深蓝学院
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Numerical Optimization in Robotics

Lecture 2: Unconstrained Optimization

无约束优化 Hession free方法

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Recommended Reading List

1. Liu DC, Nocedal J. On the limited memory BFGS method for large scale optimization. Mathematical Programming. 1989 Aug;45(1):503-28.
2. Li DH, Fukushima M. On the global convergence of the BFGS method for nonconvex unconstrained optimization problems. SIAM Journal on Optimization. 2001;11(4):1054-64.
3. Lewis AS, Overton ML. Nonsmooth optimization via quasi-Newton methods. Mathematical Programming. 2013 Oct;141(1):135-63.
4. Nash SG, Nocedal J. A numerical study of the limited memory BFGS method and the truncated-Newton method for large scale optimization. SIAM Journal on Optimization. 1991 Aug;1(3):358-72.
5. Shewchuk JR. An introduction to the conjugate gradient method without the agonizing pain.
6. Nash SG. Preconditioning of truncated-Newton methods. SIAM Journal on Scientific and Statistical Computing. 1985 Jul;6(3):599-616.

Recommended Reading List

Hessian-Free Optimization

BFGS-Type Quasi-Newton Methods

1. Liu DC, Nocedal J. On the limited memory BFGS method for large scale optimization. Mathematical Programming. 1989 Aug;45(1):503-28.
2. Li DH, Fukushima M. On the global convergence of the BFGS method for nonconvex unconstrained optimization problems. SIAM Journal on Optimization. 2001;11(4):1054-64.
3. Lewis AS, Overton ML. Nonsmooth optimization via quasi-Newton methods. Mathematical Programming. 2013 Oct;141(1):135-63.
4. Nash SG, Nocedal J. A numerical study of the limited memory BFGS method and the truncated-Newton method for large scale optimization. SIAM Journal on Optimization. 1991 Aug;1(3):358-72.

Newton-CG Method

用于求解线性方程

5. Shewchuk JR. An introduction to the conjugate gradient method without the agonizing pain.
6. Nash SG. Preconditioning of truncated-Newton methods. SIAM Journal on Scientific and Statistical Computing. 1985 Jul;6(3):599-616.

牛顿法的特点是：收敛速度快，迭代次数少，但是当Hession矩阵很稠密时， 每次迭代的计算量很大。随着数据规模的增大，那么hession矩阵会越来越大，需要存储的空间会增多，计算量也会增大，有时候大到不可计算，所以随着海量数据，牛顿法不再使用

拟牛顿法是构造近似矩阵，并用它取代牛顿法中Hession矩阵的逆

Quasi-Newton Methods

Recall Newton's Method

回顾牛顿方法

By second-order Taylor expansion,

$$f(\boldsymbol{x}) \approx \hat{f}(\boldsymbol{x}) \triangleq f(\boldsymbol{x}_k) + \nabla f(\boldsymbol{x}_k)^T(\boldsymbol{x}-\boldsymbol{x}_k) + \frac{1}{2}(\boldsymbol{x}-\boldsymbol{x}_k)^T\nabla^2 f(\boldsymbol{x}_k)(\boldsymbol{x}-\boldsymbol{x}_k)$$

Minimizing quadratic approximation

$$\nabla \hat{f}(\boldsymbol{x}) = \nabla^2 f(\boldsymbol{x}_k)(\boldsymbol{x}-\boldsymbol{x}_k) + \nabla f(\boldsymbol{x}_k) = \boldsymbol{0}$$

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

hession矩阵的逆

provided $\nabla^2 f(\boldsymbol{x}_k) \succ \boldsymbol{O}$ Positive Definite (PD)

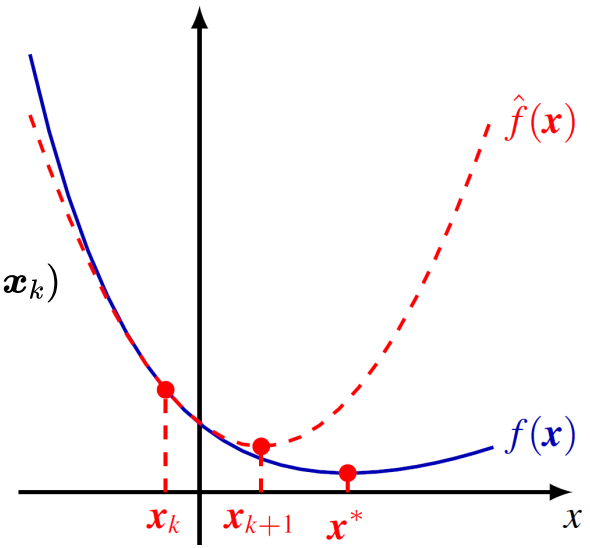
需要保证hession矩阵严格正定

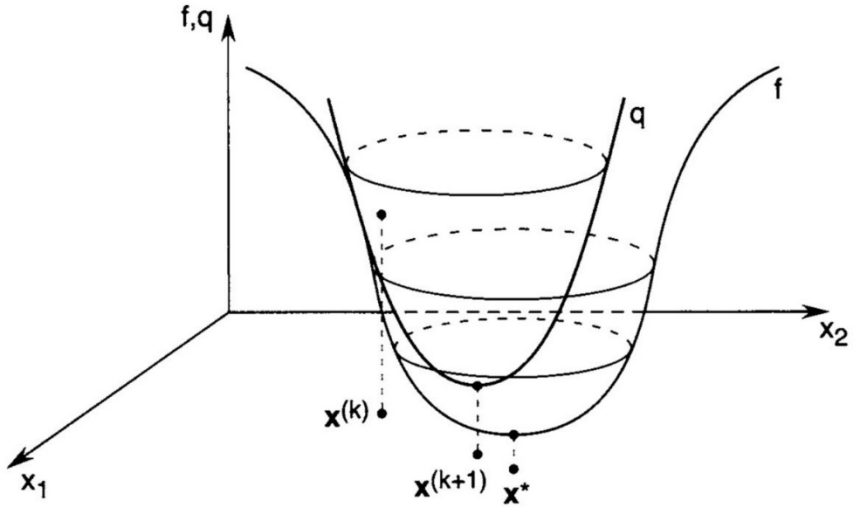
Newton step

$$\boldsymbol{x}_{k+1} = \boldsymbol{x}_k - \left[\nabla^2 f(\boldsymbol{x}_k)\right]^{-1}\nabla f(\boldsymbol{x}_k)$$

Note. If the function is quadratic, then Newton's method gets to the optimum in a single step.

如果函数本身是一个二次型，得出的曲率就是自身，可以一步迭代

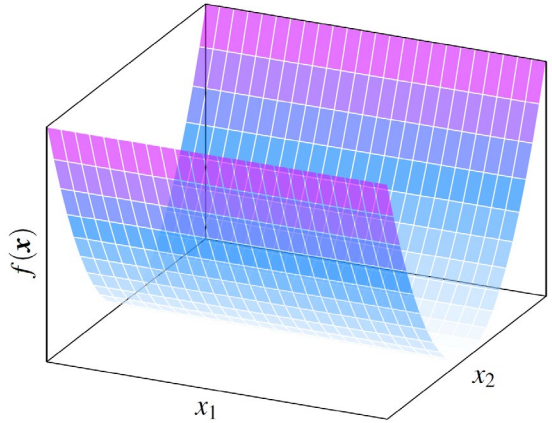




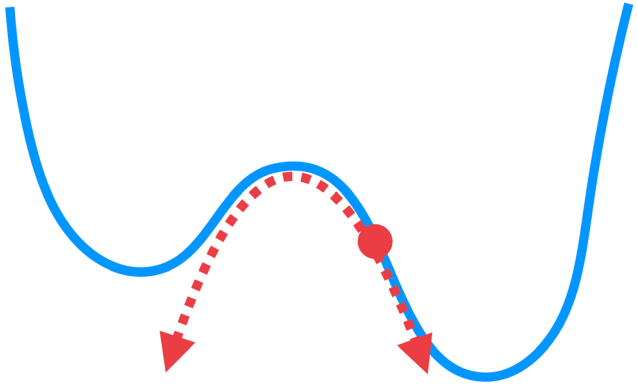
Recall Newton's Method

Drawbacks: In practice Hessian can be singular and indefinite

$$\boldsymbol{x}_{k+1} = \boldsymbol{x}_k - \left[\nabla^2 f(\boldsymbol{x}_k)\right]^{-1} \nabla f(\boldsymbol{x}_k)$$



Singular Hessian!



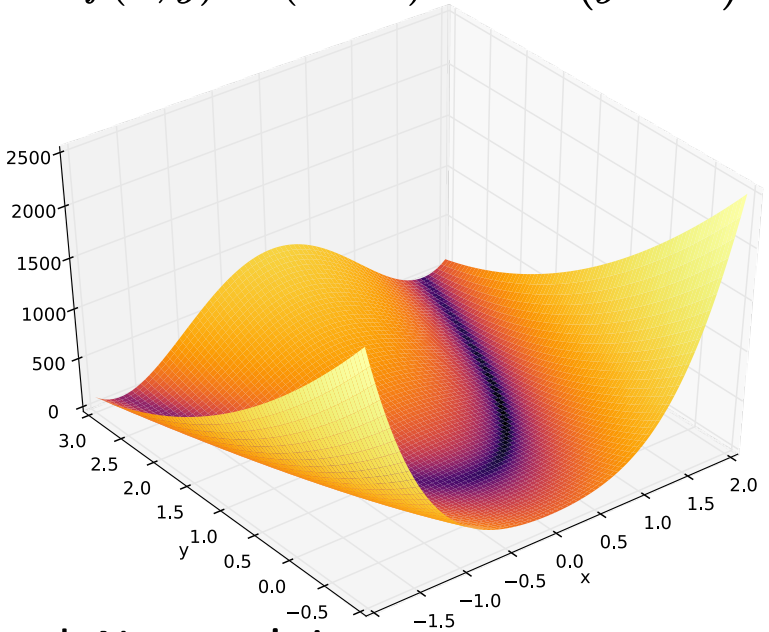
If start at a point of negative curvature, the Newton goes up!

(negative) search direction: must form an acute angle with the gradient

Why Quasi-Newton Methods

Rosenbrock banana function

$$f(x, y) = (1 - x)^2 + 100\left(y - x^2\right)^2$$

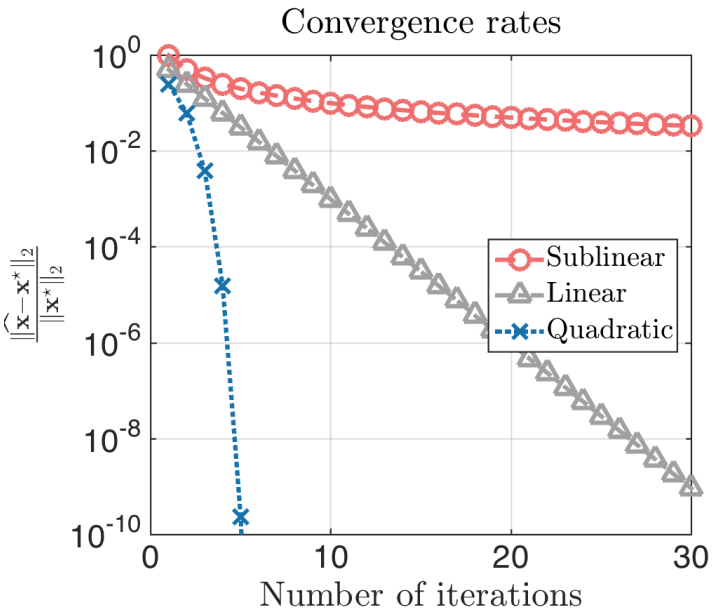


- Gradient descent is cheap
  - Compute partials: $O(N)$
- Newton's method is expensive
  - Compute mixed partials: $O(N^2)$
  - Linear solver: $O(N^3)$
- Other problems
  - When quadratic approximation is bad, Newton's is a waste
  - Hessian becomes poorly conditioned
  - Nonconvex problems: indefinite Hessian = ascent step

Why Quasi-Newton Methods

Normally, for convex smooth functions, we have

Newton's Method Gradient Methods



$$e^k = x^k - x^*$$

Linear $\quad \left\|e^{k+1}\right\| = C\left\|e^k\right\|$

Quadratic $\quad \left\|e^{k+1}\right\| = C\left\|e^k\right\|^2$

Superlinear $\quad \left\|e^{k+1}\right\| = C\left\|e^k\right\|^p, p > 1$

As good as quadratic (why?)

Attain super-linear performance without all the fuss

Quasi-Newton Methods

Newton approximation (PD Hessian *H*)

$$f(x) - f(x^k) \approx (x - x^k)^T g + \frac{1}{2}(x - x^k)^T H (x - x^k)$$

Solve $H^k d^k = -g^k$

Quasi-Newton approximation

$$f(x) - f(x^k) \approx (x - x^k)^T g^k + \frac{1}{2}(x - x^k)^T M^k (x - x^k)$$

Solve $M^k d^k = -g^k$ 自己设置一个M矩阵

What conditions should *M* satisfy?

- It should not need full 2nd-order derivatives
- The linear equations have closed-form solutions
- It should be lightweight and compact to store
- It must preserves descent directions
- It should contain curvature information (local quadratic apporx.)

