Convex Sets (I)

Lecture 1, Convex Optimization (Part b)

National Taiwan University

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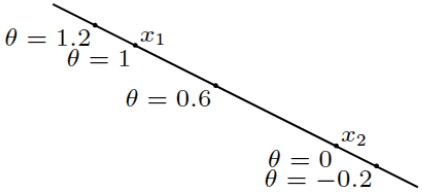
Line

Line

Let $x_1, x_2 \in \mathbf{R}^n$ and $x_1 \neq x_2$. The set of all points

$$\{\theta x_1 + (1-\theta)x_2 \mid \theta \in \mathbf{R}\}$$

is called a **line** passing through x_1 and x_2.



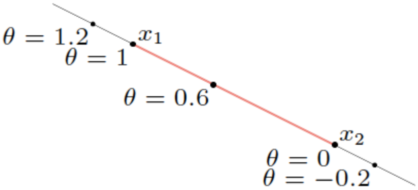
Line Segment

Line Segment

Let $x_1, x_2 \in \mathbf{R}^n$ and $x_1 \neq x_2$. The set of all points

$$\{\theta x_1 + (1-\theta)x_2 \mid \theta \in \mathbf{R}, 0 \leq \theta \leq 1\}$$

is called a **(closed) line segment** between x_1 and x_2.



Line and Line Segment

Line and Line Segment

Let $x_1, x_2 \in \mathbf{R}^n$ and $x_1 \neq x_2$. The set of all points

$$\{\theta x_1 + (1-\theta)x_2 \mid \theta \in \mathbf{R}\}$$

is called a **line** passing through x_1 and x_2. The set of all points

$$\{\theta x_1 + (1-\theta)x_2 \mid \theta \in \mathbf{R}, 0 \leq \theta \leq 1\}$$

represent equality holds

is called a **(closed) line segment** between x_1 and x_2.

Another interpretation:

$$y = x_2 + \theta(x_1 - x_2)$$

is the sum of the **base point** x_2 and the **direction** $x_1 - x_2$ scaled by the parameter θ.

Affine Sets

Affine Sets

A set $C \subseteq \mathbf{R}^n$ is **affine** if the line through any two distinct points in C lies in C. That is,

$$x_1, x_2 \in C, \theta \in \mathbf{R} \quad \Rightarrow \quad \theta x_1 + (1-\theta)x_2 \in C.$$

Affine Combination

Let $x_1, x_2, \cdots, x_k \in \mathbf{R}^n$. Then, a point of the form

$$\theta_1 x_1 + \cdots + \theta_k x_k$$

with $\theta_1 + \cdots + \theta_k = 1$ is referred to as an **affine combination** of the points $x_1, x_2, \cdots, x_k$.

ex: $\theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3$
$= \theta_1 x_1 + (\theta_2 + \theta_3) x'$
where $x' = \frac{1}{\theta_2+\theta_3}(\theta_2 x_2 + \theta_3 x_3)$

Affine Combinations

Affine Combination

Let $x_1, x_2, \cdots, x_k \in \mathbf{R}^n$. Then, a point of the form

$$\theta_1 x_1 + \cdots + \theta_k x_k$$

with $\theta_1 + \cdots + \theta_k = 1$ is referred to as an **affine combination** of the points $x_1, x_2, \cdots, x_k$.

Property

A set is affine if and only if it contains every affine combination of its points.

Affine Sets

Affine Sets and Subspaces

If $C \subseteq \mathbf{R}^n$ is an affine set and $x_0 \in C$, then the set

associate affine set

$$V = C - x_0 = \{x - x_0 \mid x \in C\}$$

↳ 可視為C平移了x_0

is a subspace of $\mathbf{R}^n$. [a]

[a] Note that the subspace V associated with C does not depend on the choice of x_0.

Subspace must be affine, but affine set isn't necessary to be a subspace

Proof: If V is a subspace of $\mathbb{R}^n$, then ① $0 \in V$ ② $\forall v_1, v_2 \in V$, $v_1 + v_2 \in V$

③ $\forall v \in V, \forall c \in R, cv \in V$

$\Rightarrow$ ① $\because x_0 \in C$, $\therefore x = x_0$ makes $0 \in V$

② $\forall x_1, x_2 \in C \Rightarrow v_1 = x_1 - x_2,\ v_2 = x_2 - x_0,\ v_1 v_2 \in V$

$v_1 + v_2 \in V \Leftrightarrow v_1 + v_2 + x_0 \in C \Rightarrow \underset{(1)}{x_1} + \underset{(1)}{x_2} - \underset{(-1)}{x_0} \in C \Rightarrow$ as an affine combination $\Rightarrow$ still in C

Dimension of Affine Sets

Dimension of Affine Sets

The **dimension** of an affine set C is defined as the dimension of the subspace $V = C - x_0$ where x_0 is any element of C.

