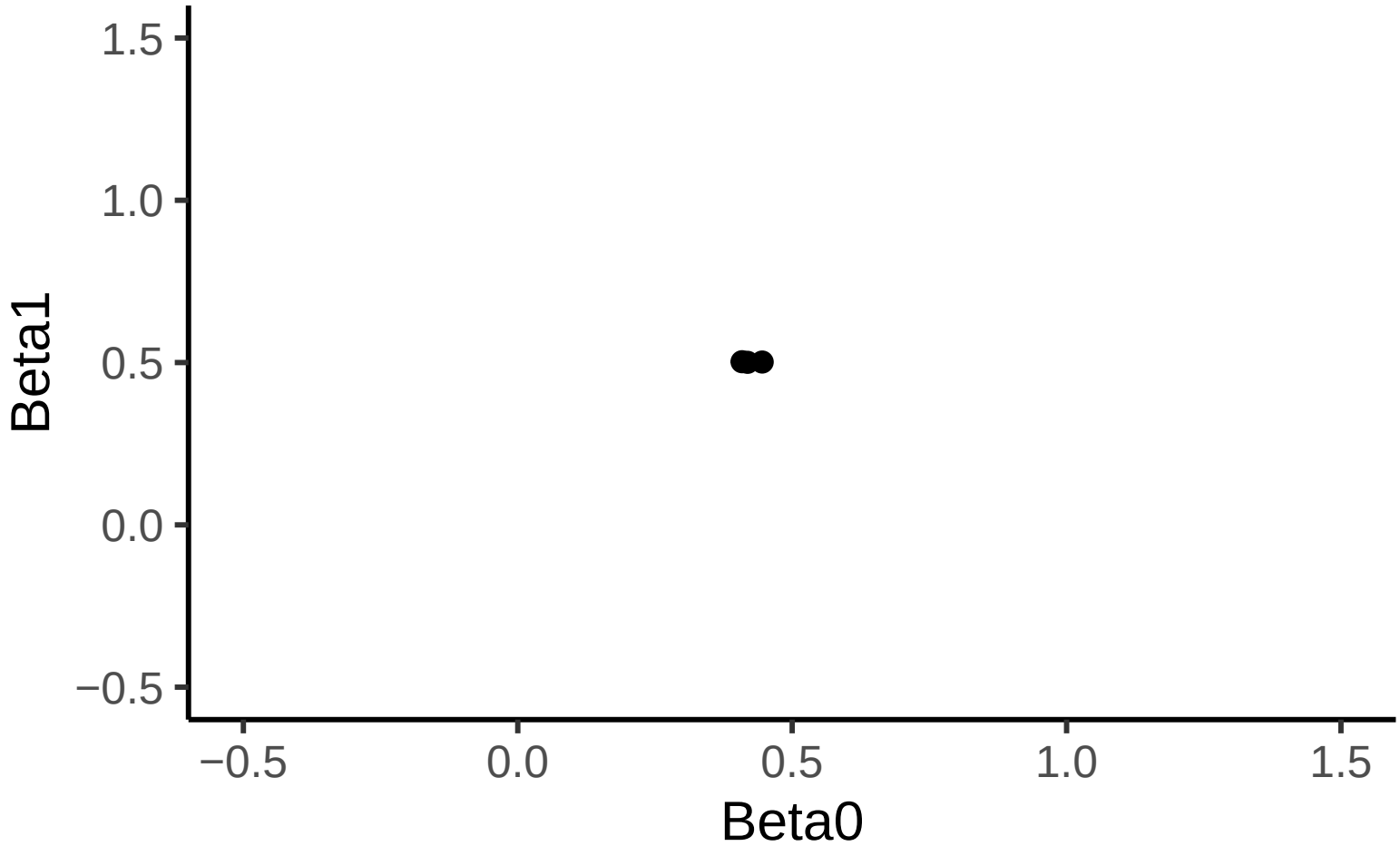

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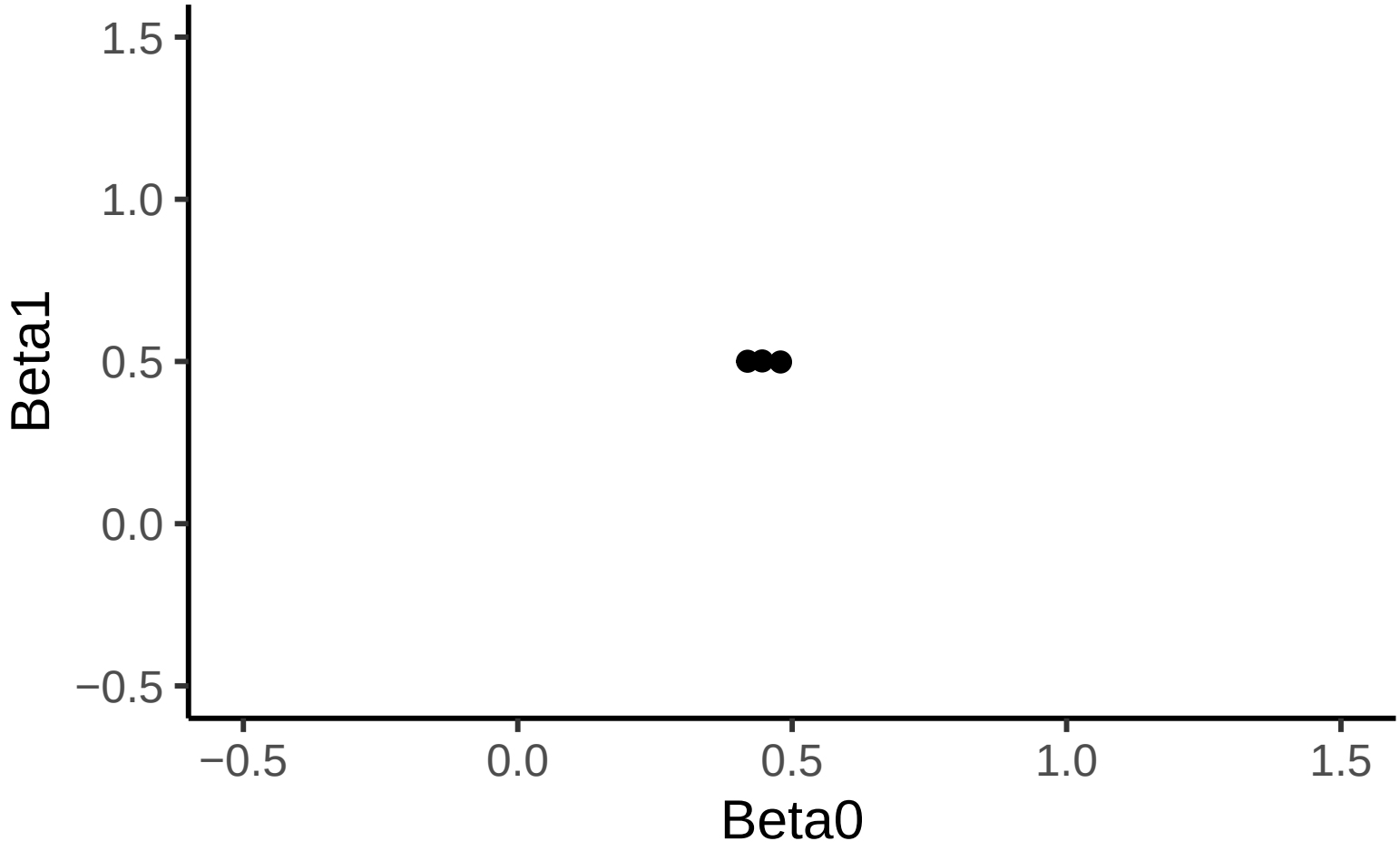

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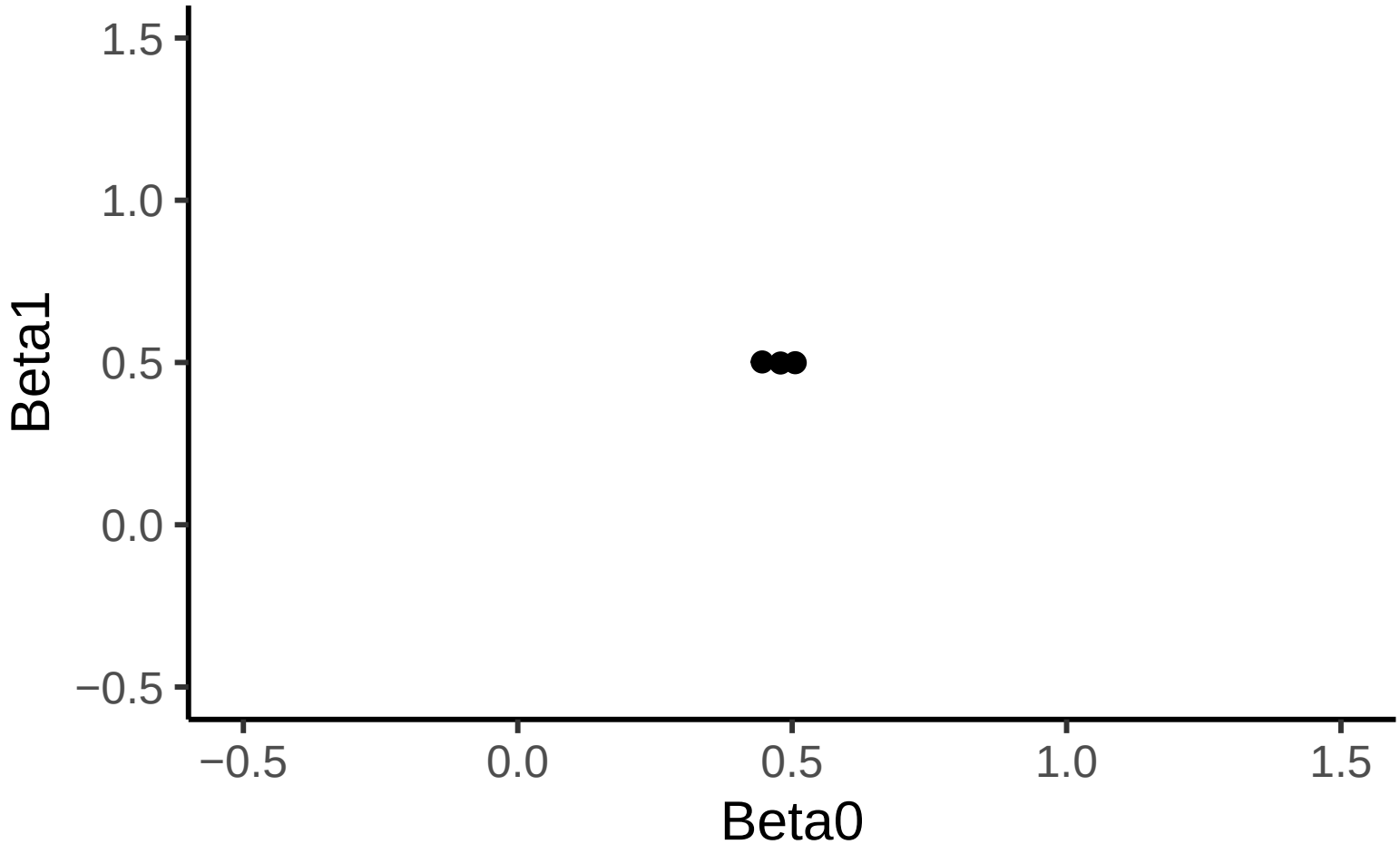