Quasi-Newton Methods

When is descent direction preserved?

$$M^k d^k = -g^k$$

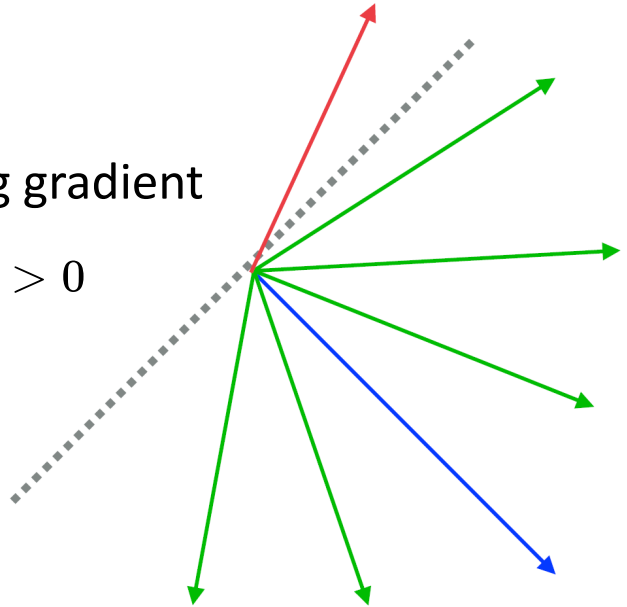
Negative gradient step

Search direction

Search direction makes acute angle with neg gradient

$$\langle -g, -M^{-1}g \rangle = \langle g, M^{-1}g \rangle = g^T M^{-1} g > 0$$

Must be PD (Positive Definite)



Quasi-Newton Methods

Which kind of curvature info is needed?

$$\nabla f(x) - \nabla f(y) \approx H(x - y)$$

梯度泰勒展开

$$\Delta x = x^{k+1} - x^k$$
$$\Delta g = \nabla f\left(x^{k+1}\right) - \nabla f\left(x^k\right)$$

Secant condition

$$\Delta g \approx M^{k+1} \Delta x$$

or

$$\Delta x \approx B^{k+1} \Delta g, \; M^{k+1} B^{k+1} = I$$

Construct *B* directly from gradient/variable diff

Quasi-Newton Methods

Infinitely many *B* satisfy the secant condition?

$$\Delta x = B^{k+1}\Delta g$$

How to choose the best one?

- Assume the function is convex
- Assume an initial guess is given

$$\min_{B} \quad \|B - B^k\|^2$$
$$\text{s.t.} \quad B = B^{\mathrm{T}}$$
$$\Delta x = B\Delta g$$

scale invariant

$$\min_{B} \quad \|H^{\frac{1}{2}}(B - B^k)H^{\frac{1}{2}}\|^2$$
$$\text{s.t.} \quad B = B^{\mathrm{T}}$$
$$\Delta x = B\Delta g$$

$$H = \int_0^1 \nabla^2 f\left[(1-\tau)x^k + \tau x^{k+1}\right] d\tau$$

Quasi-Newton Methods

Recover the curvature (approx. inv. Hessian) from gradients

Broyden-Fletcher-Goldfarb-Shanno (BFGS) update

$$B^{k+1} = \left(I - \frac{\Delta x \Delta g^T}{\Delta g^T \Delta x}\right) B^k \left(I - \frac{\Delta g \Delta x^T}{\Delta g^T \Delta x}\right) + \frac{\Delta x \Delta x^T}{\Delta g^T \Delta x}$$

$$B^0 = I,\ \Delta x = x^{k+1} - x^k,\ \Delta g = \nabla f\left(x^{k+1}\right) - \nabla f\left(x^k\right)$$

What conditions should *M = 1/B* satisfy?

- It should not need full 2nd-order derivatives ✓
- The linear equations have closed-form solutions ✓
- It should be lightweight and compact to store ✓
- It must preserves descent directions ? strict convexity (necessary?)
- It should contain curvature information ✓

BFGS update preserves PD if $\Delta g^T \Delta x > 0$ 向量内积>0

Quasi-Newton Methods

BFGS method for strictly convex functions

initialize $x^0,\ g^0 \leftarrow \nabla f(x^0),\ B^0 \leftarrow I,\ k \leftarrow 0$

while $\|g^k\| > \delta$ do

$d \leftarrow -B^k g^k$

$t \leftarrow$ backtracking line search (Armijo)

$x^{k+1} \leftarrow x^k + td$

$g^{k+1} \leftarrow \nabla f(x^{k+1})$

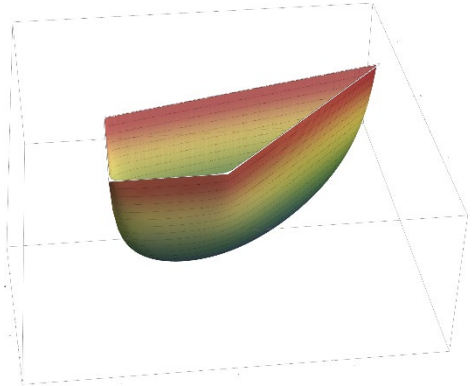
$B^{k+1} \leftarrow \mathrm{BFGS}(B^k, g^{k+1} - g^k, x^{k+1} - x^k)$

$k \leftarrow k + 1$

end while

return

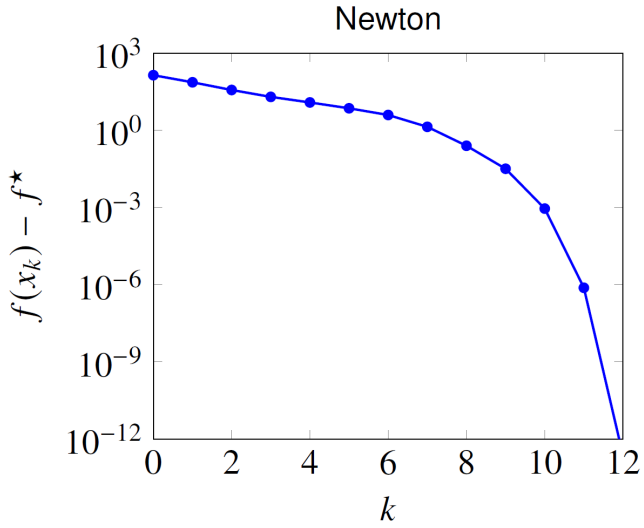
Quasi-Newton Methods

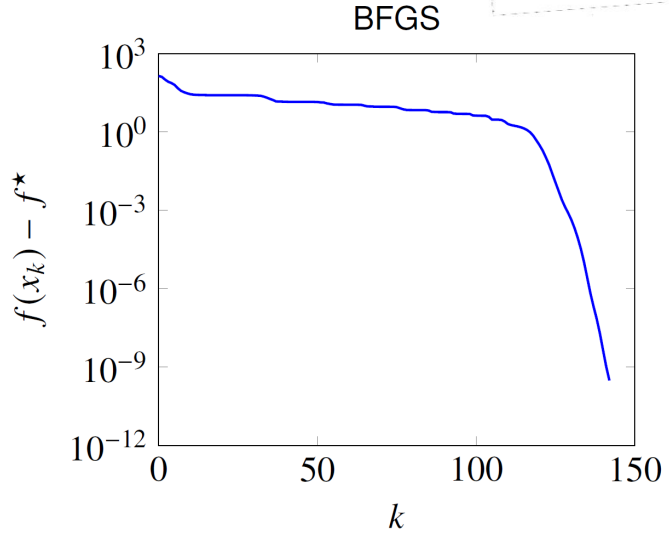


Example

$$f(x) = c^T x - \sum_{i=1}^{m} \log(b_i - a_i^T x), \; x \in \mathbb{R}^n$$

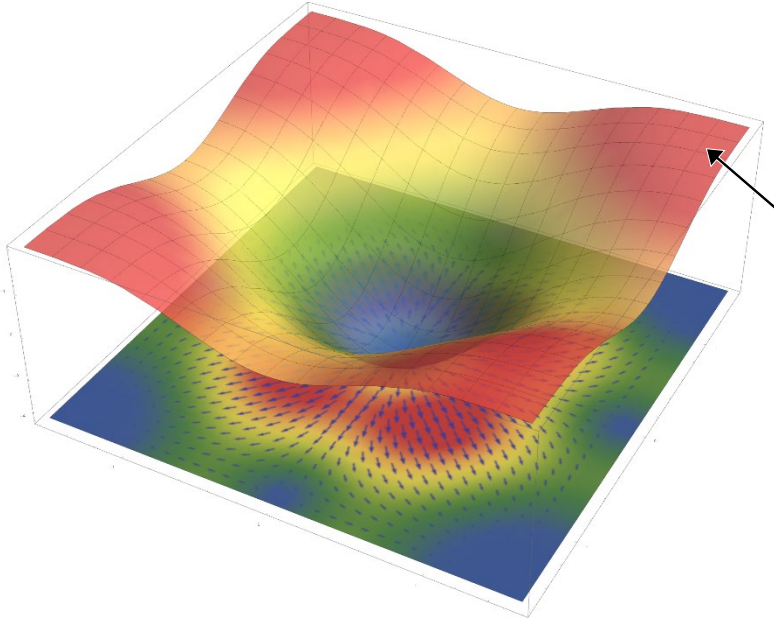
$$n = 100, \; m = 500$$





- cost per Newton iteration: $O(n^3)$
- cost per BFGS iteration: $O(n^2)$

Quasi-Newton Methods



- negative curvature
- nonconvex
- non-monotonic grad

Restrictions:

- Strict gradient monotonicity does not hold in general
- Curvature info far from optimum is less important
- Iteration cost is quadratic in dim
- Applicability to nonconvex function remains to be verified
- Applicability to nonsmooth function remains to be verified

How to apply to more nonconvex/nonsmooth functions?

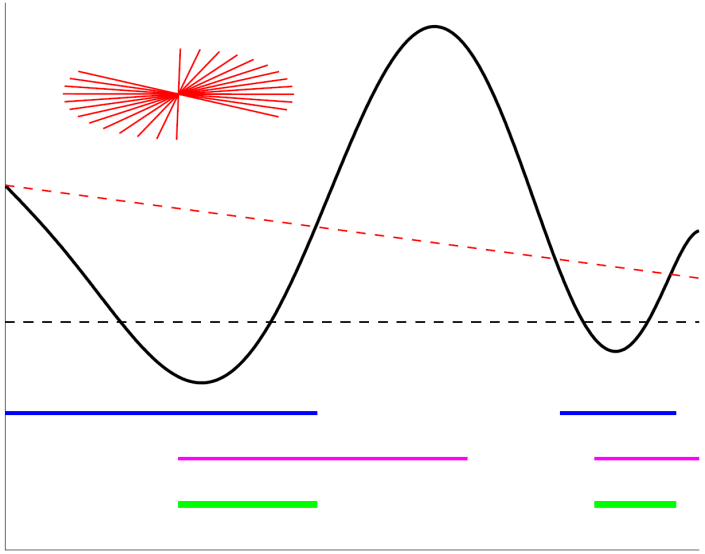
Quasi-Newton Methods

$\Delta g^T \Delta x > 0$? Ensure PD of approximation: Wolfe conditions!

1. weak Wolfe conditions $0 < c_1 < c_2 < 1 \quad \text{typically } c_1 = 10^{-4},\ c_2 = 0.9$

$$f(x^k) - f(x^k + \alpha d) \geq -c_1 \cdot \alpha d^{\mathrm{T}} \nabla f(x^k)$$ sufficient decrease condition

$$d^{\mathrm{T}} \nabla f(x^k + \alpha d) \geq c_2 \cdot d^{\mathrm{T}} \nabla f(x^k)$$ curvature condition



can prevent slow progress

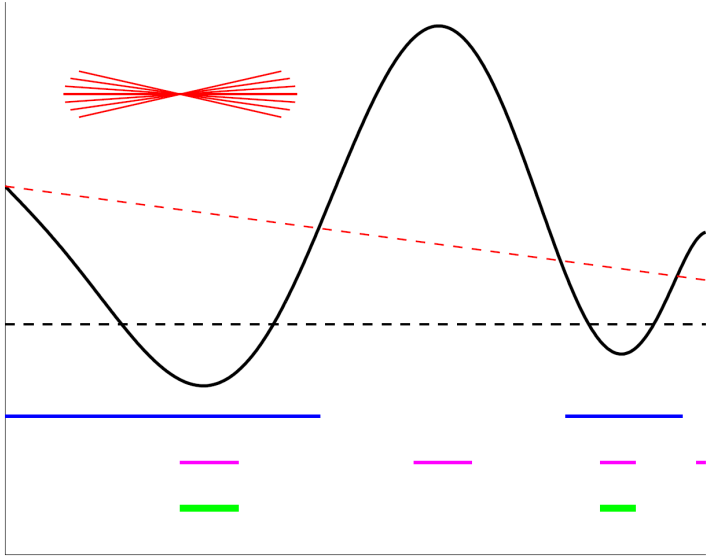
Quasi-Newton Methods

$\Delta g^T \Delta x > 0$? Ensure PD of approximation: Wolfe conditions!