$\because$ V can be regarded as C 平移

Example: Solution set of linear equations (1/2)

Solution set of linear equations

The solution set of a system of linear equations

$$C = \{x \mid Ax = b\}$$

where $A \in \mathbf{R}^{m\times n}$ and $b \in \mathbf{R}^m$ is an affine set.

Proof: If x_1, x_2 are solutions i.e. $Ax_1 = b$ $Ax_2 = b$

$\forall\ \theta \in R$, $x = \theta x_1 + (1-\theta)x_2 \Rightarrow Ax = A(\theta x_1 + (1-\theta)x_2) = \theta A(\cancel{x_1 - x_2})^{0} \cancel{+ Ax_2}^{b}$

$= Ax_2 = b$

$\because Ax_1 = Ax_2 = b$

must in nullspace

$\therefore$ The solution set is an affine set.

Example: Solution set of linear equations (2/2)

Solution set of linear equations

The solution set of a system of linear equations

$V = C - x_0$

$\Rightarrow V = \{x \mid Ax = 0\}$

$$C = \{x \mid Ax = b\}$$

where $A \in \mathbf{R}^{m \times n}$ and $b \in \mathbf{R}^m$ is an affine set.

- The subspace associated with the affine set C is the nullspace of A.
- Converse: every affine set can be expressed as the solution set of a system of linear equations.

Affine Hull

/hau/

Affine Hull

The set of all affine combinations of points in some set $C \subseteq \mathbf{R}^n$ is called the **affine hull** of C, denoted **aff C**:

$$\textbf{aff } C = \{\theta_1 x_1 + \cdots + \theta_k x_k \mid x_1, \cdots, x_k \in C, \theta_1 + \cdots + \theta_k = 1\}.$$

The affine hull is the smallest affine set that contains C:

- If S is any affine set with $C \subseteq S$, then $\textbf{aff}\, C \subseteq S$.

$\Rightarrow$ Line is the affine hull of line segment

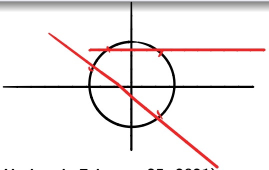
Affine Dimension

Affine Dimension

The **affine dimension** of C, a subset of $\mathbf{R}^n$, is defined by the dimension of its affine hull.

Example

Let $C = \left\{x \in \mathbf{R}^2 \mid x_1^2 + x_2^2 = 1\right\}$. What is the affine dimension of C? 2



contain all R^2 space

Interior

Interior point

An element $x \in C \subseteq \mathbf{R}^n$ is called an **interior point** of C if there exists an $\epsilon > 0$ for which

y是→以x為圓心

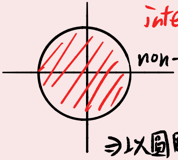
$$\{y \mid \|y - x\|_2 \le \epsilon\}$$

ε為半徑

的球

is a subset of C.

e.g.



⇒以圓周上任一點為圓心就爆了

Interior

The set of all interior points of C is called the **interior** of C, denoted **int** C:

$$\mathbf{int}\, C = \{y \mid y \in C \text{ and } y \text{ is an interior point of } C\}$$

Interior Points and Interior – Example

Example 1

Let $C = \{x \mid 1 \leq x \leq 2\} \subseteq \mathbf{R}$. Then $x = 1.001 \in C$ is an interior point of C while $x = 1$ is not.
The interior of C is $\textbf{int } C = \{x \mid 1 < x < 2\}$

Example 2

Let $C = \left\{x \in \mathbf{R}^3 \mid x_1^2 + x_2^2 + x_3^2 \leq 1\right\}$. Then $x = (0.9, 0, 0) \in C$ is an interior point of C while $x = (1, 0, 0)$ is not.

Relative Interior

Consider a set $C \subseteq \mathbf{R}^n$ whose affine dimension is less than n. That is, $\mathbf{aff}\, C \neq \mathbf{R}^n$. What is the interior of C? No interior, ϕ

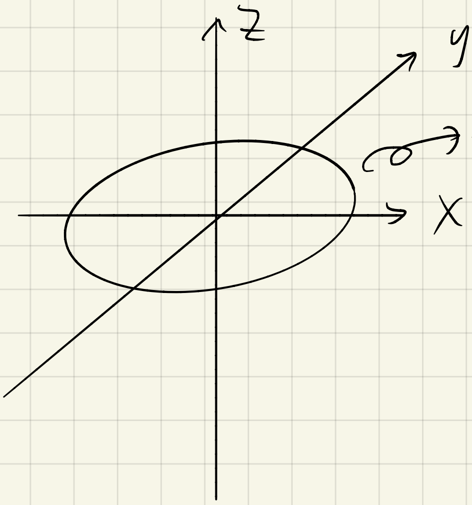
Relative Interior

The **relative interior** of the set C, denoted $\mathbf{relint}\, C$, is defined as its interior relative to **aff** C:

交集仍在C内集合

$$\mathbf{relint}\ C = \{x \in C \mid B(x, r) \cap \mathbf{aff}\ C \subseteq C \text{ for some } r > 0\}$$

where $B(x, r) = \{y \mid ||y - x||_2 \leq r\}$.