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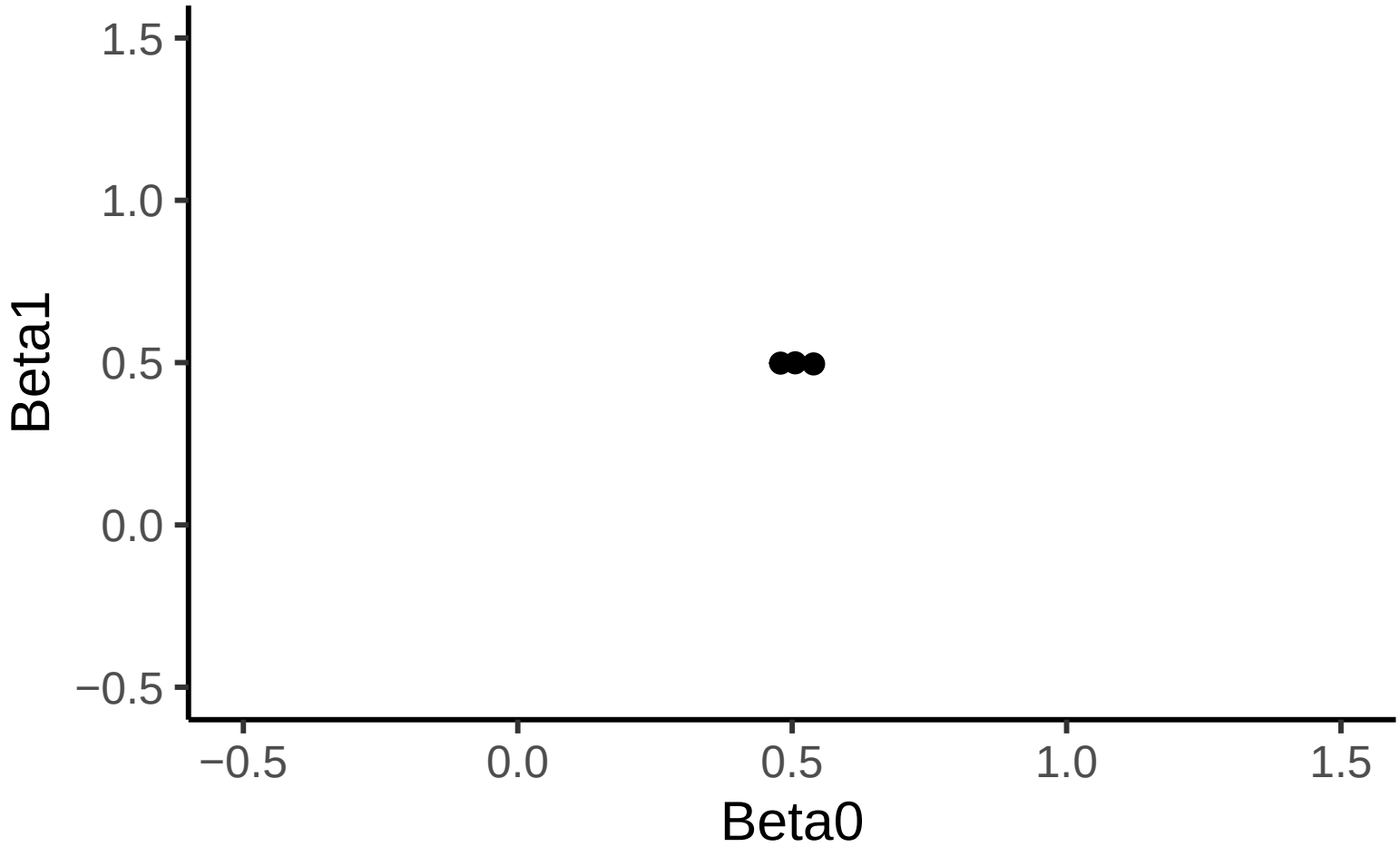

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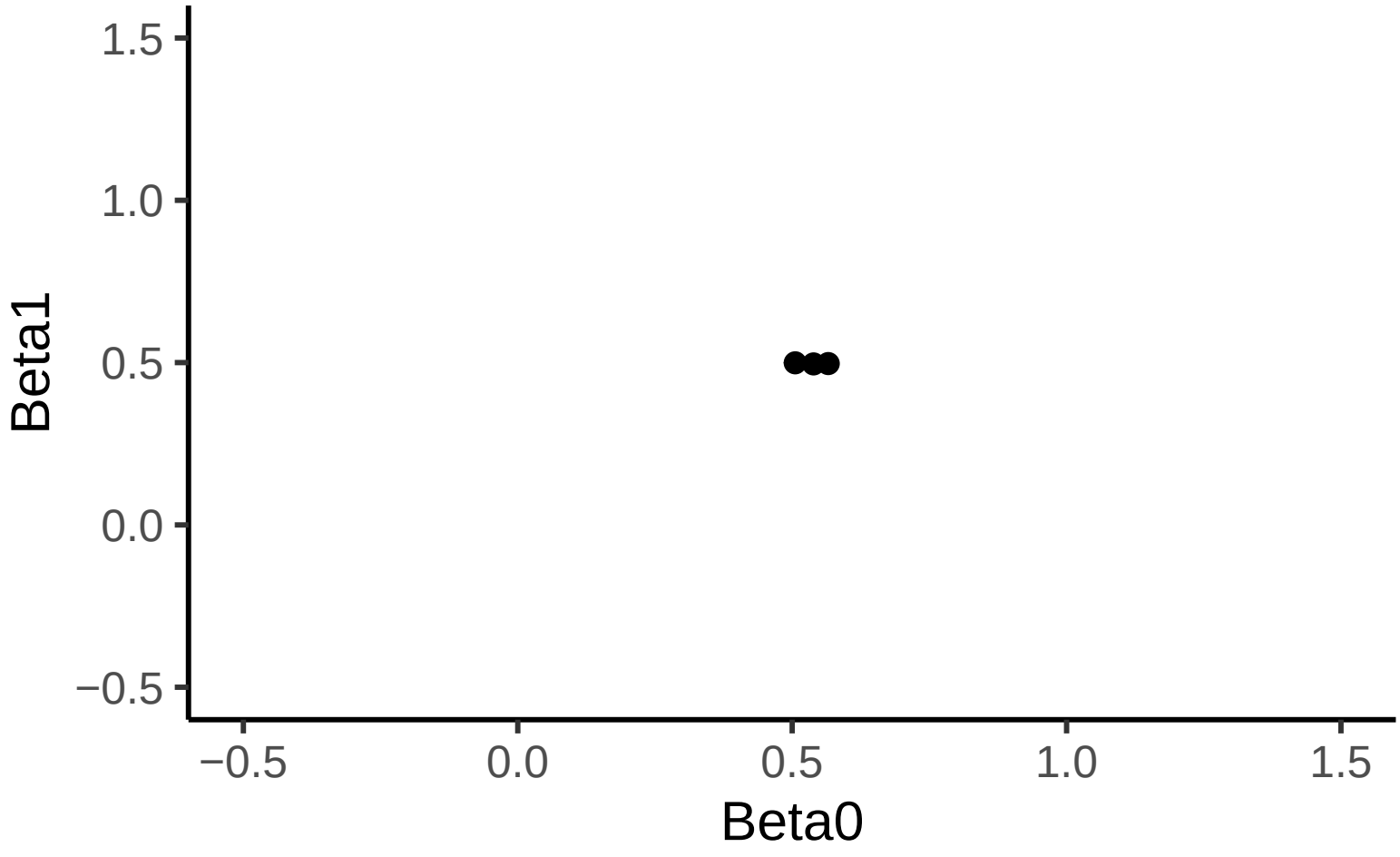

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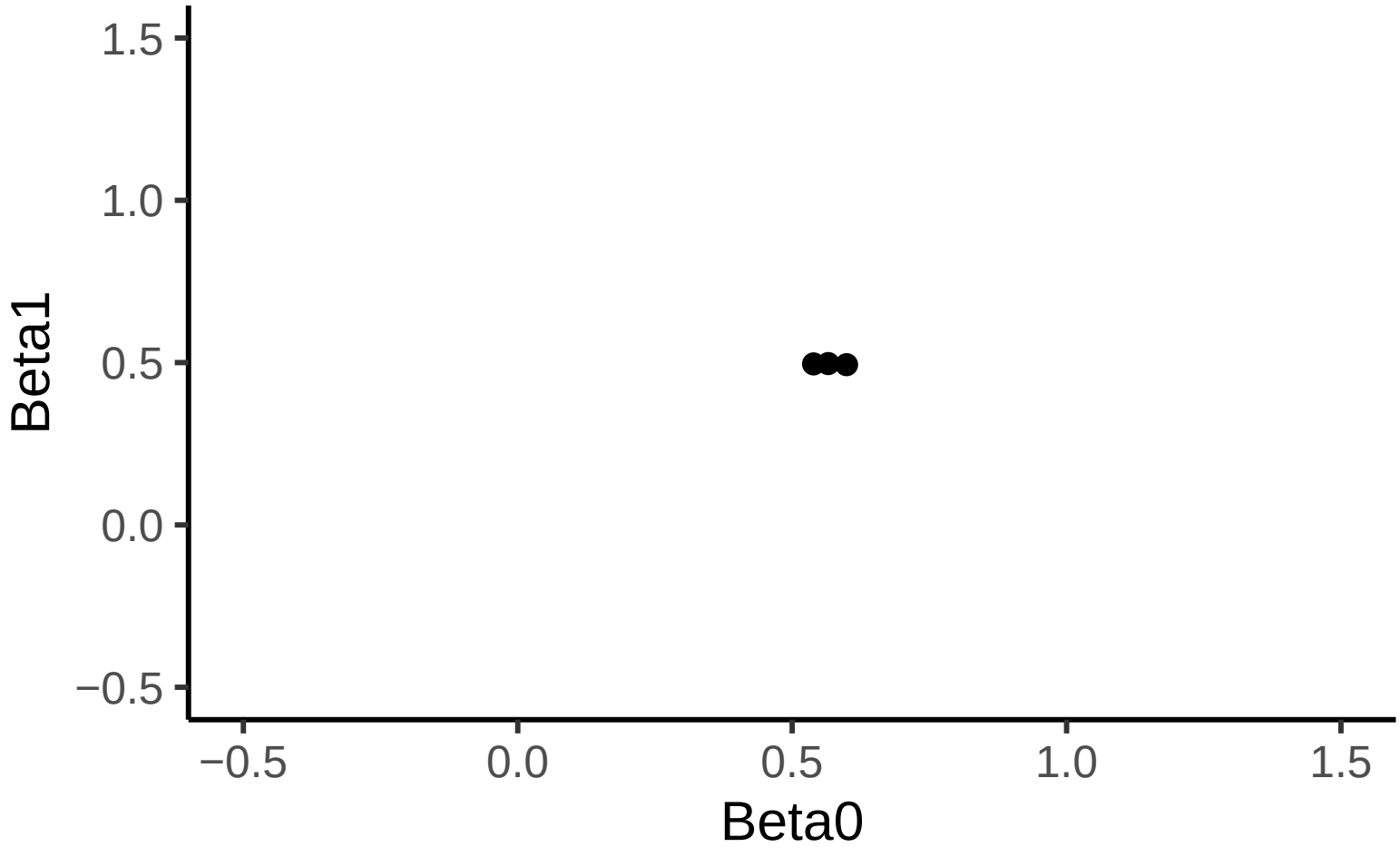