2. strong Wolfe conditions $0 < c_1 < c_2 < 1 \quad \text{typically } c_1 = 10^{-4},\ c_2 = 0.9$

$$f(x^k) - f(x^k + \alpha d) \geq -c_1 \cdot \alpha d^{\mathrm{T}} \nabla f(x^k)$$ sufficient decrease condition

$$\left| d^{\mathrm{T}} \nabla f(x^k + \alpha d) \right| \leq \left| c_2 \cdot d^{\mathrm{T}} \nabla f(x^k) \right|$$ strong curvature condition



suppress oscillation

Quasi-Newton Methods

strong Wolfe conditions

⇩

weak Wolfe conditions

⇩

$\Delta g^T \Delta x > 0$

⇩

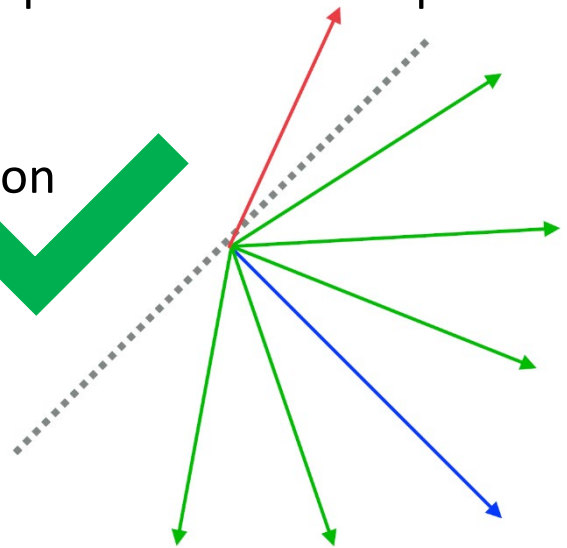
BFGS update is PD

⇗

descent direction

Inexact line search suffices (detailed later)

Various interpolation schemes presented



Quasi-Newton Methods

Wolfe conditions cannot guarantee the convergence of BFGS

The cautious update (Li and Fukushima 2001) with mild conditions is needed.

$$B^{k+1} = \begin{cases} \left(I - \dfrac{\Delta x \Delta g^T}{\Delta g^T \Delta x}\right) B^k \left(I - \dfrac{\Delta g \Delta x^T}{\Delta g^T \Delta x}\right) + \dfrac{\Delta x \Delta x^T}{\Delta g^T \Delta x} & \text{if } \Delta g^T \Delta x > \epsilon ||g_k|| \Delta x^T \Delta x, \ \ \epsilon = 10^{-6} \\ B^k & \text{otherwise} \end{cases}$$

The cautious update guarantees zero grad to be an accumulation point if

- The func has bounded sub-level sets
- The func has Lipschitz continuous grad

Quasi-Newton Methods

BFGS method for possibly nonconvex functions

initialize $x^0,\ g^0 \leftarrow \nabla f(x^0),\ B^0 \leftarrow I,\ k \leftarrow 0$

while $\|g^k\| > \delta$ do

$d \leftarrow -B^k g^k$

$t \leftarrow$ inexact line search (Wolfe)

$x^{k+1} \leftarrow x^k + td$

$g^{k+1} \leftarrow \nabla f(x^{k+1})$

$B^{k+1} \leftarrow \text{Cautious-BFGS}(B^k, g^{k+1} - g^k, x^{k+1} - x^k)$

$k \leftarrow k + 1$

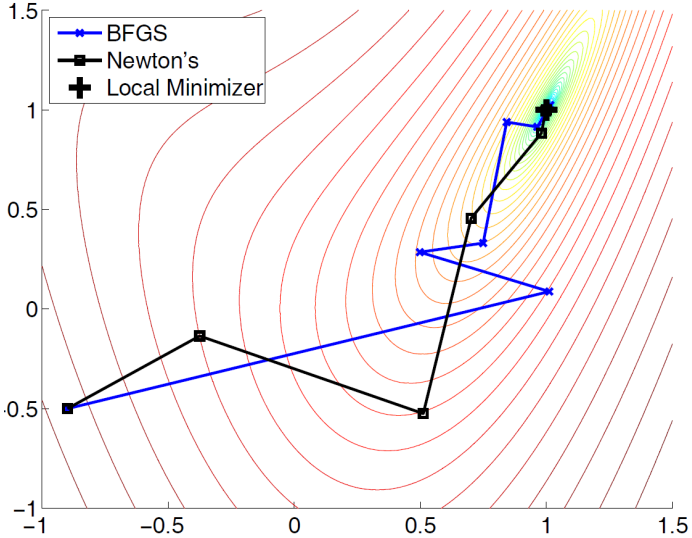
end while

return

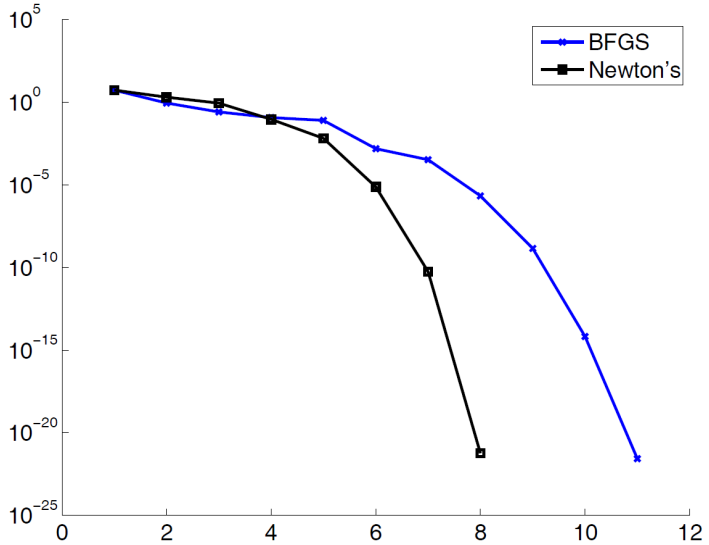
Quasi-Newton Methods

Example

$$f(x) = (1 - x_1)^2 + \left(x_2 - x_1^2\right)^2$$



(a) *Paths followed.*

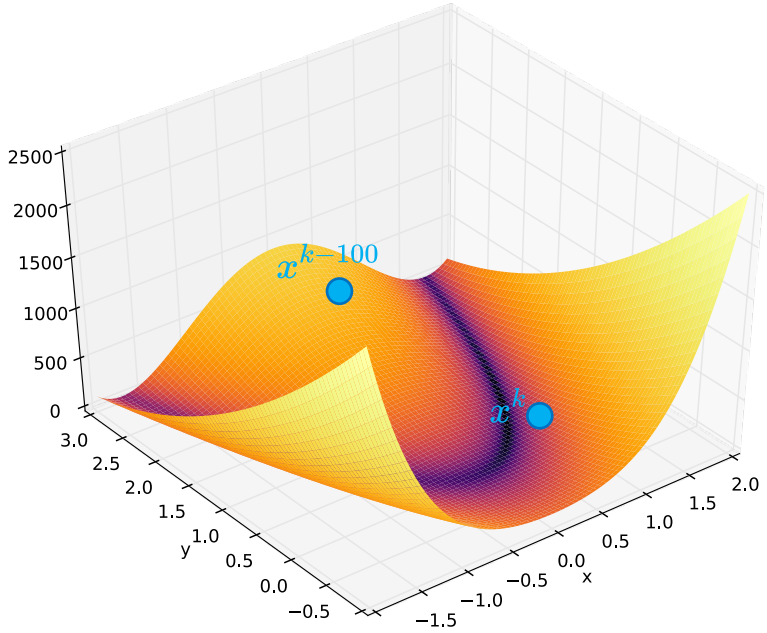


(b) *Function value at each iterate.*

Satisfactory convergence rate

Quasi-Newton Methods

保留历史的delta g 与 delta x



- Is the curvature info at x^{k-100} useful to iteration at x^k ?
- Is it possible to further reduce the $O(n^2)$ cost per iteration?

Only exploit last m+1 pairs of $\{x^k, g^k\}$!

Quasi-Newton Methods

Limited-memory BFGS (L-BFGS): do not store B^k explicitly

$$s^k = x^{k+1} - x^k, \quad y^k = g^{k+1} - g^k, \quad \rho^k = 1/\langle s^k, y^k \rangle \text{ where } \langle a, b \rangle := a^T b$$

- Instead we store up to m (e.g., m = 30) values of $s^k,\ y^k,\ \rho^k$

$B^{k+1} \leftarrow \text{BFGS}(B^k, g^{k+1} - g^k, x^{k+1} - x^k)$

$k \leftarrow k + 1$

repeat for m times $O(mn^2)$

$-B^k g^k = d$

$d \leftarrow g^k$ $O(mn)$

for $i = k-1, k-2, \ldots, k-m$

$\alpha^i \leftarrow \rho^i \langle s^i, d \rangle$

$d \leftarrow d - \alpha^i y^i$

end (for)

$\gamma \leftarrow \rho^{k-1} \langle y^{k-1}, y^{k-1} \rangle$

$d \leftarrow d \,/\, \gamma$

for $i = k-m, k-m+1, \ldots, k-1$

$\beta \leftarrow \rho^i \langle y^i, d \rangle$

$d \leftarrow d + s^i (\alpha^i - \beta)$

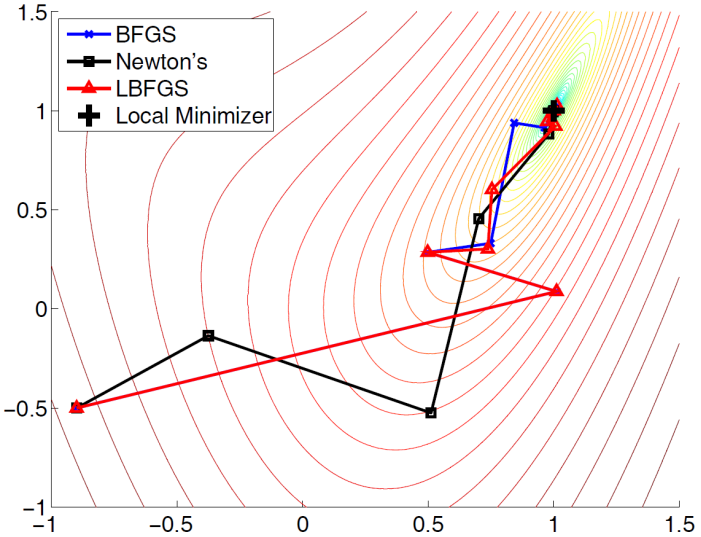
end (for)

return search direction d

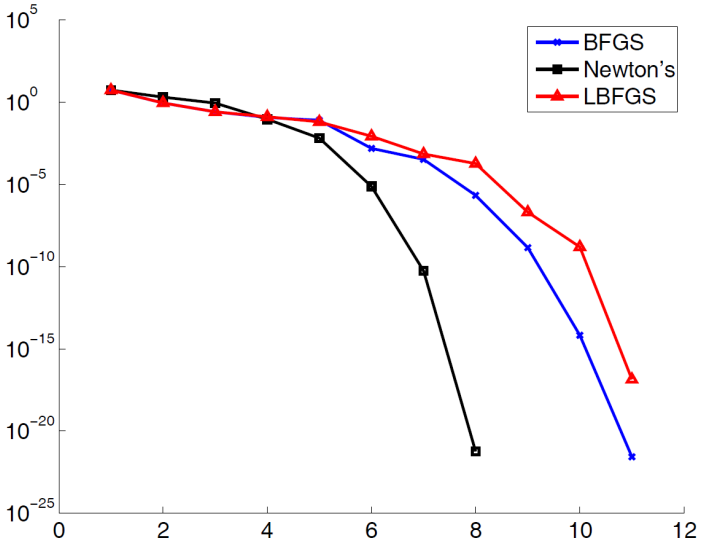
Quasi-Newton Methods

Example

$$f(x) = (1 - x_1)^2 + \left(x_2 - x_1^2\right)^2$$



(a) *Paths followed.*



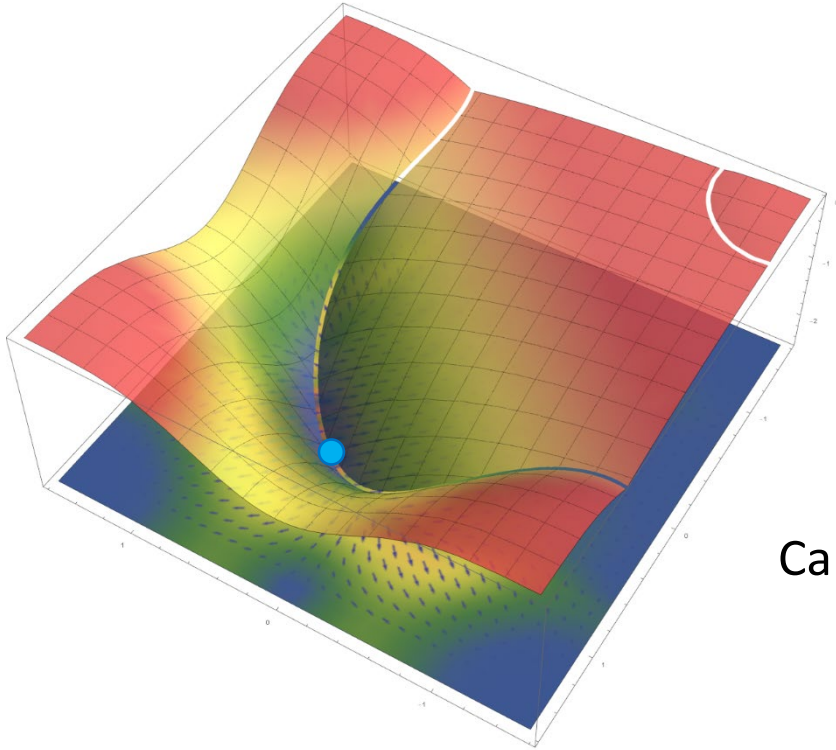
(b) *Function value at each iterate.*

	Newton's	BFGS	LBFGS
Work per iteration	$\mathcal{O}(n^3)$	$\mathcal{O}(n^2)$	$\mathcal{O}(mn)$

L-BFGS is almost the 1st choice for efficient smooth nonconvex opt

Quasi-Newton Methods

处理非光滑的场景



What if functions are nonsmooth?

Troubles with nonsmoothness :

- Gradient may not not exist 梯度不存在
- Negative sub-grad does not descent 方向不对
- Curvature can be very large

Can we apply L-BFGS to nonsmooth function?

Practically yes! (Lewis and Overton 2013)

收敛速率会降低

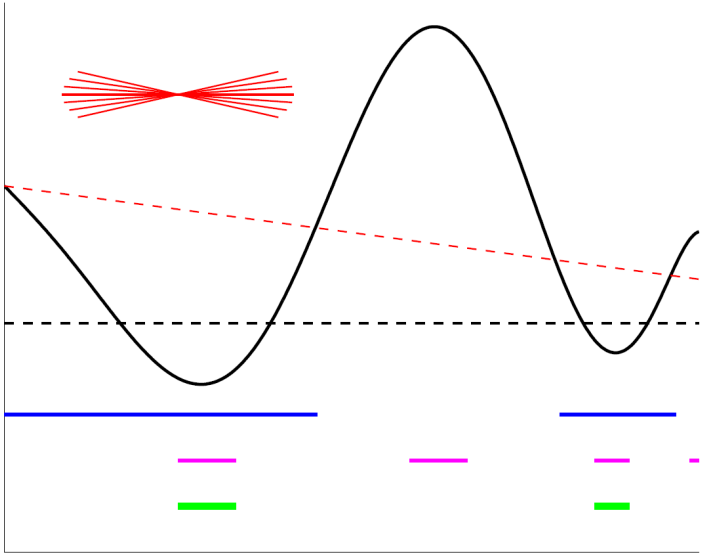
Quasi-Newton Methods

Key issues when applying L-BFGS to nonsmooth functions

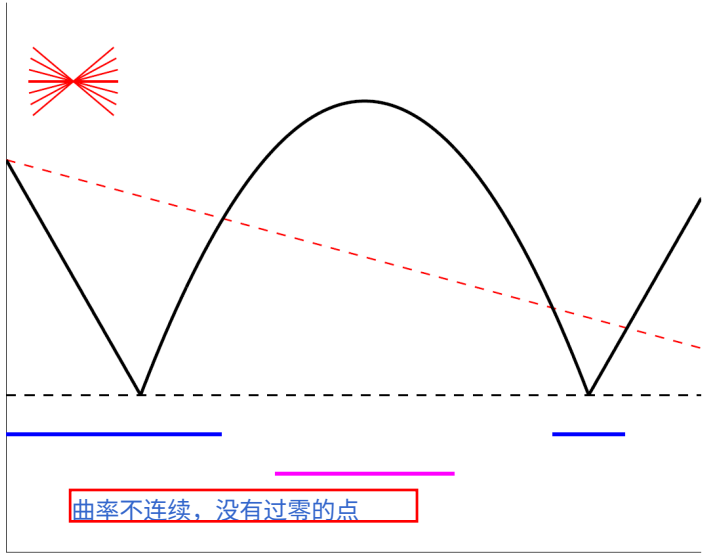
Recall: strong Wolfe conditions

$$f(x^k) - f(x^k + \alpha d) \geq -c_1 \cdot \alpha d^{\mathrm{T}} \nabla f(x^k)$$ sufficient decrease condition

$$\left| d^{\mathrm{T}} \nabla f(x^k + \alpha d) \right| \leq \left| c_2 \cdot d^{\mathrm{T}} \nabla f(x^k) \right|$$ strong curvature condition



(a) *Smooth* $\phi(\alpha)$.



(b) *nonsmooth* $\phi(\alpha)$. conditions fail!

Quasi-Newton Methods

Key issues when applying L-BFGS to nonsmooth functions

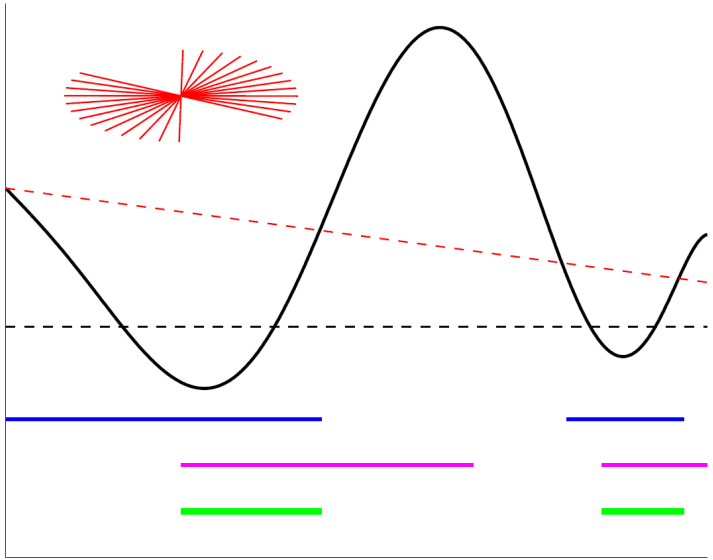
Recall: weak Wolfe conditions

$$f(x^k) - f(x^k + \alpha d) \geq -c_1 \cdot \alpha d^{\mathrm{T}} \nabla f(x^k)$$

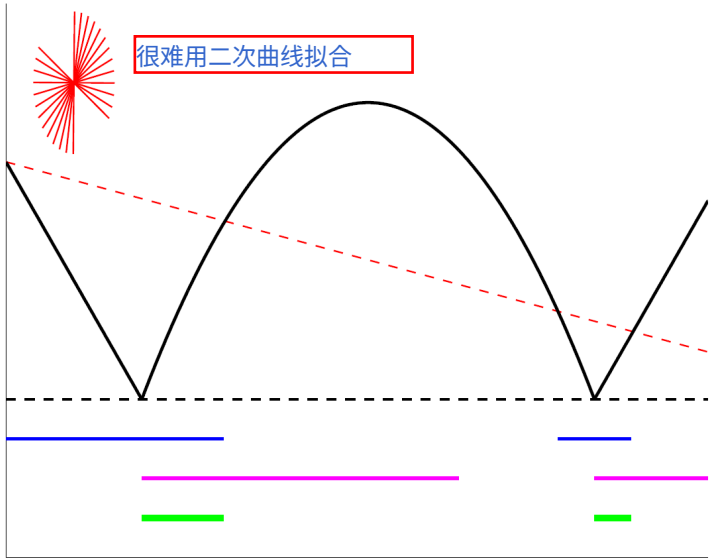
sufficient decrease condition

$$d^{\mathrm{T}} \nabla f(x^k + \alpha d) \geq c_2 \cdot d^{\mathrm{T}} \nabla f(x^k)$$

curvature condition



(a) *Smooth* $\phi(\alpha)$.



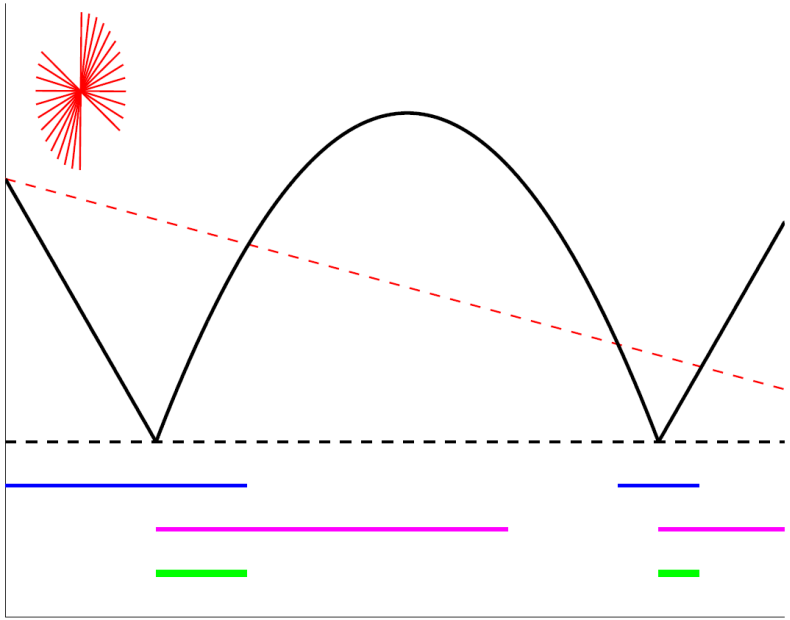
(b) *nonsmooth* $\phi(\alpha)$. conditions work!

Quasi-Newton Methods

weak Wolfe conditions should be used for nonsmooth functions

$$S(\alpha): f(x^k) - f(x^k + \alpha d) \geq -c_1 \cdot \alpha d^{\mathrm{T}} \nabla f(x^k)$$

$$C(\alpha): d^{\mathrm{T}} \nabla f(x^k + \alpha d) \geq c_2 \cdot d^{\mathrm{T}} \nabla f(x^k)$$



Lewis & Overton line search:

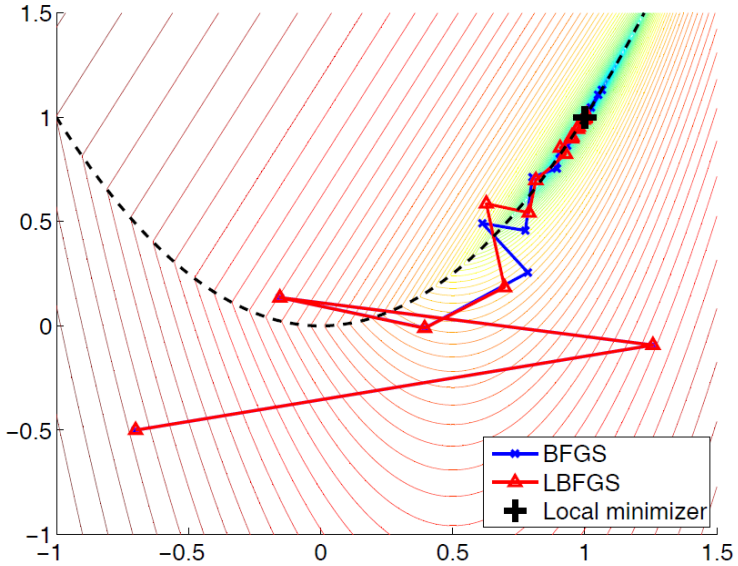
- weak Wolfe conditions
- no interpolation used

$l \leftarrow 0$
$u \leftarrow +\infty$
$\alpha \leftarrow 1$
repeat
  if $S(\alpha)$ fails
    $u \leftarrow \alpha$
  else if $C(\alpha)$ fails
    $l \leftarrow \alpha$
  else
    return α
  if $u < +\infty$
    $\alpha \leftarrow (l + u)/2$
  else
    $\alpha \leftarrow 2l$
end (repeat)

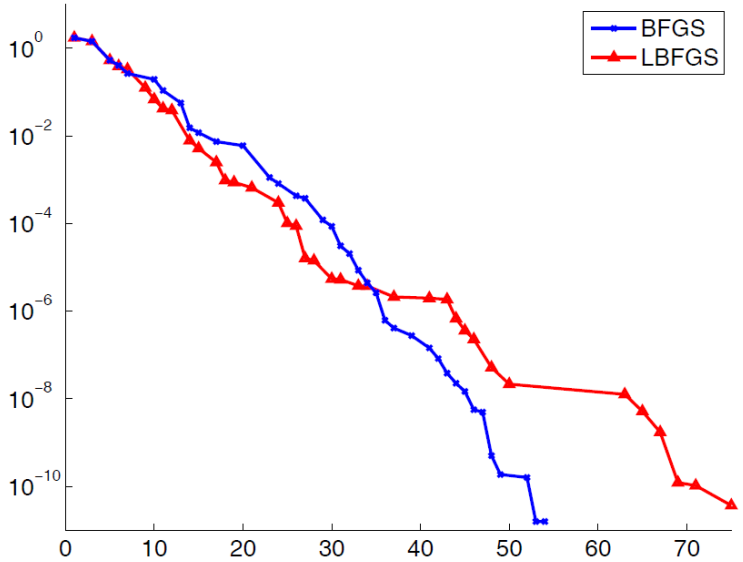
Quasi-Newton Methods

Example

$$f(x) = (1 - x_1)^2 + \left|x_2 - x_1^2\right|$$



(a) *Paths followed. The black dashed line indicates the curve* $x_2 = x_1^2$ *across which* f *is nonsmooth.*