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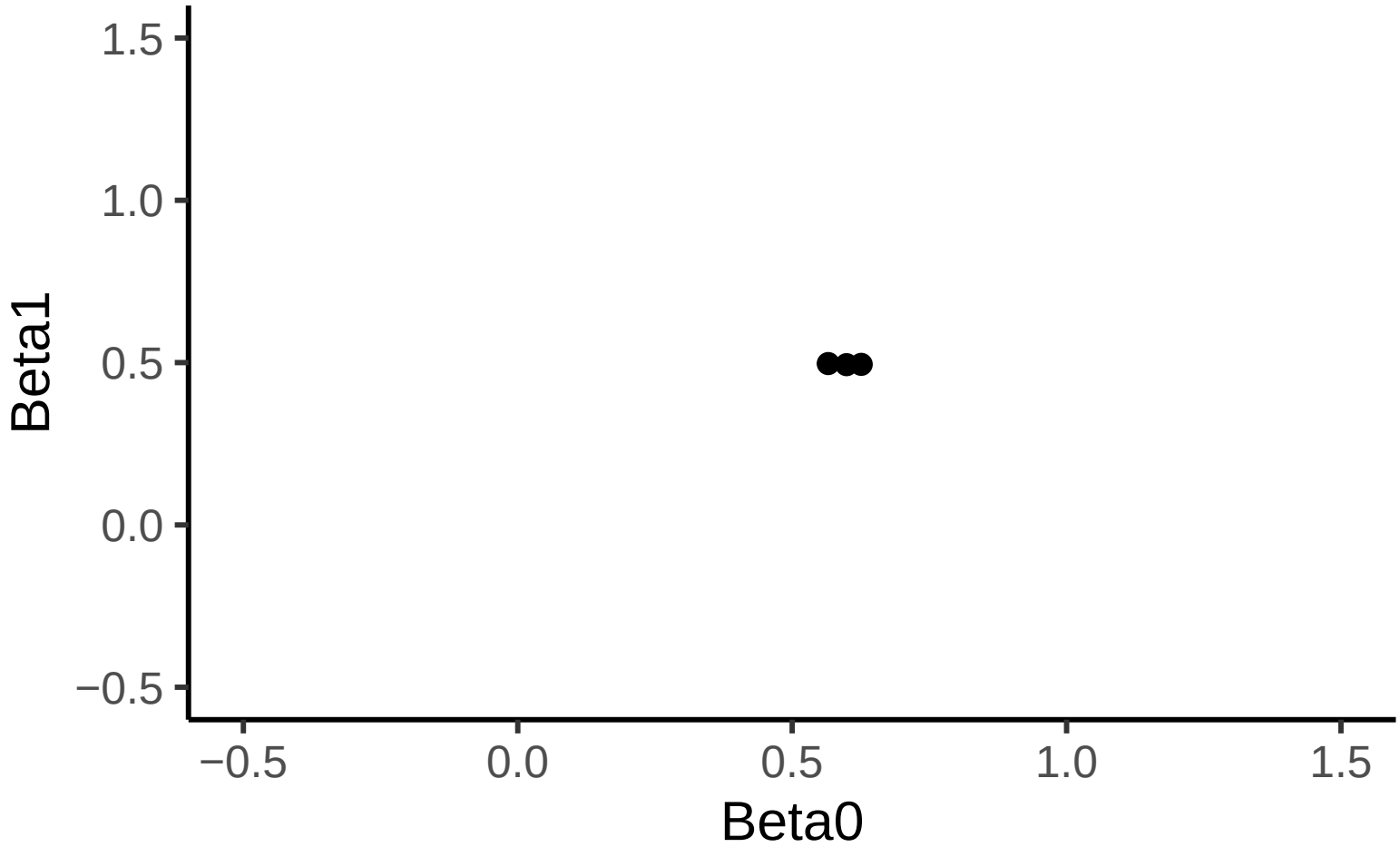

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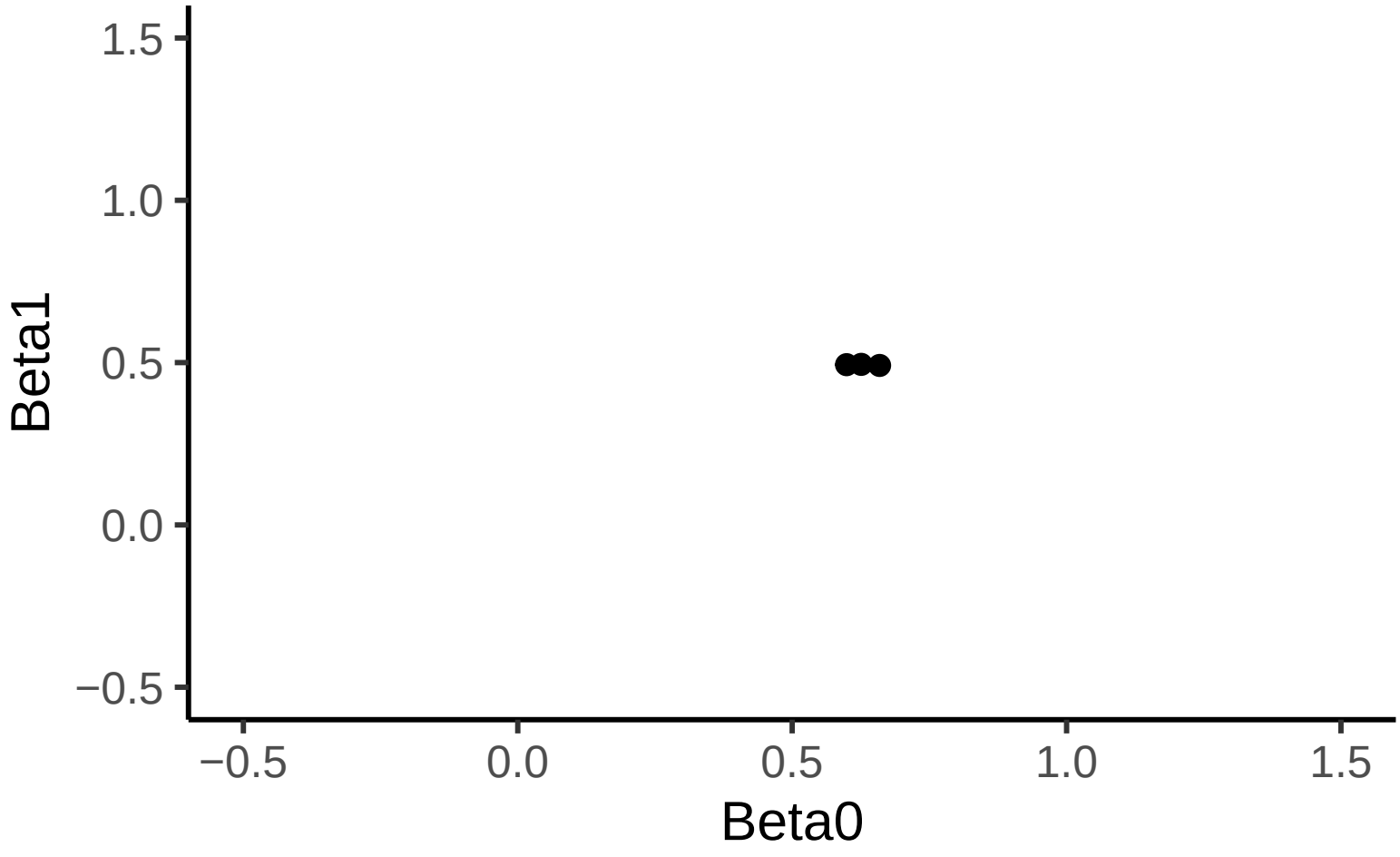

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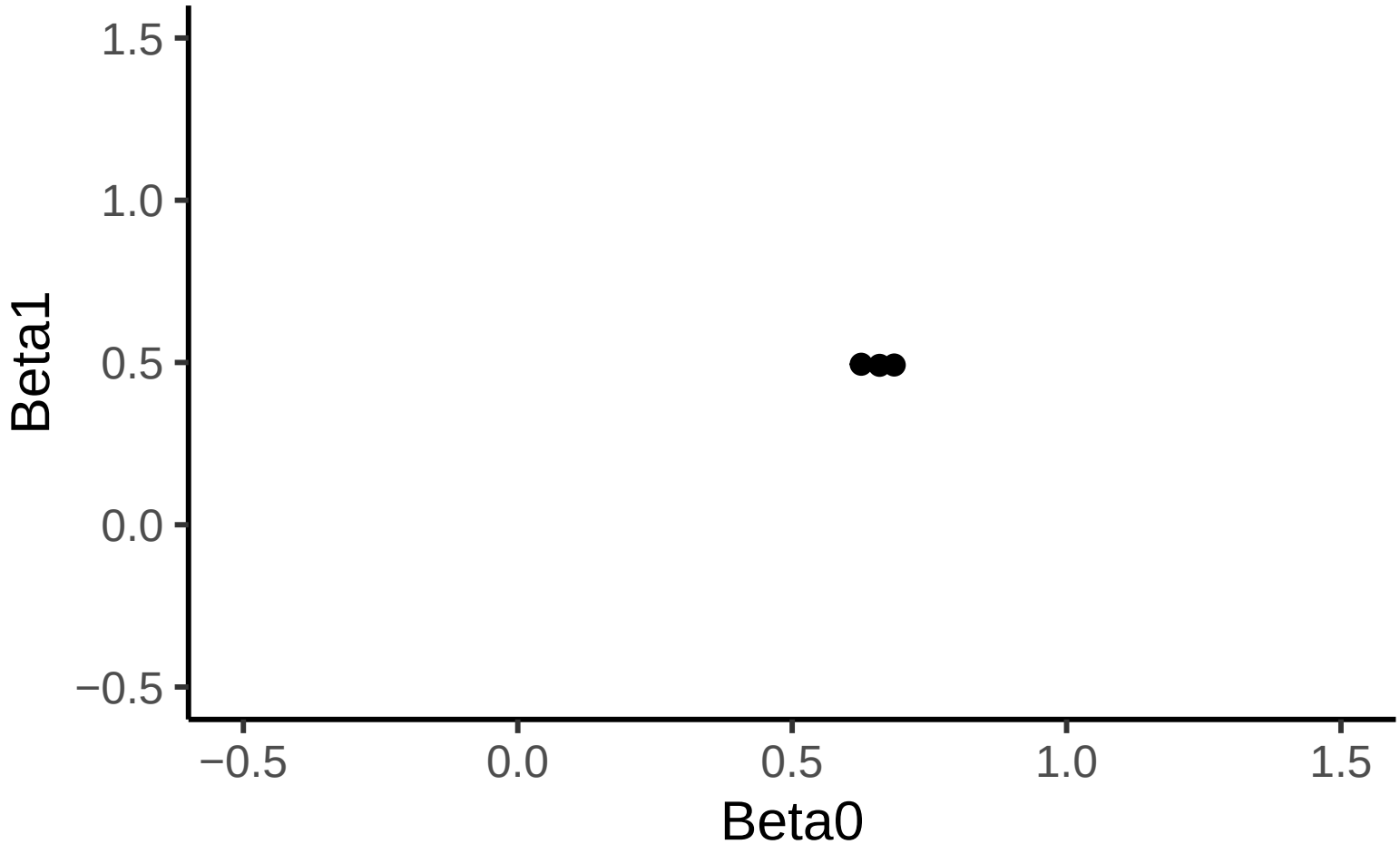