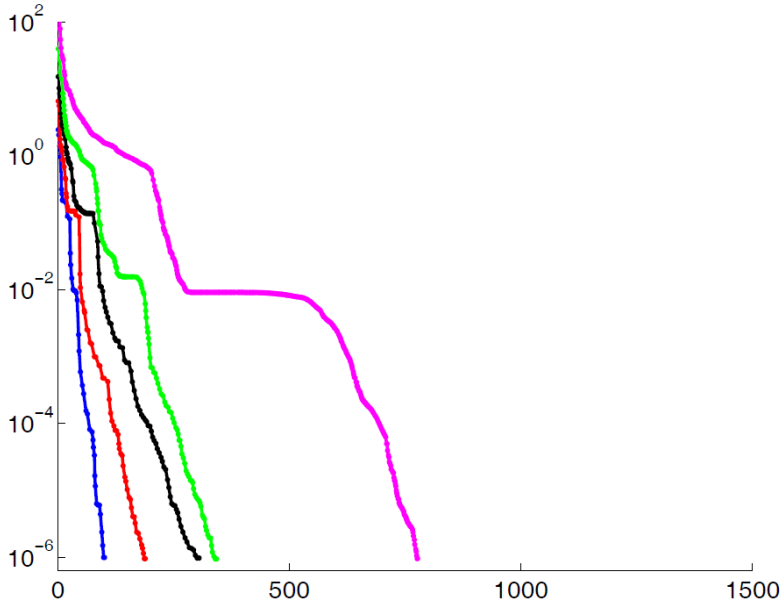


(b) *Function value at each iterate after the line search.*

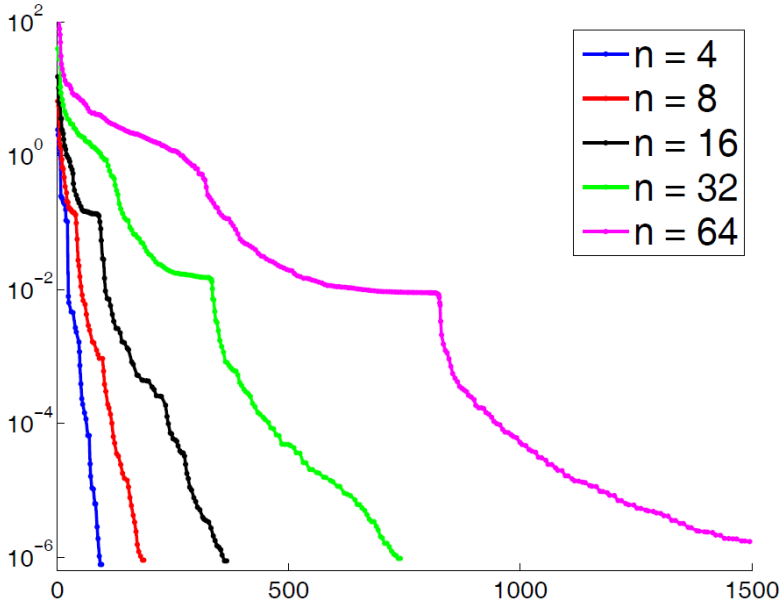
Quasi-Newton Methods

Example $f(x) = 4\|Ax\| + 3e_1^T Ax, \kappa(A) = n^2, \ f^* \equiv 0$

Ill-conditioned nonsmooth func whose *A* is PD and randomly generated



LBFGS with $m = 25$



BFGS

Quasi-Newton Methods

L-BFGS method for possibly nonconvex nonsmooth functions

initialize $x^0,\ g^0 \leftarrow \nabla f(x^0),\ B^0 \leftarrow I,\ k \leftarrow 0$

while $\|g^k\| > \delta$ do

$d \leftarrow -B^k g^k$

$t \leftarrow$ Lewis Overton line search

$x^{k+1} \leftarrow x^k + td$

$g^{k+1} \leftarrow \nabla f\left(x^{k+1}\right)$

$B^{k+1} \leftarrow$ Cautious-Limited-Memory-BFGS$\left(g^{k+1} - g^k, x^{k+1} - x^k\right)$

$k \leftarrow k + 1$

end while

return

Quasi-Newton Methods

Now we have detailed a practically powerful quasi-newton method:

BFGS Update

+

Cautious Update

+

Limited Memory Two-Loop Recursion

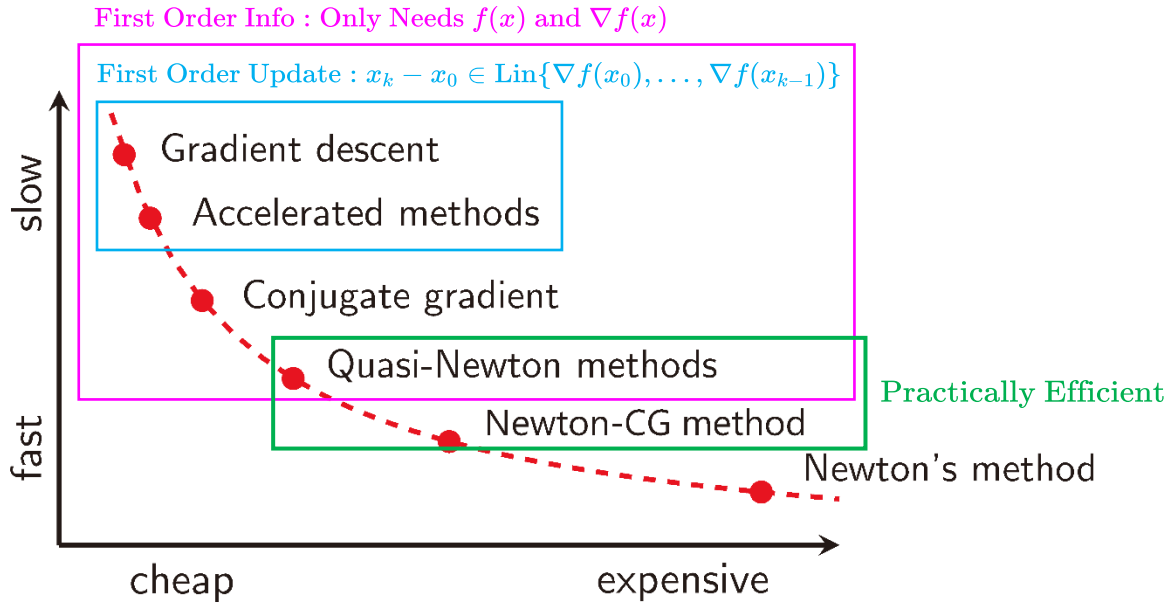
+

Lewis-Overton Line Search

Quasi-Newton Methods

Is quasi-Newton class the only way to avoid Hessian?

$$\underset{x}{\text{minimize}} \quad f(x)$$



Newton-CG Method

Newton-CG Method

Complexity of function/gradient/Hessian

$$f:\mathbb{R}^n \to \mathbb{R} \quad = \quad \nabla f = \begin{pmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_2} \\ \vdots \\ \frac{\partial f}{\partial x_n} \end{pmatrix} \quad < \quad \nabla^2 f = \begin{pmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_n} \\ \frac{\partial^2 f}{\partial x_2 \partial x_1} & \frac{\partial^2 f}{\partial x_2^2} & & \frac{\partial^2 f}{\partial x_2 \partial x_n} \\ \vdots & & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n \partial x_1} & \frac{\partial^2 f}{\partial x_n \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_n^2} \end{pmatrix}$$

Function Gradient Hessian

About computational complexity :

- Computing gradient is at least $O(n)$
- Computing gradient is as easy as computing the function
- Computing Hessian is at least $O(n^2)$ whose inversion is about $O(n^3)$

Newton-CG Method

Fortunately

Newton-CG Method

Complexity of function/gradient/Hessian-vec product

$$f : \mathbb{R}^n \to \mathbb{R} \quad = \quad \nabla f = \begin{pmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_2} \\ \vdots \\ \frac{\partial f}{\partial x_n} \end{pmatrix} \quad = \quad (\nabla^2 f)\xi = \begin{pmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_n} \\ \frac{\partial^2 f}{\partial x_2 \partial x_1} & \frac{\partial^2 f}{\partial x_2^2} & & \frac{\partial^2 f}{\partial x_2 \partial x_n} \\ \vdots & & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n \partial x_1} & \frac{\partial^2 f}{\partial x_n \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_n^2} \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \\ \vdots \\ \xi_n \end{pmatrix}$$

Function Gradient Hessian-vec product

Even if exact value is not available, just compute $(\nabla^2 f)\xi \approx \frac{\nabla f(x + \delta\xi) - \nabla f(x)}{\delta}$

However, we need inverse-Hessian-vec product.
What can be exploited via Hessian-vec product?

Newton-CG Method

The most prominent large-scale linear solver:
(Linear) Conjugate Gradient Method

$$Ax = b$$

$A \in \mathbb{R}^{n \times n}$:	a known PD mat
$x \in \mathbb{R}^n$:	an unknown vec
$b \in \mathbb{R}^n$:	a known vec

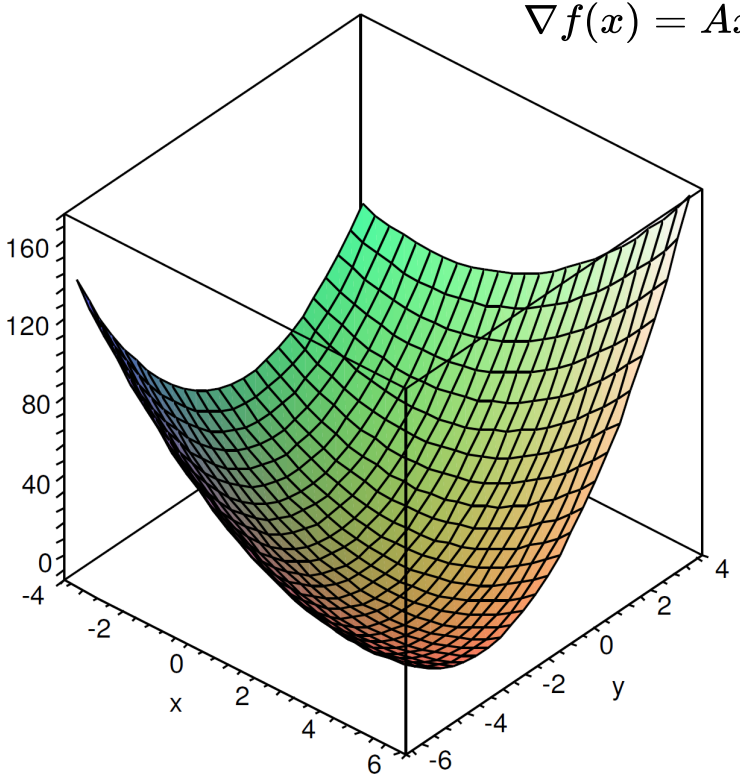
Solve $Ax = b$ via the interface $\gamma(x) := Ax$

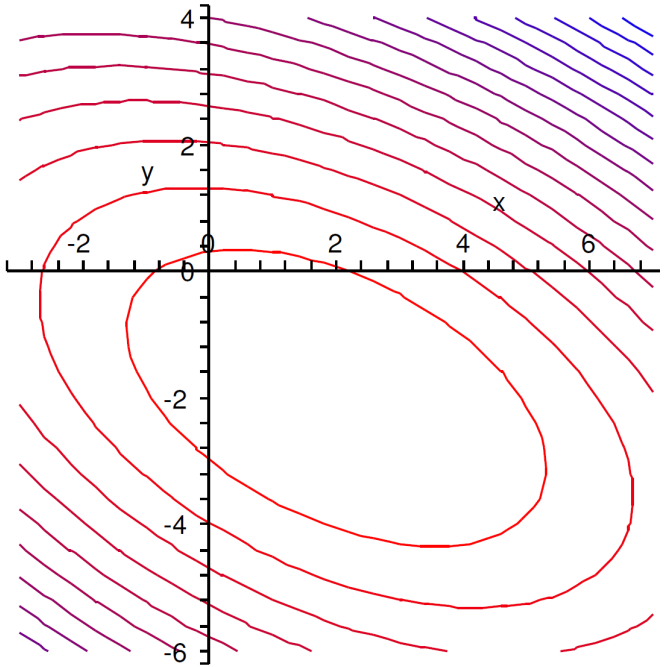
Newton-CG Method

(Linear) Conjugate Gradient Method

$$Ax = b \quad \Longleftrightarrow \quad \nabla f(x) = Ax - b = 0$$

$$\arg\min_x f(x) = \frac{1}{2} x^T A x - b^T x$$

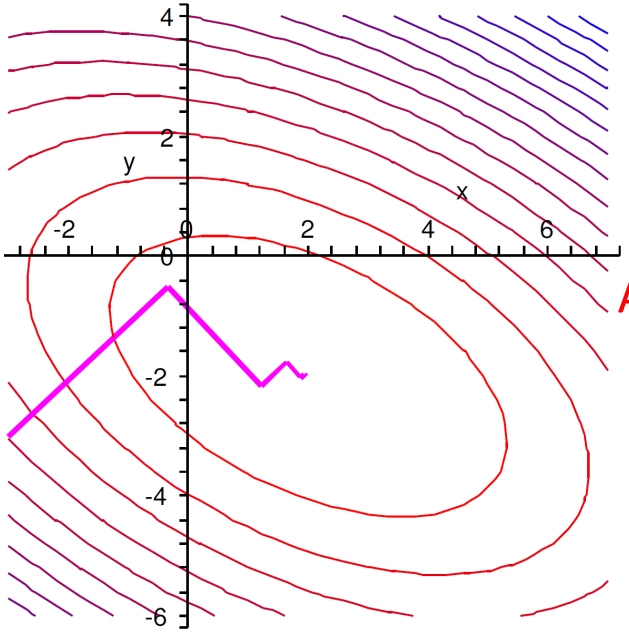




Newton-CG Method

(Linear) Conjugate Gradient Method

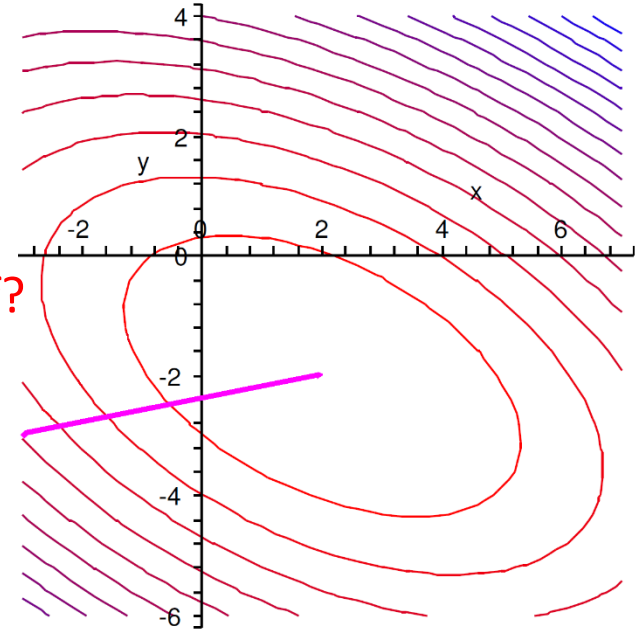
Recall steepest gradient descent



Infinite steps for an exact solution

Any trade-off?