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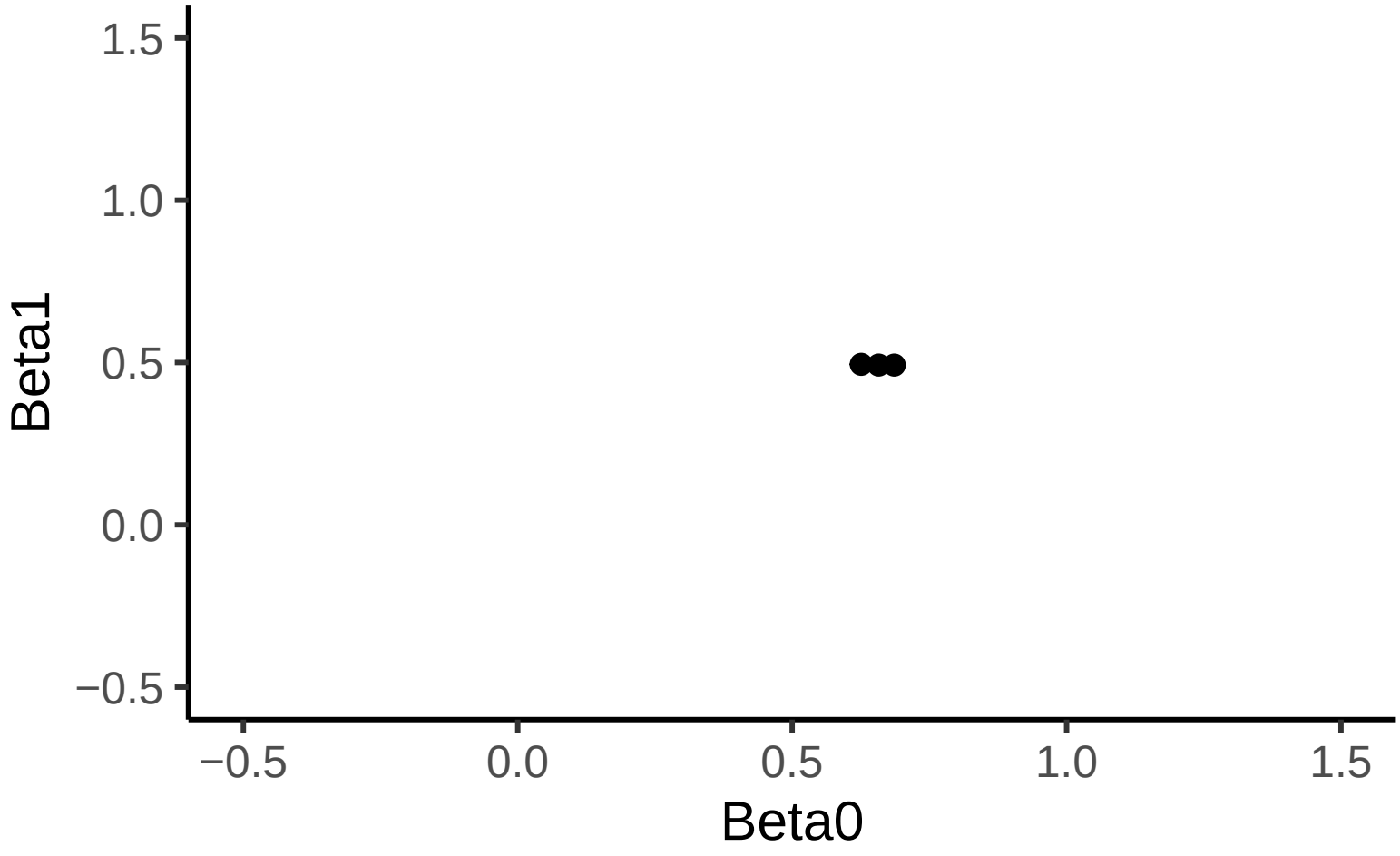

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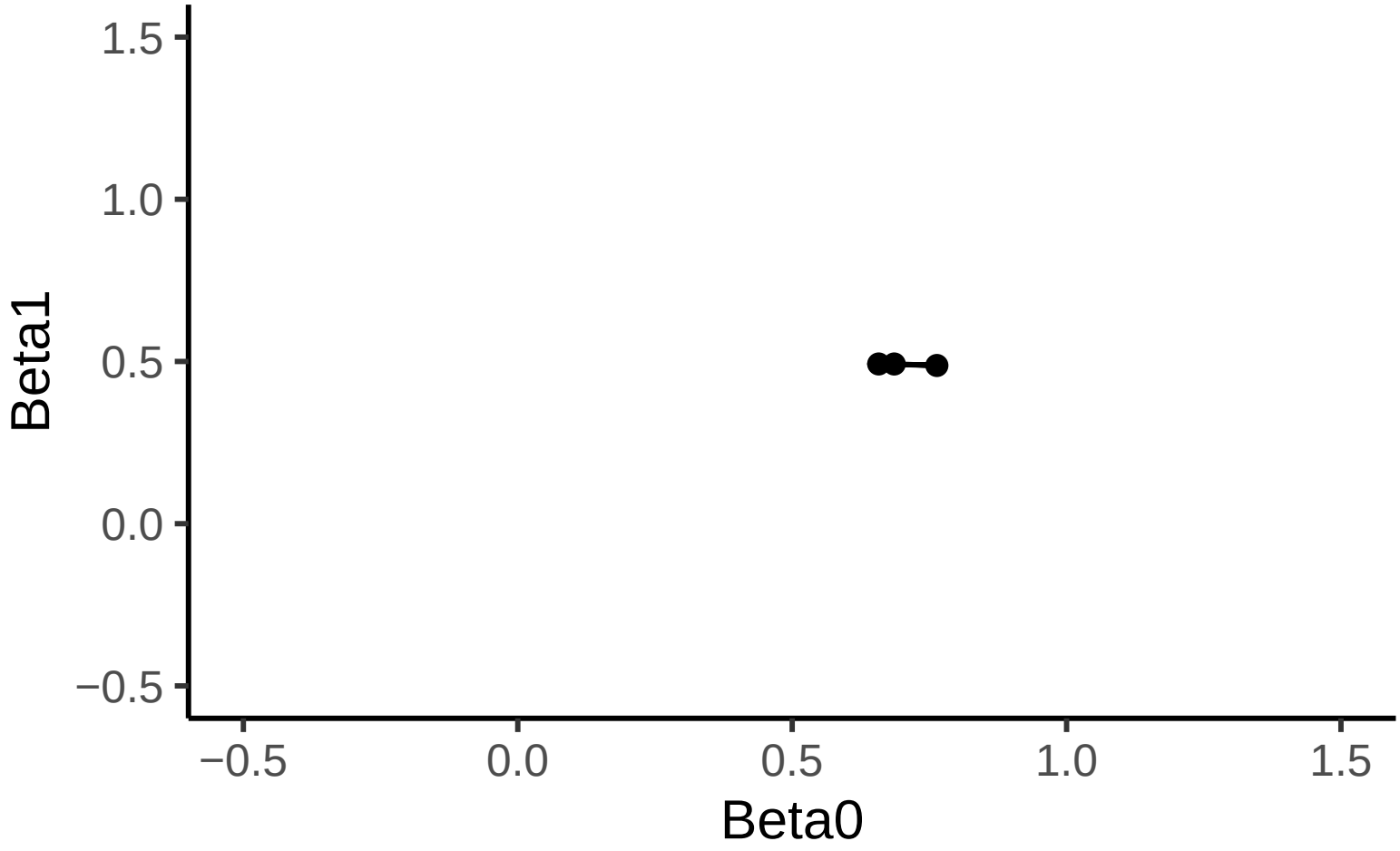

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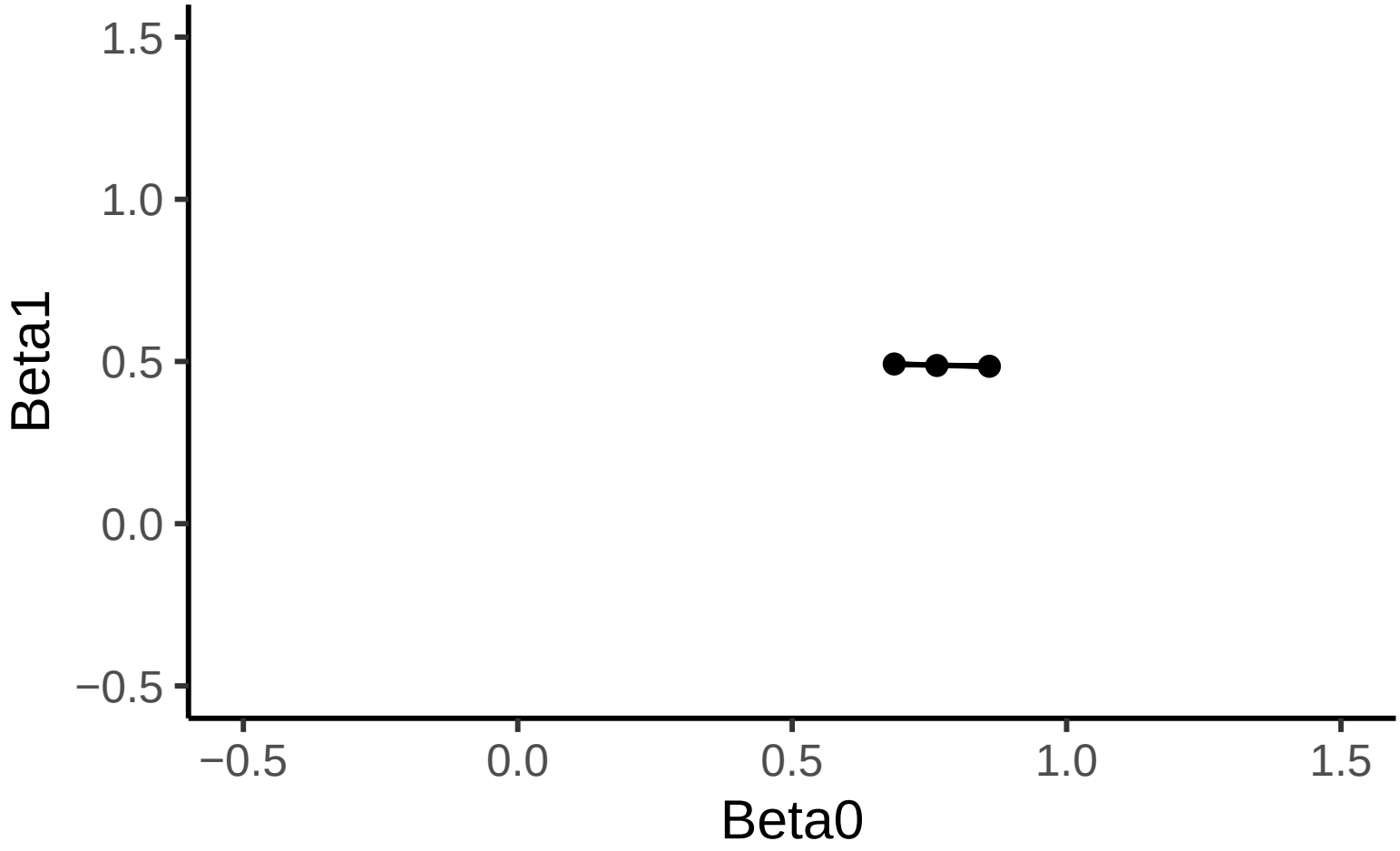

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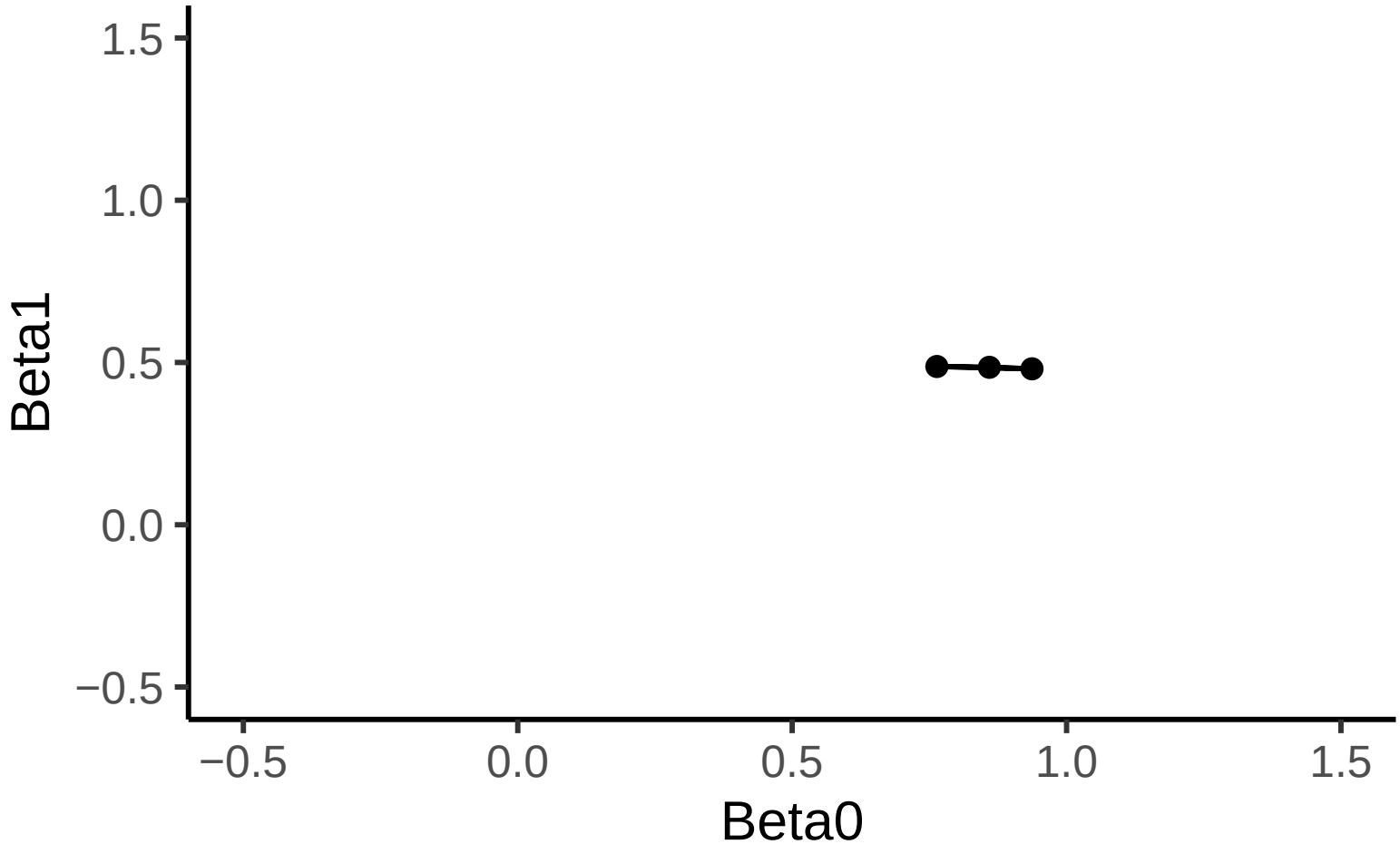

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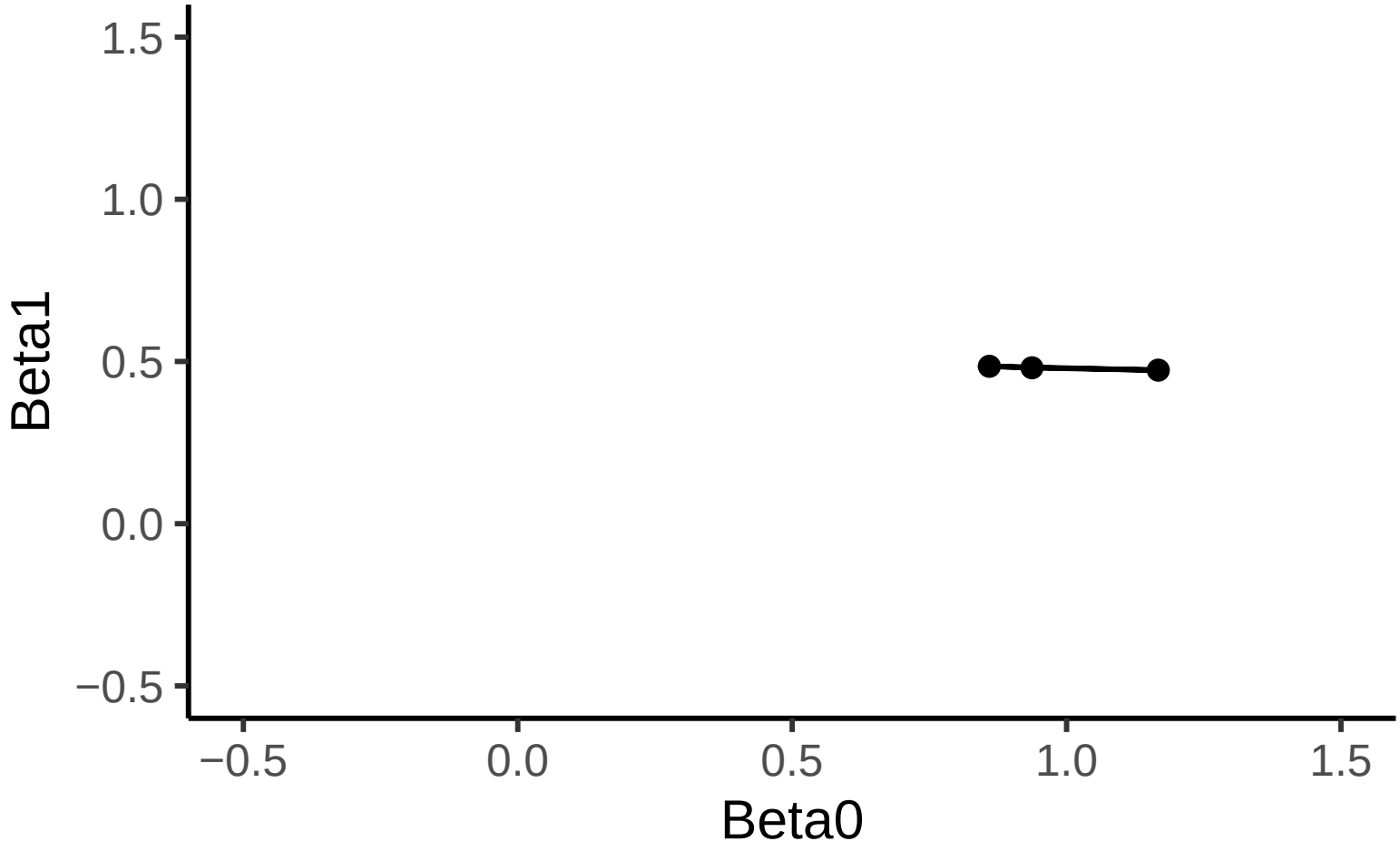

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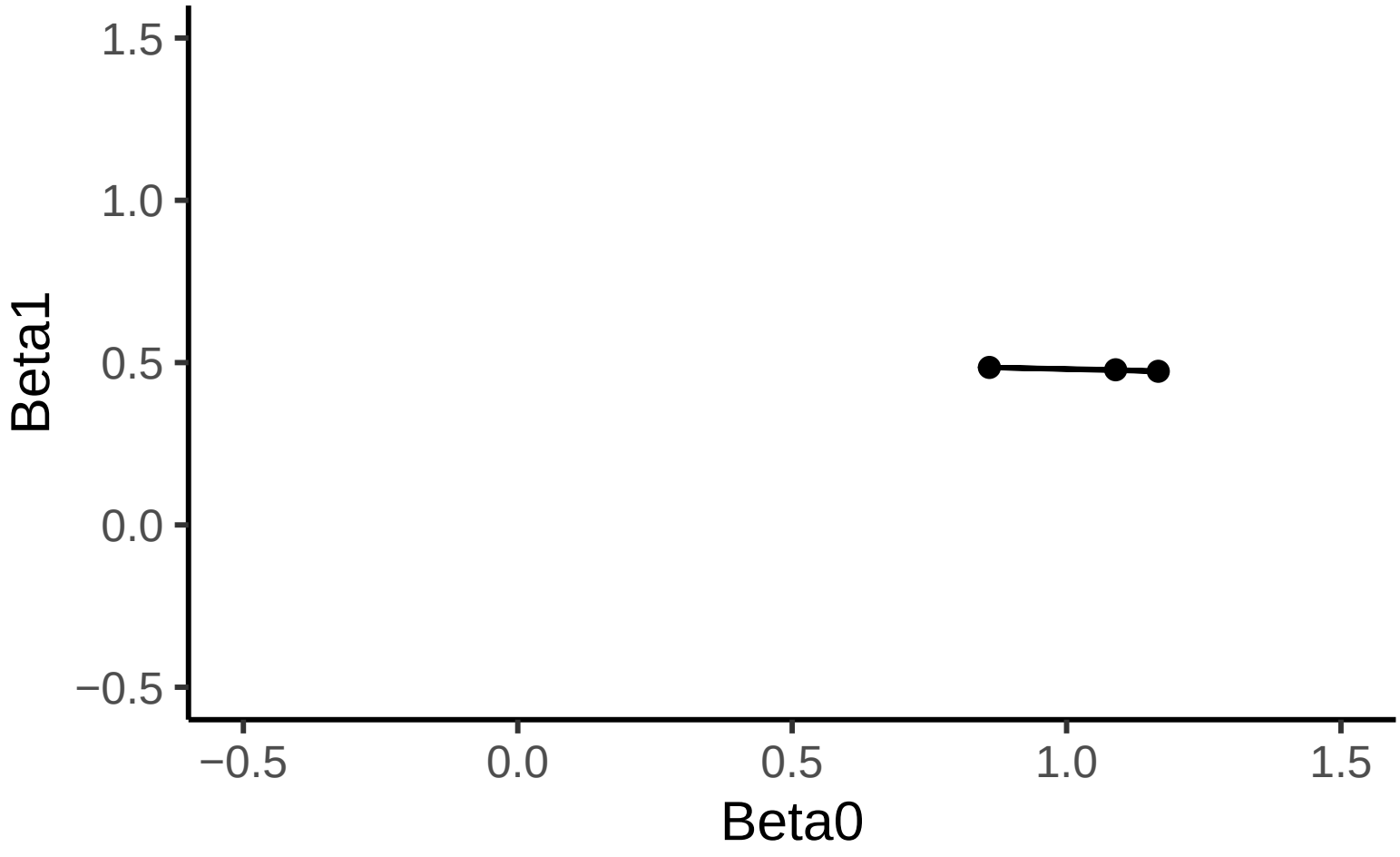

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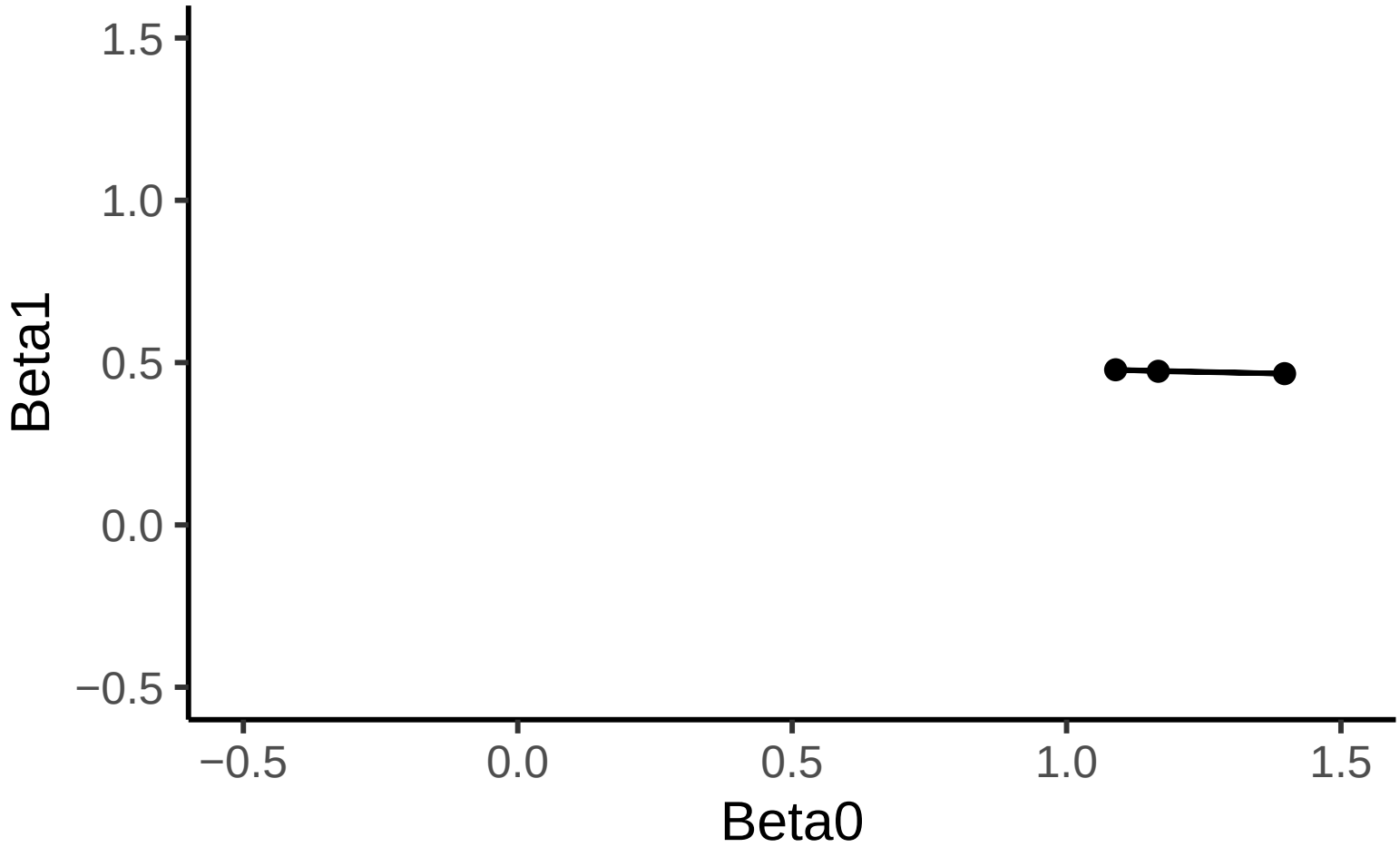