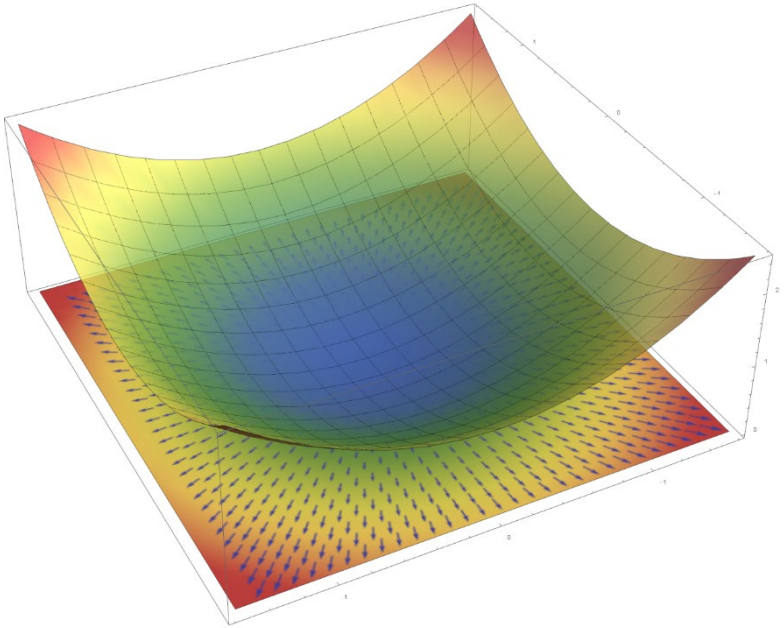
Recall Newton's method

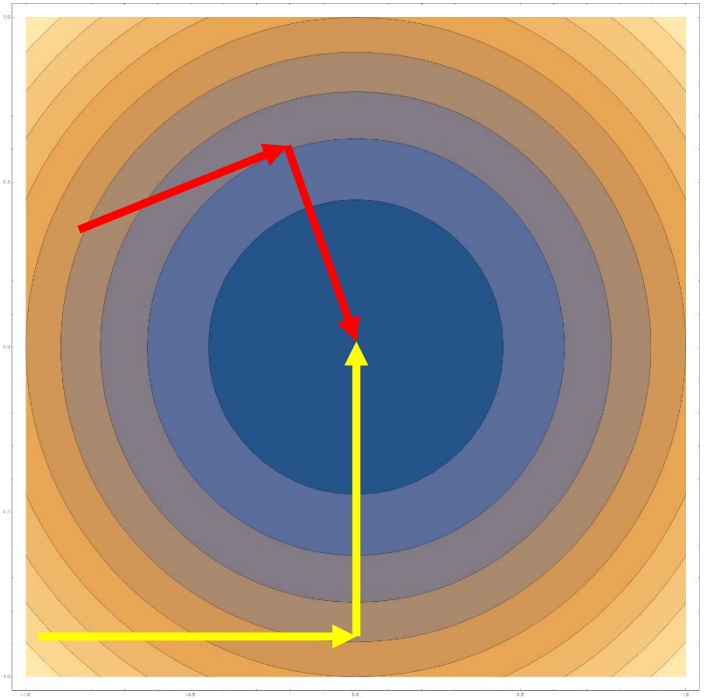


One step for an exact solution but with Hessian-inv

Newton-CG Method

(Linear) Conjugate Gradient Method



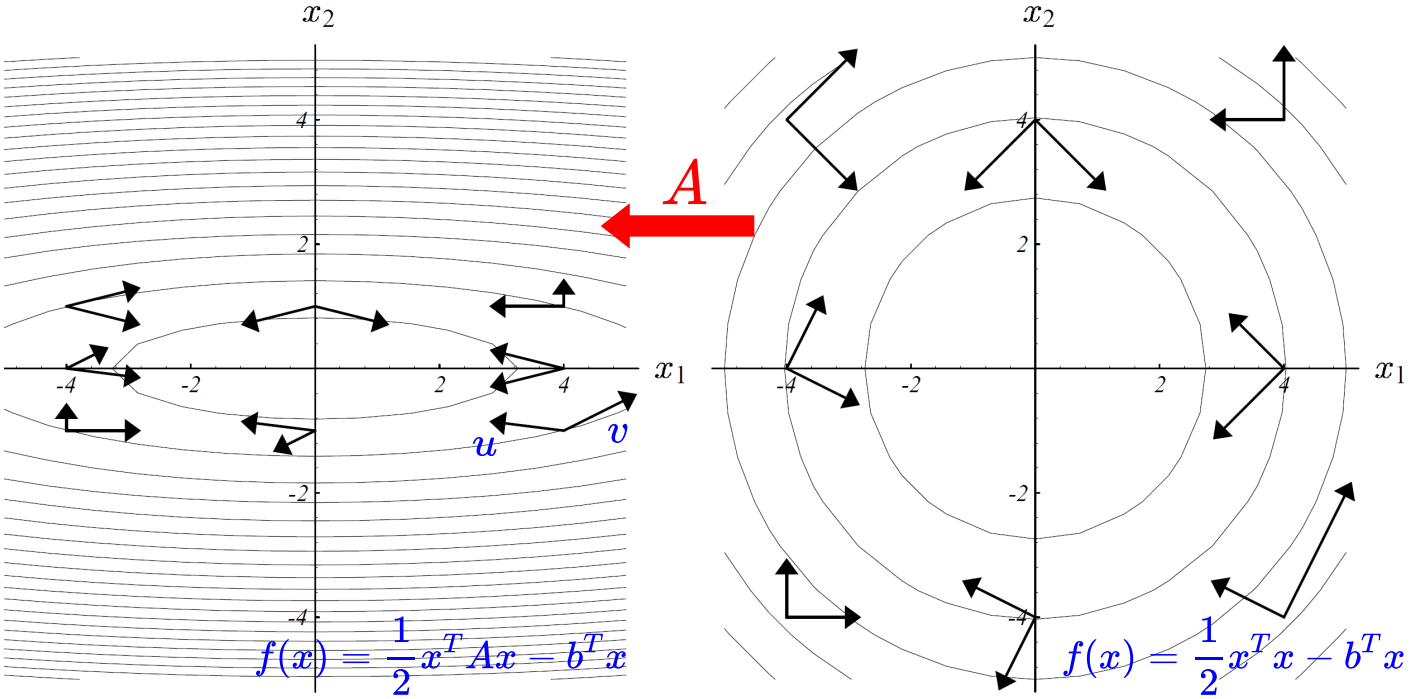


A simple case: $f(x) = \frac{1}{2}x^T x - b^T x$

At most n orthogonal steps with exact line search

Newton-CG Method

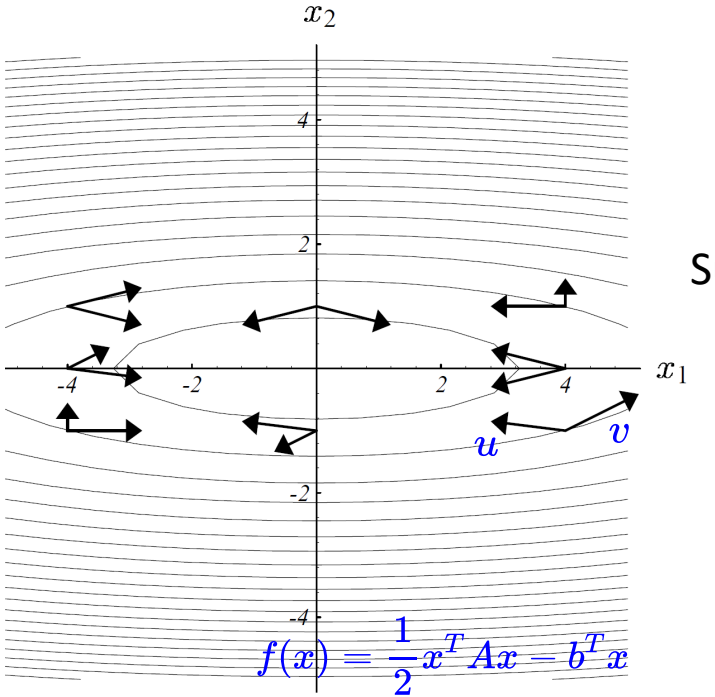
(Linear) Conjugate Gradient Method



u and v is conjugate $\Leftrightarrow$ $u^{\mathrm{T}} Av = 0$ $\Leftrightarrow$ u and v is A-orthogonal

Newton-CG Method

(Linear) Conjugate Gradient Method



Given n mutually conjugate directions

$$u^1, u^2, \ldots, u^n$$

Successively conduct closed-form exact line search

$$\alpha \leftarrow \frac{b^T u^k - (x^k)^T Au^k}{(u^k)^T Au^k}$$

interface $\gamma(u^k)$

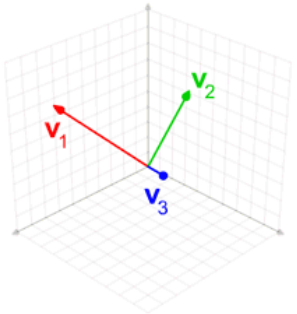
$$x^{k+1} \leftarrow x^k + \alpha u^k$$

Obtain an exact solution in n steps

How to find conjugate directions?

Newton-CG Method

(Linear) Conjugate Gradient Method



$$
\begin{aligned}
\mathbf{u}^1 &= \mathbf{v}^1, & \mathbf{e}^1 &= \frac{\mathbf{u}^1}{\left\|\mathbf{u}^1\right\|} \\
\mathbf{u}^2 &= \mathbf{v}^2 - \operatorname{proj}_{\mathbf{u}^1}\left(\mathbf{v}^2\right), & \mathbf{e}^2 &= \frac{\mathbf{u}^2}{\left\|\mathbf{u}^2\right\|} \\
\mathbf{u}^3 &= \mathbf{v}^3 - \operatorname{proj}_{\mathbf{u}^1}\left(\mathbf{v}^3\right) - \operatorname{proj}_{\mathbf{u}^2}\left(\mathbf{v}^3\right), & \mathbf{e}^3 &= \frac{\mathbf{u}^3}{\left\|\mathbf{u}^3\right\|} \\
\mathbf{u}^4 &= \mathbf{v}^4 - \operatorname{proj}_{\mathbf{u}^1}\left(\mathbf{v}^4\right) - \operatorname{proj}_{\mathbf{u}^2}\left(\mathbf{v}^4\right) - \operatorname{proj}_{\mathbf{u}^3}\left(\mathbf{v}^4\right), & \mathbf{e}^4 &= \frac{\mathbf{u}^4}{\left\|\mathbf{u}^4\right\|} \\
&\vdots & &\vdots \\
\mathbf{u}^k &= \mathbf{v}^k - \sum_{j=1}^{k-1} \operatorname{proj}_{\mathbf{u}^j}\left(\mathbf{v}^k\right), & \mathbf{e}^k &= \frac{\mathbf{u}^k}{\left\|\mathbf{u}^k\right\|}.
\end{aligned}
$$

conjugate Gram–Schmidt process

$$\operatorname{proj}_{\mathbf{u}}(\mathbf{v}) = \frac{\langle \mathbf{u}, \mathbf{v} \rangle_{\mathrm{A}}}{\langle \mathbf{u}, \mathbf{u} \rangle_{\mathrm{A}}} \mathbf{u}, \quad \langle \mathbf{u}, \mathbf{v} \rangle_{\mathrm{A}} = \mathbf{u}^{\mathrm{T}} \mathrm{A} \mathbf{v}$$

Gram–Schmidt process

$$\operatorname{proj}_{\mathbf{u}}(\mathbf{v}) = \frac{\langle \mathbf{u}, \mathbf{v} \rangle}{\langle \mathbf{u}, \mathbf{u} \rangle} \mathbf{u}$$

construct conjugate directions via (conjugate) Gram–Schmidt process

Newton-CG Method

(Linear) Conjugate Gradient Method

linearly independent $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_k$

conjugate Gram–Schmidt process

mutually conjugate $\mathbf{u}_1, \mathbf{u}_2, \ldots, \mathbf{u}_k$

$$\mathbf{u}^k = \mathbf{v}^k - \sum_{j=1}^{k-1} \mathrm{proj}_{\mathbf{u}^j}(\mathbf{v}^k)$$

but the recurrence is too long!