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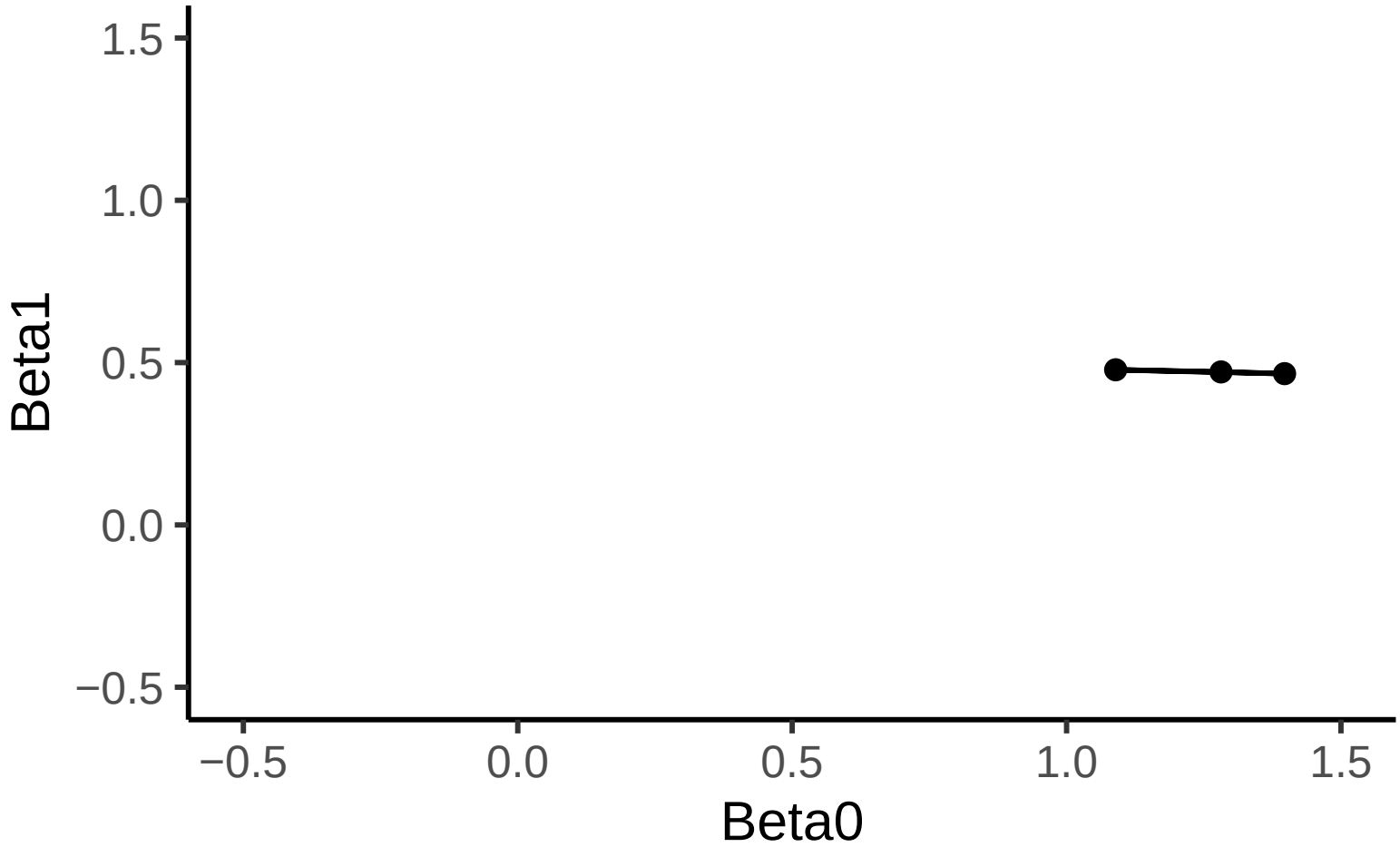

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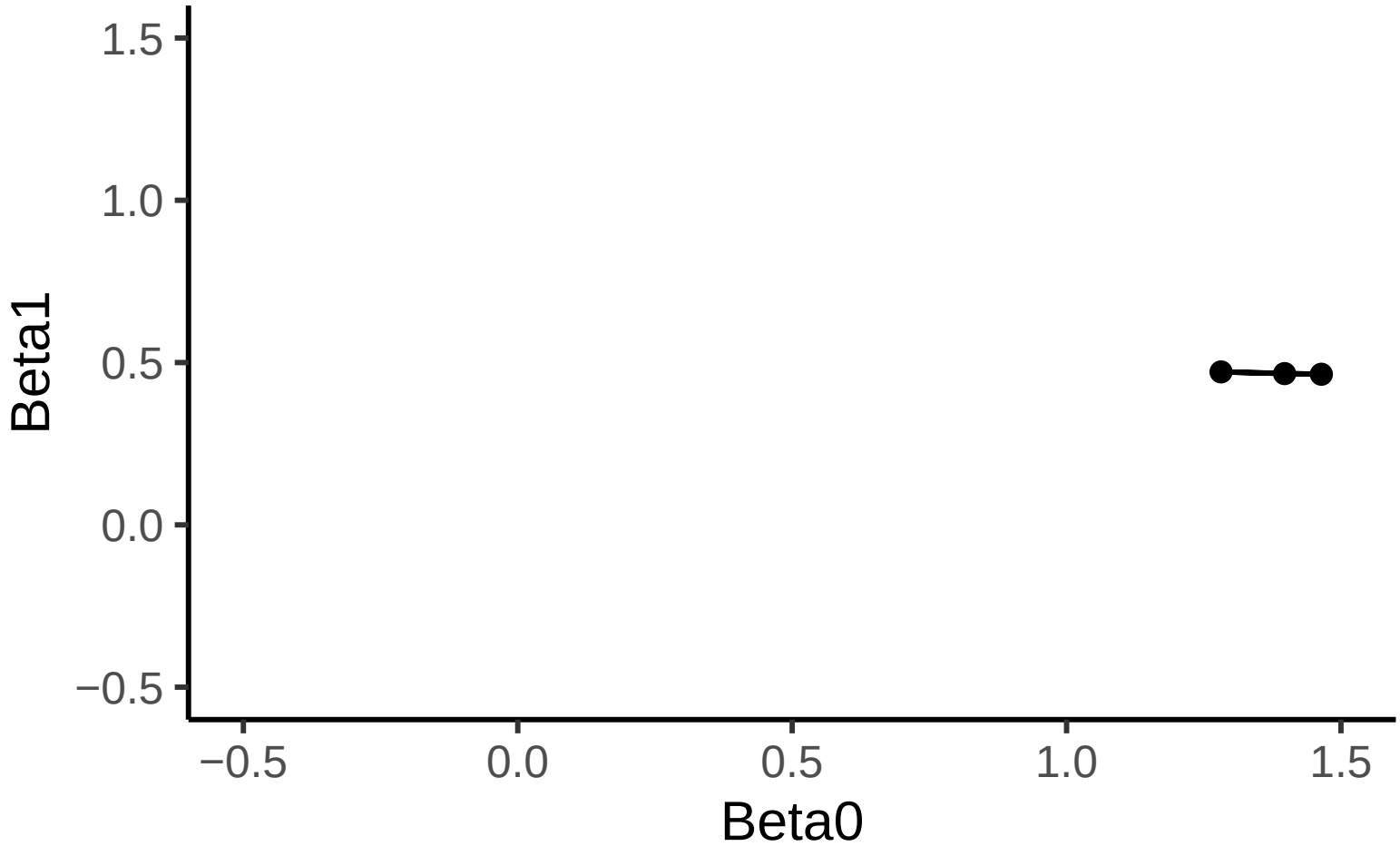

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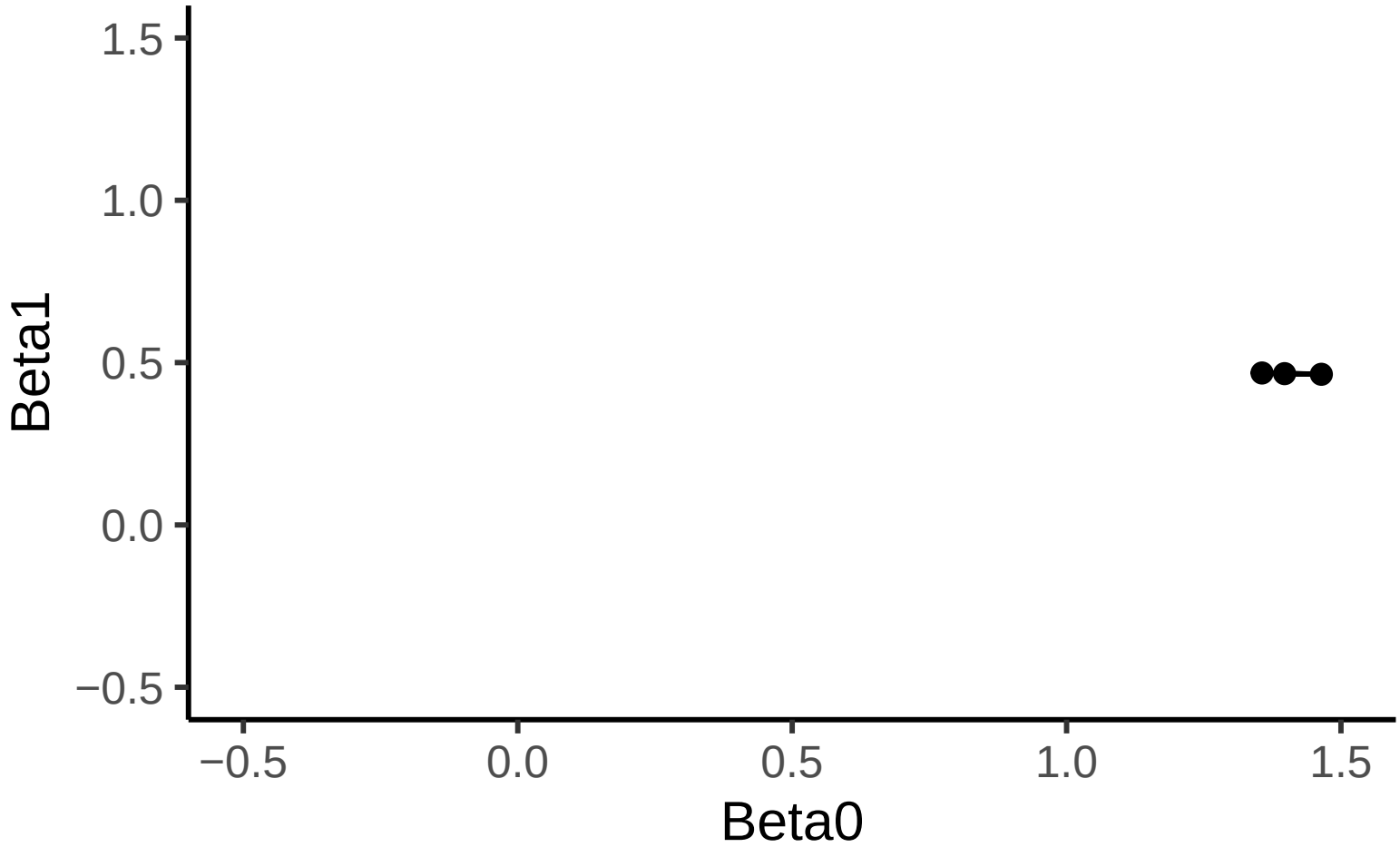