Newton-CG Method

(Linear) Conjugate Gradient Method Chooses $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_k$ Such That

- All linearly independent vectors are generated on the fly
- The conjugate Gram–Schmidt enjoys a short recurrence

Newton-CG Method

(Linear) Conjugate Gradient Method

If the linearly independent vector is chosen as

$$\mathrm{v}^k = b - Ax^k$$

The history-dependent coefficients in conjugate G-S process becomes

$$\mathrm{proj}_{\mathrm{u}^j}(\mathrm{v}^k) = 0,\ \forall j \leq k-2$$

Thus we get a short recurrence

$$\mathrm{u}^k = \mathrm{v}^k - \sum_{j=1}^{k-1} \mathrm{proj}_{\mathrm{u}^j}(\mathrm{v}^k) = \mathrm{v}^k + \frac{\|\mathrm{v}^k\|^2}{\|\mathrm{v}^{k-1}\|^2}\mathrm{u}^{k-1}$$

Newton-CG Method

(Linear) Conjugate Gradient Method

$x^1 \leftarrow x_{ini}$

$\mathrm{v}^1 \leftarrow b - Ax^1$

$\mathrm{u}^1 \leftarrow \mathrm{v}^1$

$k \leftarrow 1$

while $\mathrm{v}^k \neq 0$

$\alpha \leftarrow \|\mathrm{v}^k\|^2 / (\mathrm{u}^k)^{\mathrm{T}} A\mathrm{u}^k$

$x^{k+1} \leftarrow x^k + \alpha \mathrm{u}^k$

$\mathrm{v}^{k+1} \leftarrow \mathrm{v}^k - \alpha A\mathrm{u}^k$

$\beta \leftarrow \|\mathrm{v}^{k+1}\|^2 / \|\mathrm{v}^k\|^2$

$\mathrm{u}^{k+1} \leftarrow \mathrm{v}^{k+1} + \beta \mathrm{u}^k$

$k \leftarrow k + 1$

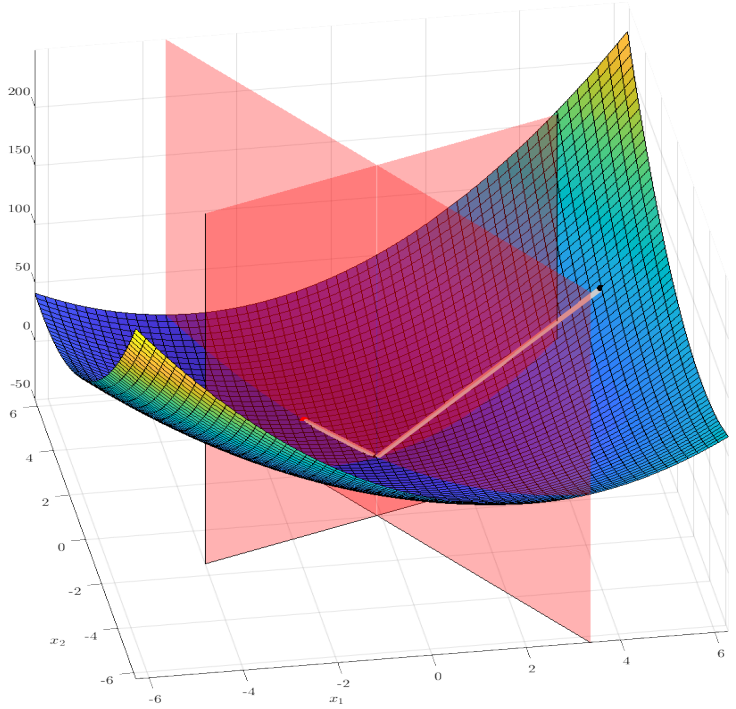
end (while)

return x^k

float-point precision:

$\|\mathrm{v}^k\| \geq \epsilon$

interface $\gamma(u^k)$



If exact arithmetic is used, CG always finds an exact solution in n steps

Newton-CG Method

(Linear) Conjugate Gradient Method

$x^1 \leftarrow x_{ini}$
$\mathrm{v}^1 \leftarrow b - Ax^1$
$\mathrm{u}^1 \leftarrow \mathrm{v}^1$
$k \leftarrow 1$
while $\mathrm{v}^k \neq 0$
  $\alpha \leftarrow \|\mathrm{v}^k\|^2 / (\mathrm{u}^k)^{\mathrm{T}} A\mathrm{u}^k$
  $x^{k+1} \leftarrow x^k + \alpha \mathrm{u}^k$
  $\mathrm{v}^{k+1} \leftarrow \mathrm{v}^k - \alpha A\mathrm{u}^k$
  $\beta \leftarrow \|\mathrm{v}^{k+1}\|^2 / \|\mathrm{v}^k\|^2$
  $\mathrm{u}^{k+1} \leftarrow \mathrm{v}^{k+1} + \beta \mathrm{u}^k$
  $k \leftarrow k + 1$
end (while)
return x^k

float-point precision:
$\|\mathrm{v}^k\| \geq \epsilon$

Features:

- CG can either be interpreted as a direct or iterative solver
- CG is often used with preconditioner
- CG only requires mat-vec product
- CG directly exploits mat sparsity without producing fill-in
- CG normally converges fast

$A \in \mathbb{R}^{555\times555}$, $\kappa(A) > 10^{10}$ **Method**	**Number of Iterations**
Gauss Seidel	208,000
Block SOR methods	765
Preconditioned **conjugate gradient**	25

Newton-CG Method

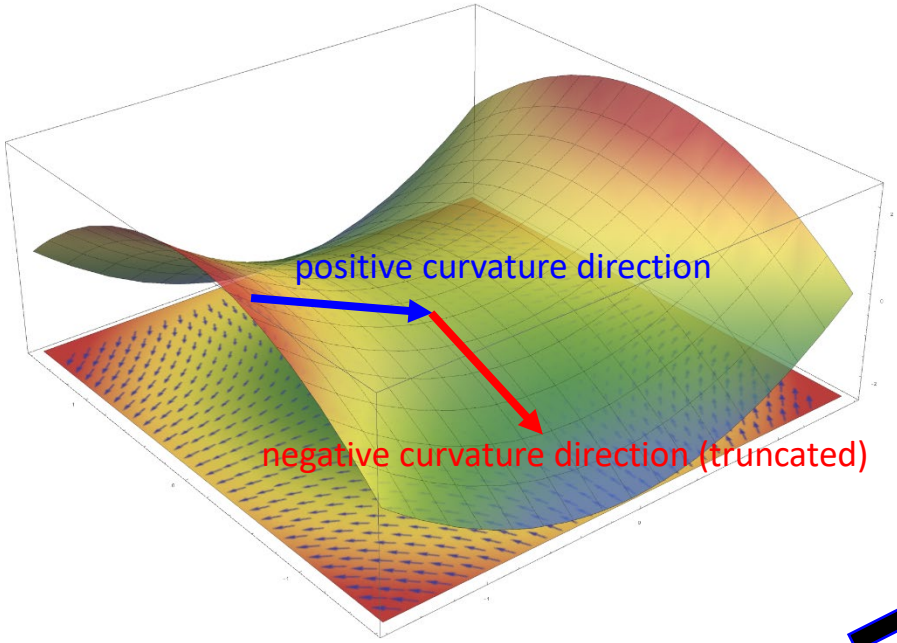
Newton-CG Method

$$\text{Apply CG to solve } (\nabla^2 f)d = -\nabla f \text{ via the interface } \gamma(\xi) := (\nabla^2 f)\xi$$

- How to handle indefinite Hessian?
- Should the linear system be solved exactly?

Newton-CG Method

Newton-CG Method



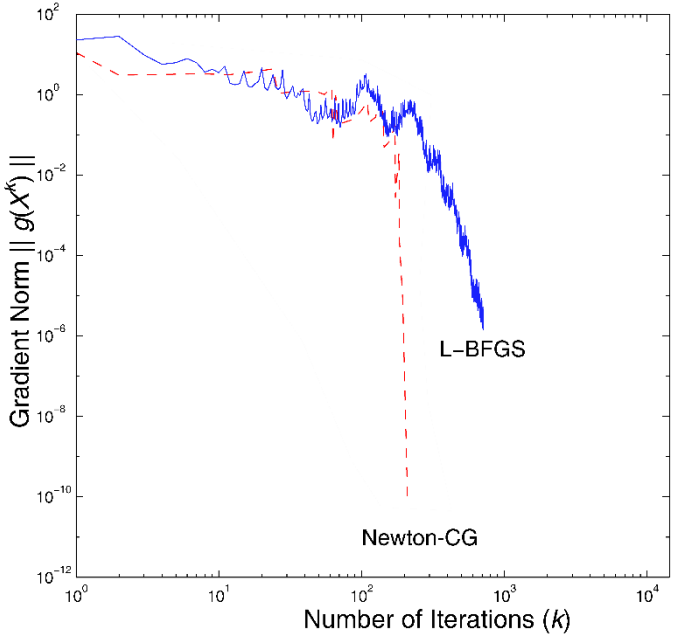
$x^1 \leftarrow x_{ini}, \quad k \leftarrow 1$
while $\|\nabla f(x^k)\| > \delta$
  $\epsilon^k \leftarrow \min(1, \|\nabla f(x^k)\|)/10$
  $d^1 \leftarrow 0, \quad \mathrm{v}^1 \leftarrow -\nabla f(x^k)$
  $\mathrm{u}^1 \leftarrow \mathrm{v}^1, \quad j \leftarrow 1$
  while $\|\mathrm{v}^j\| > \epsilon^k \|\nabla f(x^k)\|$
    if $(\mathrm{u}^j)^{\mathrm{T}} \nabla^2 f(x^k) \mathrm{u}^j \leq 0$
      if $j = 1$
        $d^j \leftarrow -\nabla f(x^k)$
      end (if)
    break
    end (if)
    $\alpha \leftarrow \|\mathrm{v}^j\|^2 / (\mathrm{u}^j)^{\mathrm{T}} \nabla^2 f(x^k) \mathrm{u}^j$
    $d^{j+1} \leftarrow d^j + \alpha \mathrm{u}^j$
    $\mathrm{v}^{j+1} \leftarrow \mathrm{v}^j - \alpha A \mathrm{u}^j$
    $\beta \leftarrow \|\mathrm{v}^{j+1}\|^2 / \|\mathrm{v}^j\|^2$
    $\mathrm{u}^{j+1} \leftarrow \mathrm{v}^{j+1} + \beta \mathrm{u}^j$
    $j \leftarrow j + 1$
  end (while)
  $\alpha \leftarrow$ backtracking line search (Armijo)
  $x^{k+1} \leftarrow x^k + \alpha d^j$
end (while)

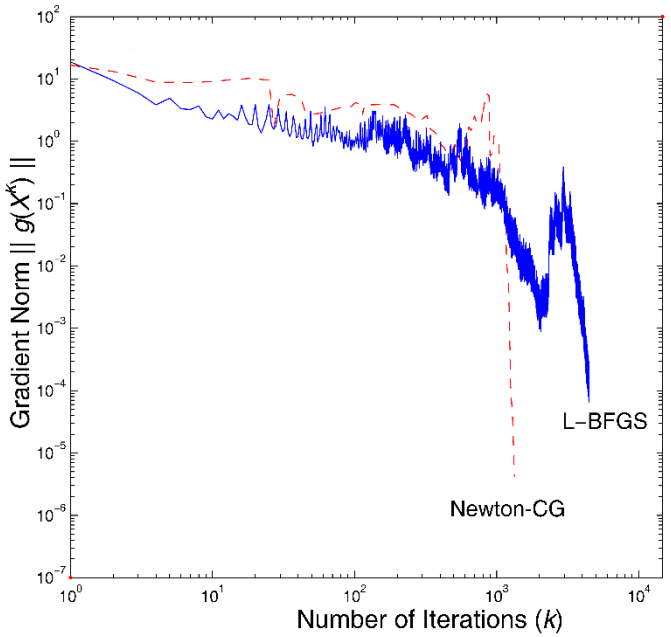
Truncated CG:

- Start with zero as the initial direction
- Truncating negative curvature direction

Newton-CG Method

Newton-CG Method





Molecular Dynamics Simulation (66 variables)					
Minimizer	Iters.(Hess.-vec calls.)	f	$\|\nabla f\|$	f&∇ evals.	CPU time
Newton-CG	29(210)	-15.25	7.67×10^{-11}	44	1.12 sec.
L-BFGS	711	-15.25	1.4×10^{-6}	740	1.39

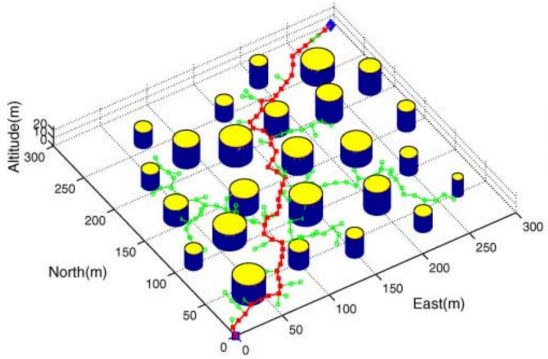
Molecular Dynamics Simulation (1704 variables)					
Minimizer	Iters.(Hess.-vec calls.)	f	$\|\nabla f\|$	f&∇ evals.	CPU time
Newton-CG	65(1335)	-2773.70	4.2×10^{-6}	240	5.21 min.
L-BFGS	4486	-2792.96	6.3×10^{-5}	4622	12.61

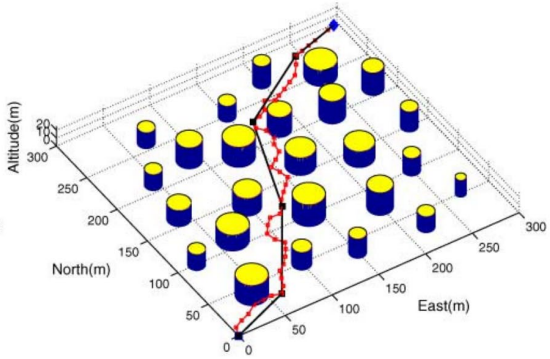
Newton-CG normally achieves lower gradient norm.