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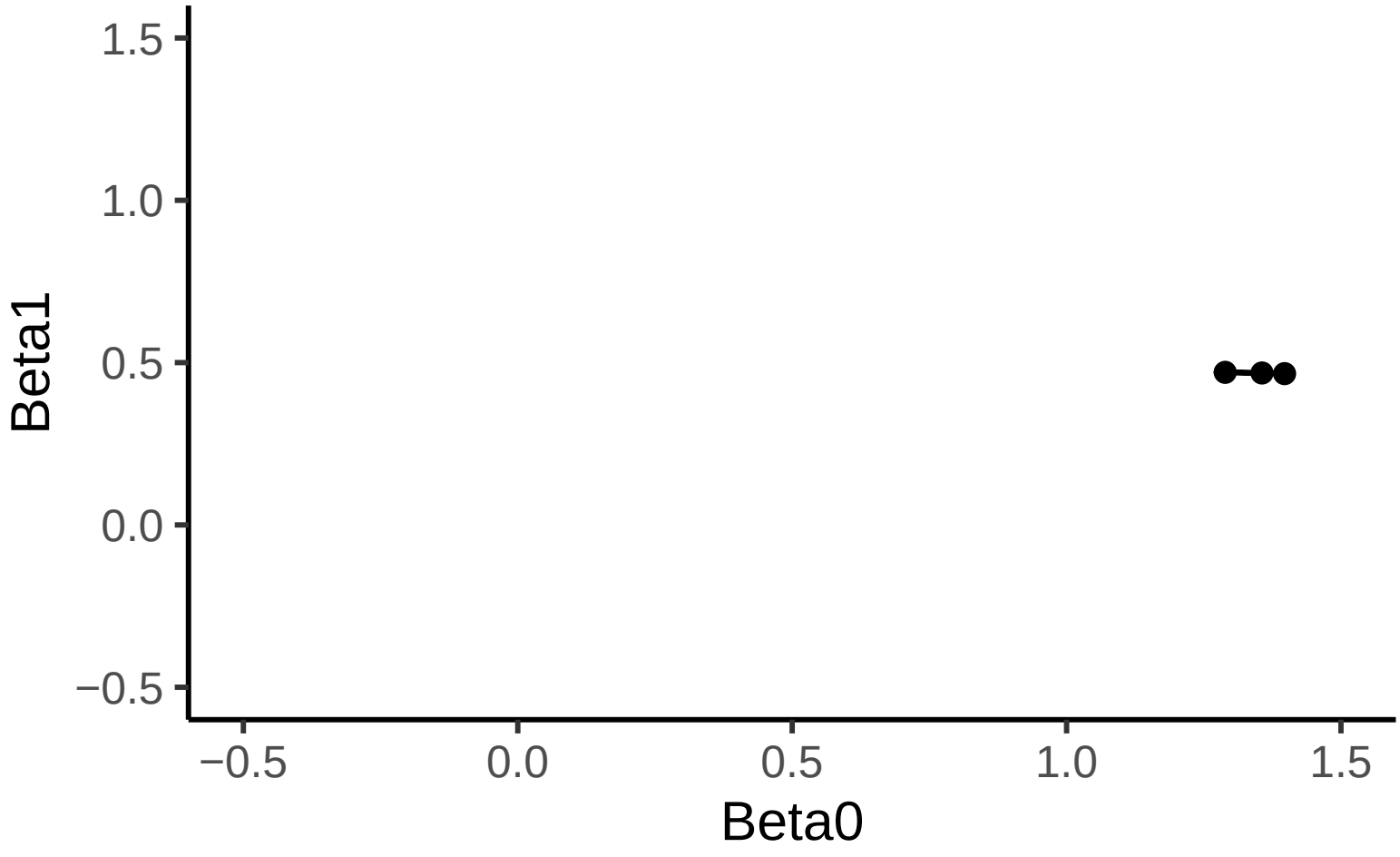

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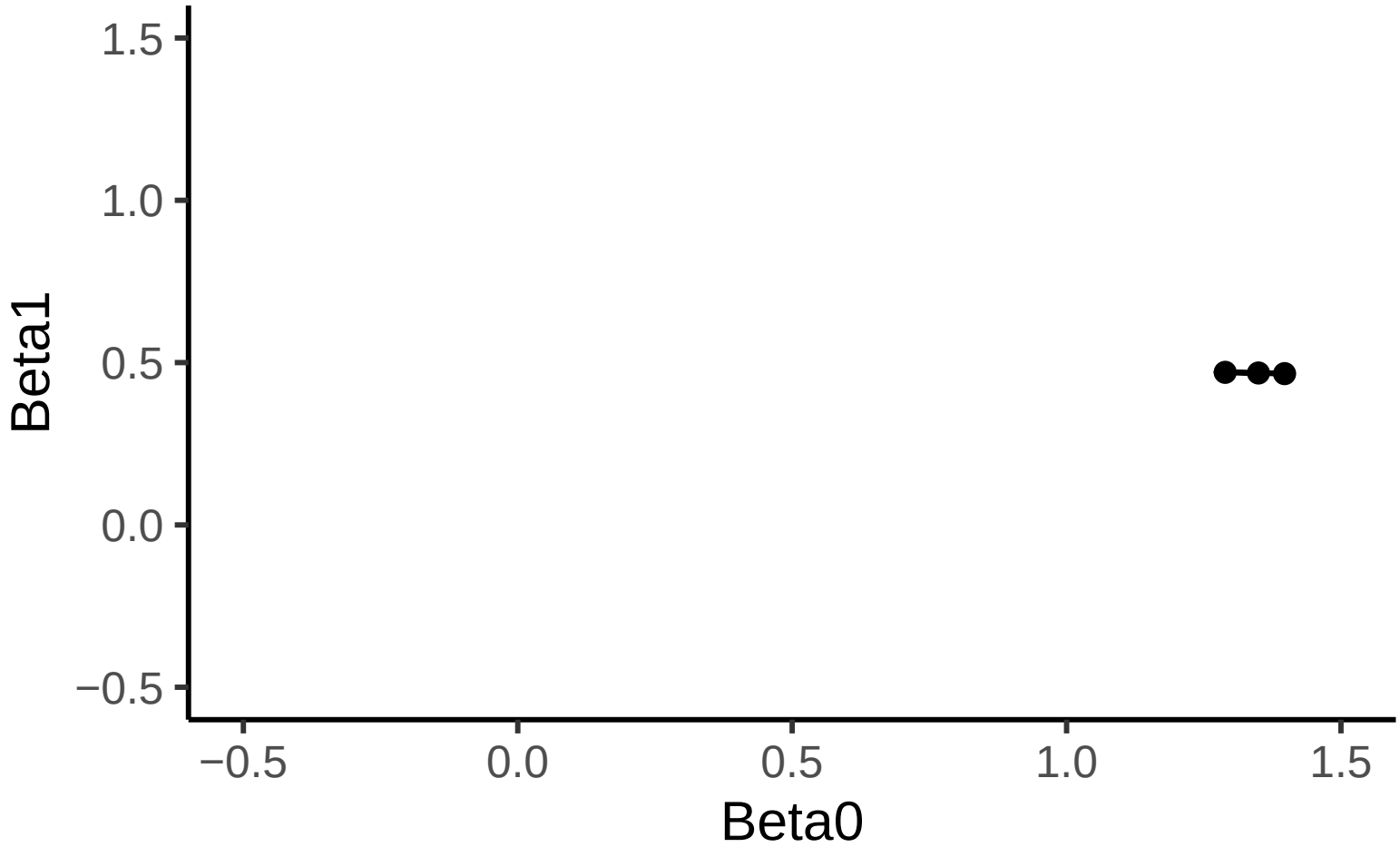

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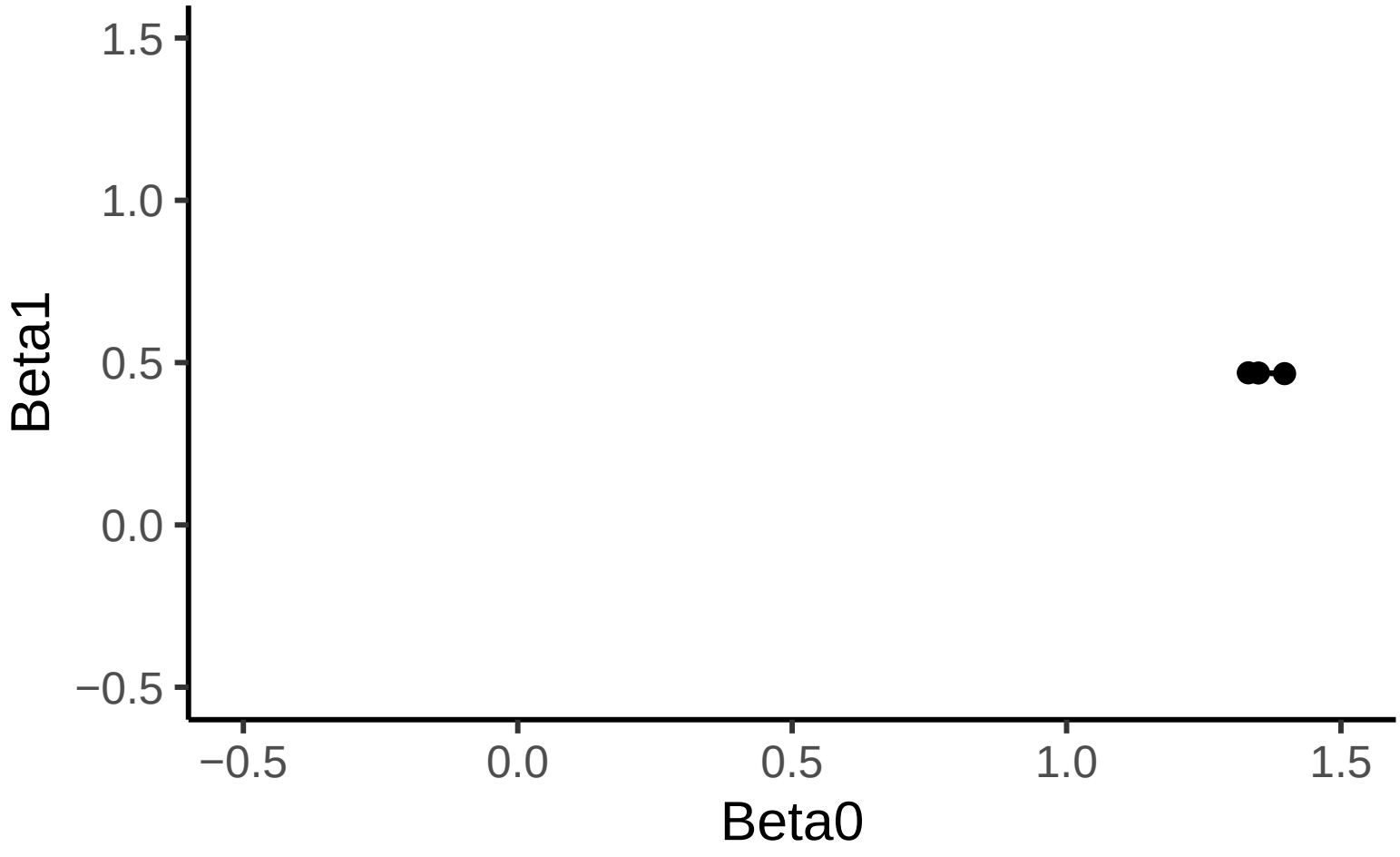

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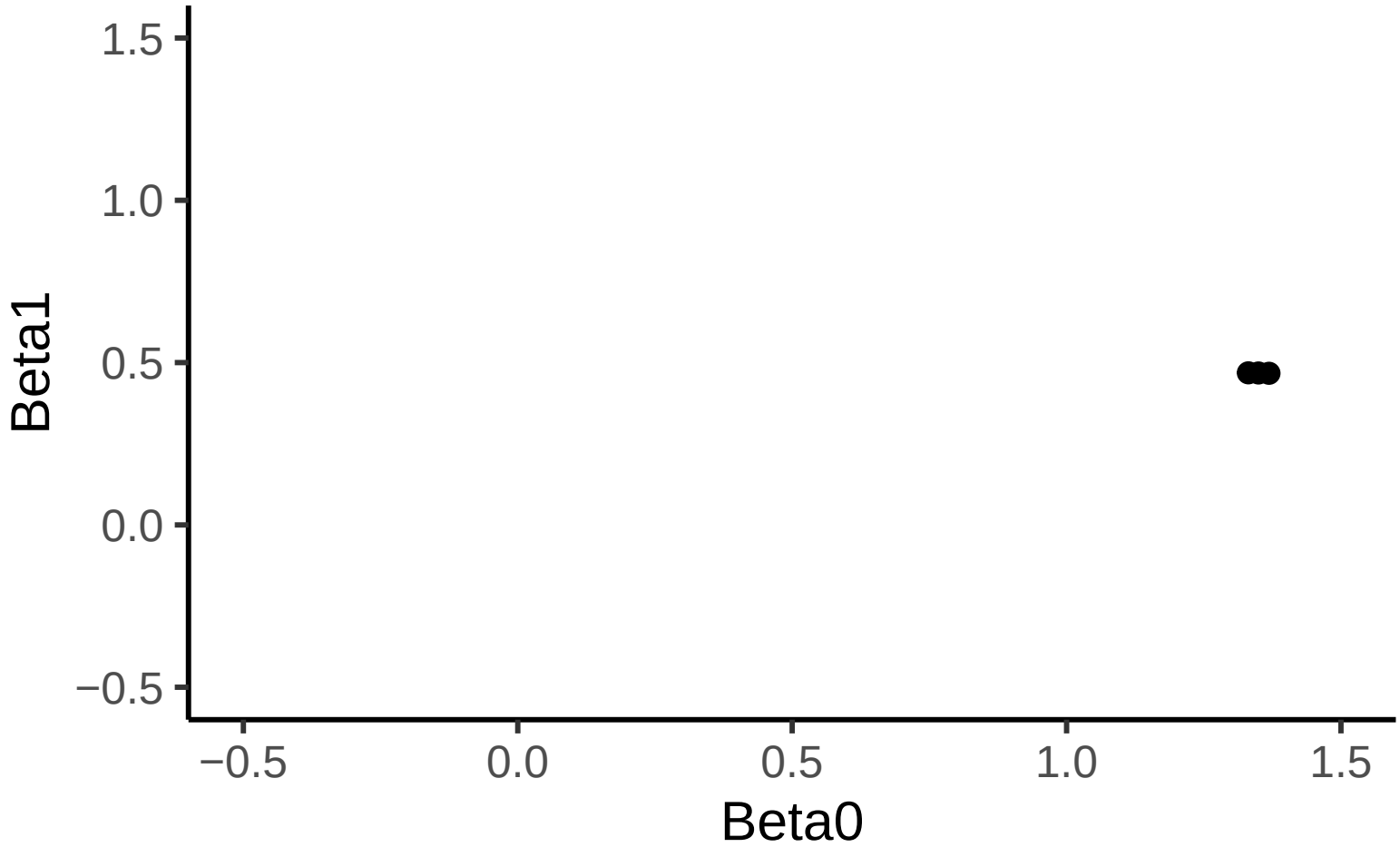
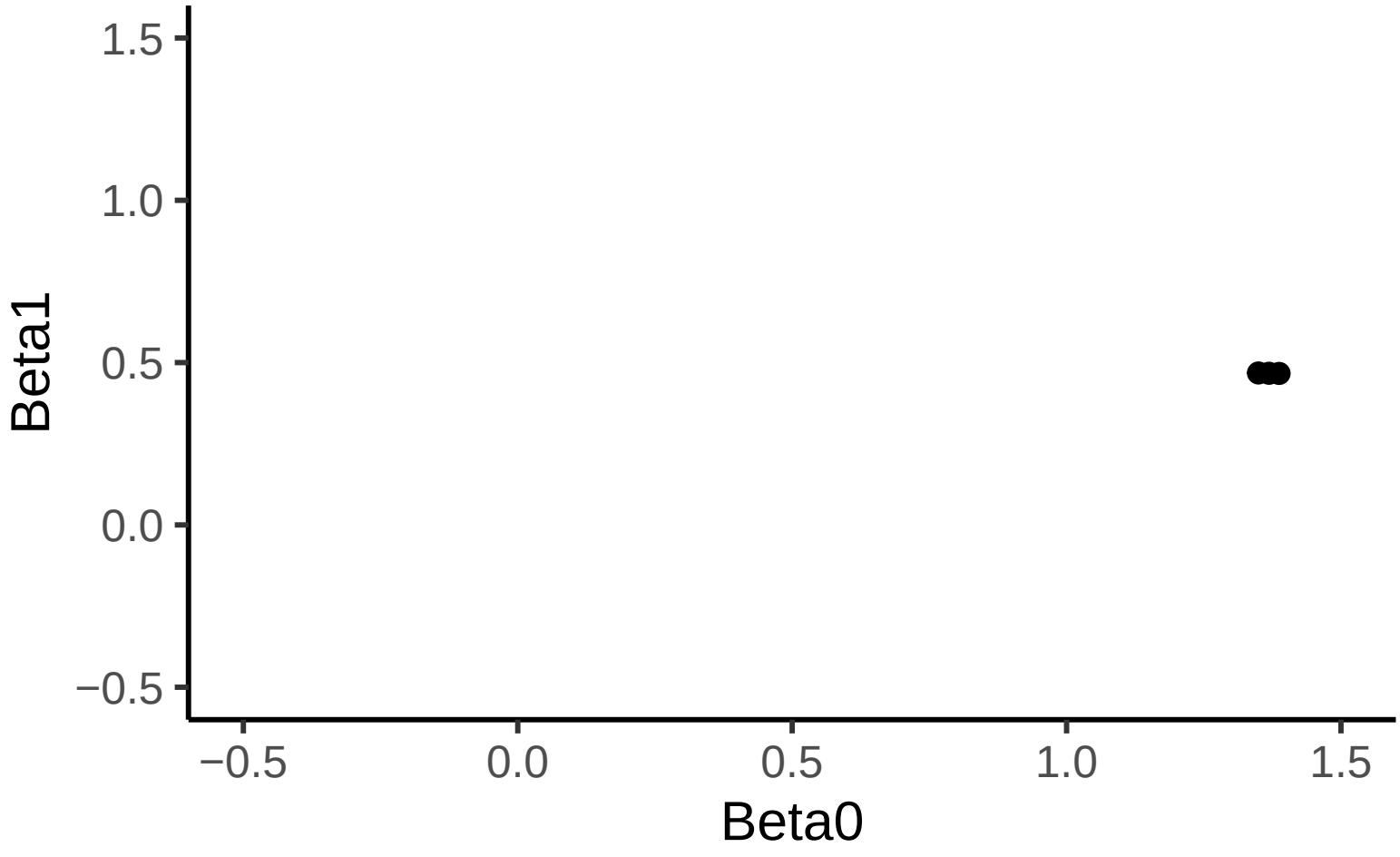
## [1] "contract inside"
```



Nelder-Mead in action

$$\widehat{\text{Weight}}_i = 1.3655 + 0.4674\text{WingLength}_i$$

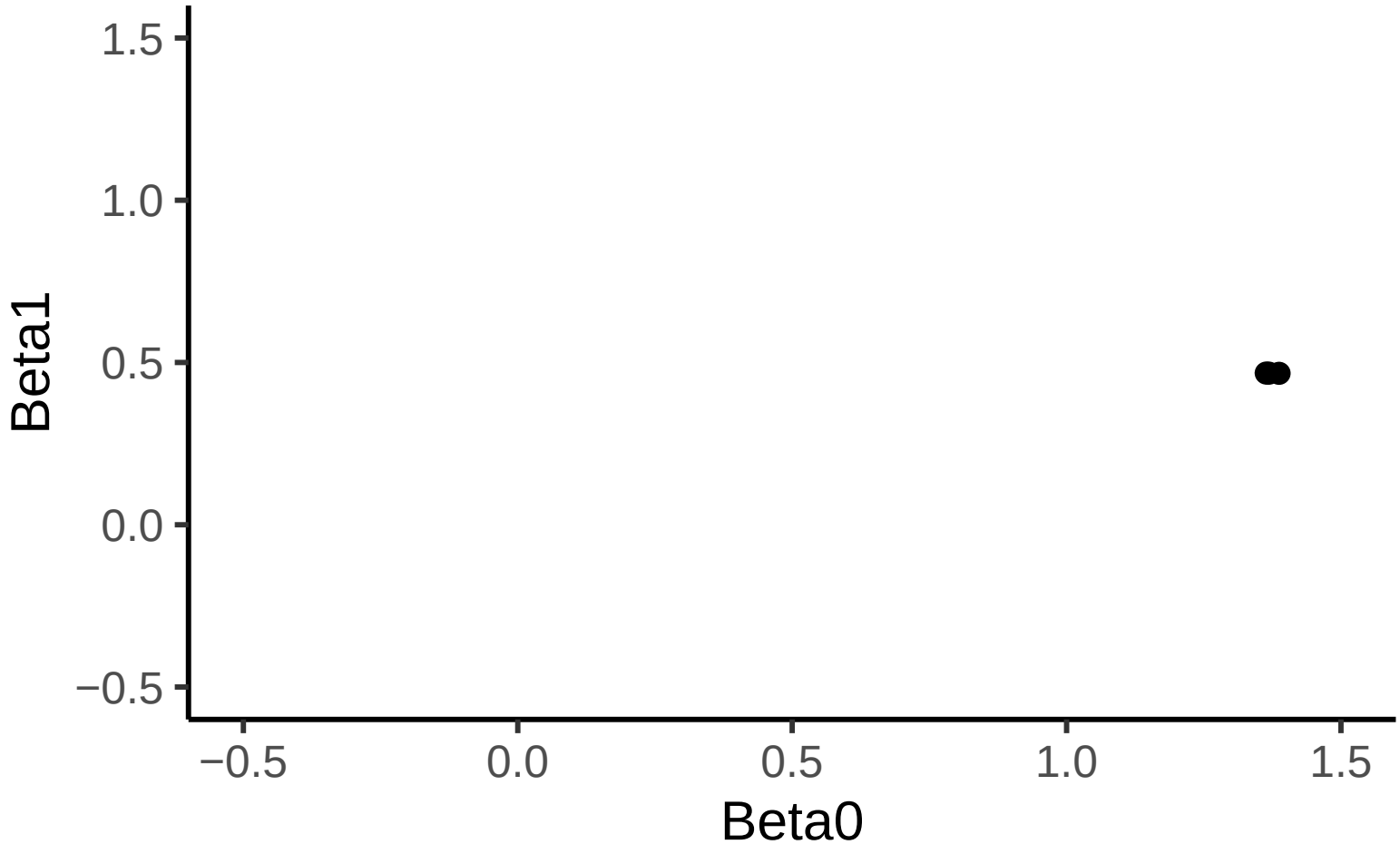
```
## [1] "reflection"
```



Nelder-Mead in action

$$\widehat{\text{Weight}}_i = 1.3655 + 0.4674\text{WingLength}_i$$

```
## [1] "contract inside"
```



Nelder-Mead summary

- Explores *away* from the current worst point
  - *Reflection* tries a point in the new direction
- *Expansion* allows us to increase the "step size" if the new direction is particularly promising
- *Contraction* and *shrinking* allows us to decrease the "step size" if we are moving too far