LBFS的应用

Application:
Smooth Navigation Path Generation

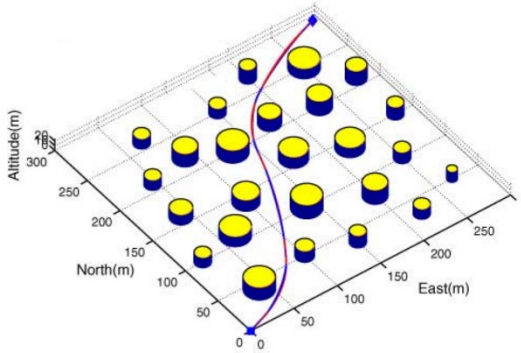
Smooth Navigation Path Generation





- RRT*-like planners generate low-dim paths efficiently.
- Nonsmooth paths are unsatisfactory for mobile robots.
- Unconstrained opt can efficiently smooth these paths.

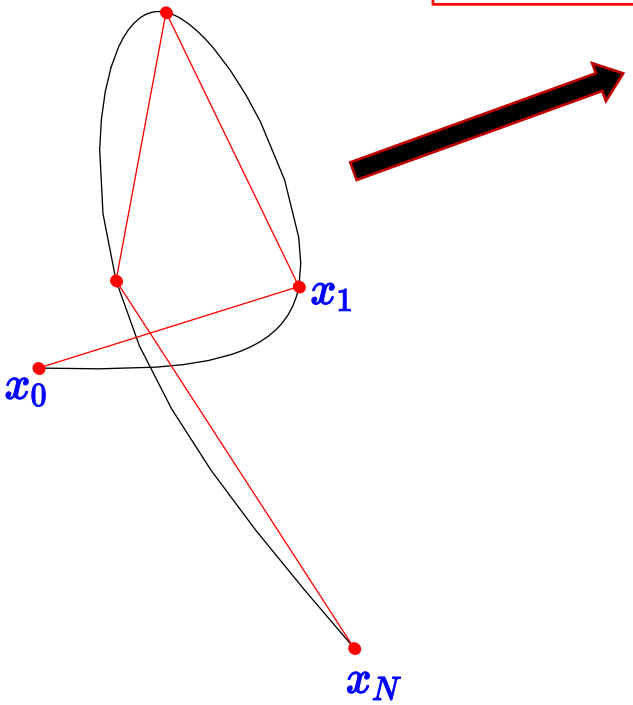
使用无约束优化进行处理



Smooth Navigation Path Generation

Cubic Spline (Minimum Stretch Energy) Path Parameterization

光滑路径参数化



The *i*-th segment $p_i(s) = a_i + b_i s + c_i s^2 + d_i s^3, s \in [0,1]$

Curve and its 1st/2nd order derivative are continuous.

多项式的零阶导数，一阶导数，二阶导数连续

$$C^2: \ p_{i-1}(1) = p_i(0), \ p_{i-1}^{(1)}(1) = p_i^{(1)}(0), \ p_{i-1}^{(2)}(1) = p_i^{(2)}(0),$$

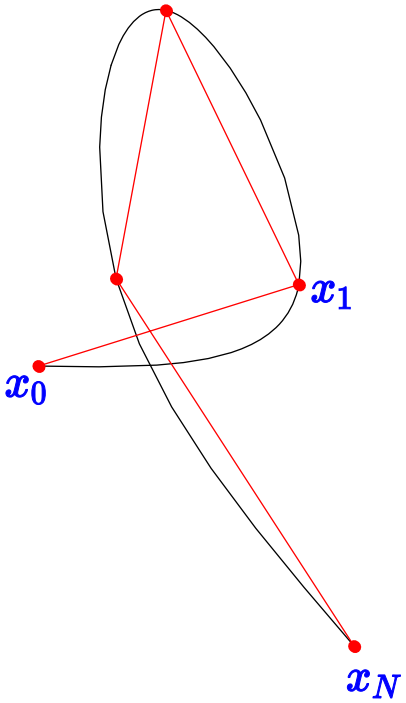
Assume stationary boundary conditions.

假设开始与结束的速度为0

$$p_1^{(1)}(0) = 0, \ p_N^{(1)}(1) = 0$$

Smooth Navigation Path Generation

Cubic Spline (Minimum Stretch Energy) Path Parameterization



A cubic curve sequentially crossing $x_0, x_1, \ldots, x_N$ is given by

$$
\begin{aligned}
a_i &= x_i \\
b_i &= D_i \\
c_i &= 3(x_{i+1} - x_i) - 2D_i - D_{i+1} \\
d_i &= 2(x_i - x_{i+1}) + D_i + D_{i+1}
\end{aligned}
$$

where

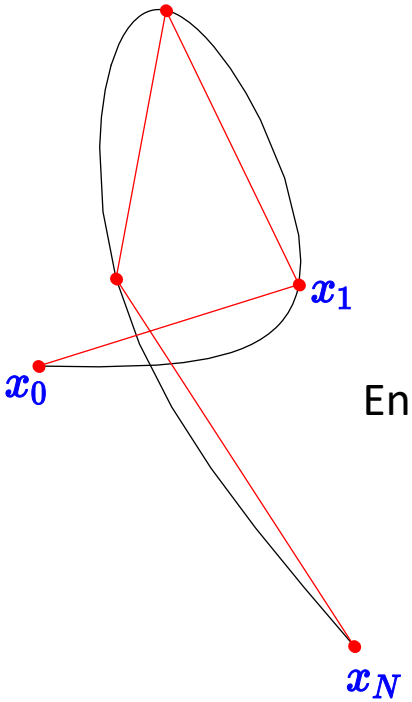
带状矩阵求解线性方程，Di表示的是速度

$$
\begin{bmatrix} D_1 \\ D_2 \\ D_3 \\ D_4 \\ \vdots \\ D_{n-2} \\ D_{n-1} \end{bmatrix} = \begin{bmatrix} 4 & 1 & & & & & \\ 1 & 4 & 1 & & & & \\ & 1 & 4 & 1 & & & \\ & & 1 & 4 & 1 & & \\ & & & \ddots & \ddots & \ddots & \\ & & & & 1 & 4 & 1 \\ & & & & & 1 & 4 \end{bmatrix}^{-1} \begin{bmatrix} 3(x_2 - x_0) \\ 3(x_3 - x_1) \\ 3(x_4 - x_2) \\ 3(x_5 - x_3) \\ \vdots \\ 3(x_{n-1} - x_{n-3}) \\ 3(x_n - x_{n-2}) \end{bmatrix}, \text{ and } D_0 = D_N = 0
$$

Thus the entire trajectory is determined by $x_0, x_1, \ldots, x_N$

Smooth Navigation Path Generation

Cubic Spline (Minimum Stretch Energy) Path Generation



Minimize the stretch energy to make it as smooth as possible

多项式系数，有解析解

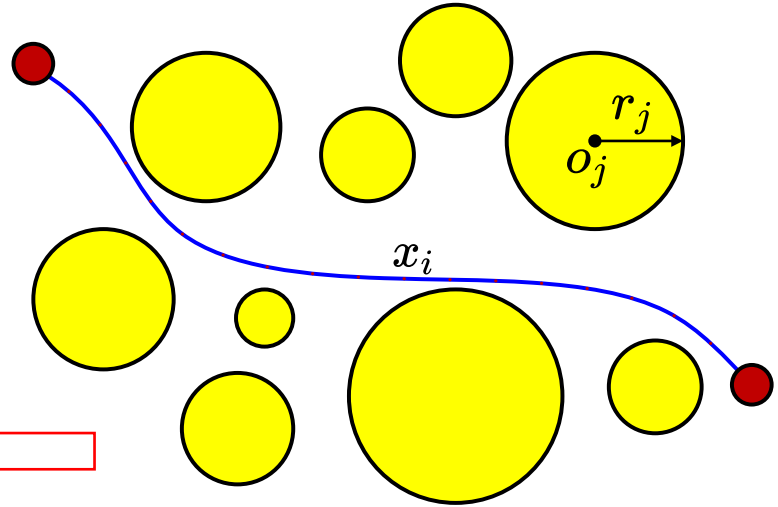
$$\text{Energy}(x_1, x_2, \ldots, x_{N-1}) = \sum_{i=0}^{N} \int_0^1 \left\| p_i^{(2)}(s) \right\|^2 \mathrm{d}s$$

Energy is a function of points since all coefficients are determined by points.

Smooth Navigation Path Generation

Cubic Spline (Minimum Stretch Energy) Path Generation

使用圆形障碍物，来进行碰撞



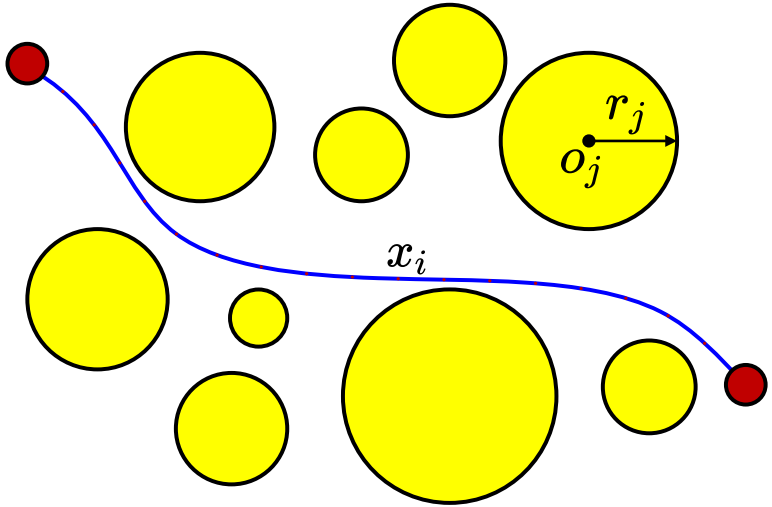
势场优化

$$\text{Potential}(x_1, x_2 \ldots, x_{N-1}) = 1000 \sum_{i=1}^{N-1} \sum_{j=1}^{M} \max(r_j - \|x_i - o_j\|,\ 0)$$

Ensure the curve is collision-free via potential functions!

Smooth Navigation Path Generation

Cubic Spline (Minimum Stretch Energy) Path Generation



Complete the smooth path generation by unconstrained minimization:

potential 非连续

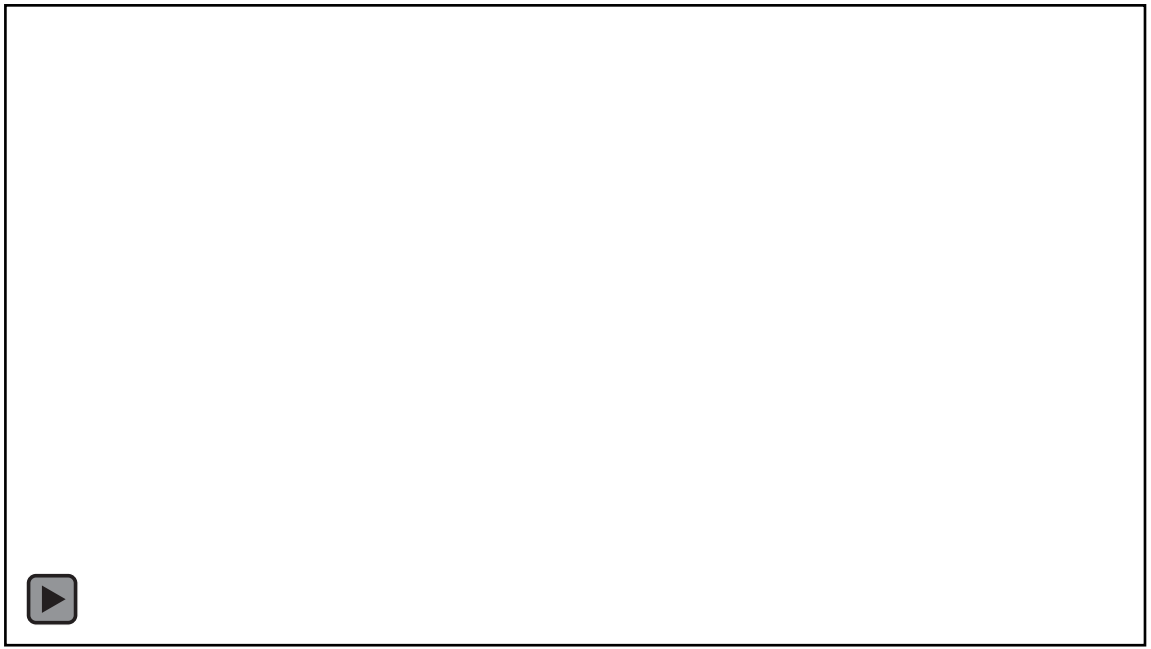
$$\min_{x_1, x_2 \ldots, x_{N-1}} \text{Energy}(x_1, x_2 \ldots, x_{N-1}) + \text{Potential}(x_1, x_2 \ldots, x_{N-1})$$

The non-smooth path can provide an initial guess for decision variables.

Smooth Navigation Path Generation

Cubic Spline (Minimum Stretch Energy) Path Generation

$$\min_{x_1, x_2 \ldots, x_{N-1}} \text{Energy}(x_1, x_2 \ldots, x_{N-1}) + \text{Potential}(x_1, x_2 \ldots, x_{N-1})$$



Thanks for Listening!

Ack.: The slide is prepared by Zhepei Wang and Fei Gao, improved by Lingfeng Wang, Song Zhao, and Shuo Yang.