平面 C, $\dim C = 2 < R^n = 3$

$\Rightarrow$ no interior point

但實務上需要這種 interior,

$\therefore$ 標定 relative interior, where relative to the affine C.

Relative Interior – An Example

- Consider a square in the (x_1, x_2)-plane in $\mathbf{R}^3$, defined as

$$C = \left\{ x \in \mathbf{R}^3 \mid -1 \leq x_1 \leq 1, -1 \leq x_2 \leq 1, x_3 = 0 \right\}.$$

- Its affine hull is the (x_1, x_2)-plane, i.e.,
  $\mathbf{aff}\, C = \left\{ x \in \mathbf{R}^3 \mid x_3 = 0 \right\}$.
- The interior of C is $\mathbf{int}\ C = \varnothing$.
- The relative interior of C is

$$\mathbf{relint}\ C = \left\{ x \in \mathbf{R}^3 \mid -1 < x_1 < 1, -1 < x_2 < 1, x_3 = 0 \right\}.$$

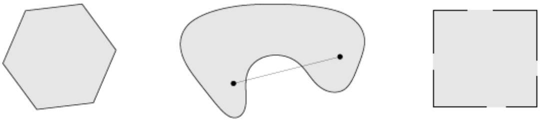
Convex Sets

Convex Set 只算 line segment，affine set 的點可 >2 個

A set C is **convex** if the line segment between any two points in C lies in C. That is, for any $x_1, x_2 \in C$ and any θ with $0 \leq \theta \leq 1$, we have

$$\theta x_1 + (1-\theta)x_2 \in C.$$

Example: which of following is convex?



yes NO NO

Example: Every affine set is also convex. Any line segment is also convex.

convex is not necessary to be affine set

Convex Combination

Convex combination

A point of the form $\theta_1 x_1 + \cdots + \theta_k x_k$, where $\theta_1 + \cdots + \theta_k = 1$ and $\theta_i \geq 0$, $i = 1, \cdots, k$, is called a **convex combination** of the points $x_1, \cdots, x_k$.

Property

A set is convex if and only if it contains every convex combination of its points.

Convex Hull

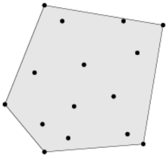
Convex Hull

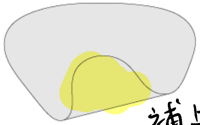
The **convex hull** of a set C, denoted **conv** C, is the set of all convex combinations of points in C:

$$\textbf{conv } C = \{\theta_1 x_1 + \cdots + \theta_k x_k \mid x_i \in C,\ \theta_i \geq 0,\ i = 1, \cdots, k,\ \theta_1 + \cdots + \theta_k = 1\}.$$

Property: The convex hull **conv** C is always convex. It is the smallest convex set that contains C.

Q 証明





補上這段就是 convex set}

Generalized Definitions of Convex Combinations

- Infinite sum:
  - If C is convex and let $x_1, x_2, \cdots \in C$, then $\sum_{i=1}^{\infty} \theta_i x_i \in C$ where $\theta_i \geq 0, i = 1, 2, \cdots$ and $\sum_{i=1}^{\infty} \theta_i = 1$.
- Integral:
  - Let C be a convex set. Consider a function $p : \mathbf{R}^n \to \mathbf{R}$ that satisfies $p(x) \geq 0, \forall x \in C$ and $\int_C p(x)dx = 1$. Then $\int_C p(x)x \; dx \in C$.
- Probability distributions (most general form)
  - Suppose $C \subseteq \mathbf{R}^n$ is convex and x is a random vector with $x \in C$ with probability one. Then $\mathbf{E}[x] \in C$.

On Various Types of “Combinations”

Compare “linear combination,” “affine combination,” and “convex combination”. All of these three types of combinations can be defined as the set $\{\theta_1 x_1 + \cdots + \theta_k x_k\}$ with certain constraints on the coefficients $\theta_1, \cdots, \theta_k$.

Type	Constraints on θ_i	Set of all combinations
linear combination	$\theta_1, \cdots, \theta_k \in \mathbf{R}$	span
affine combination	$\theta_1 + \cdots + \theta_k = 1$	affine hull
convex combination	$\theta_1 + \cdots + \theta_k = 1, \ \theta_i \geq 0$	convex hull

Cones

Cone

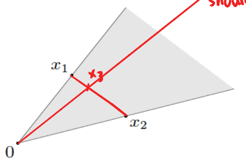
A set C is called a **cone** if for every $x \in C$ and $\theta \geq 0$ we have $\theta x \in C$. The set C is also said to be **nonnegative homogeneous**. $\vec{0}$ in cone

Convex Cone

A set C is called a **convex cone** if it is convex and is a cone. That is, for any $x_1, x_2 \in C$ and $\theta_1, \theta_2 \geq 0$ we have

$$\theta_1 x_1 + \theta_2 x_2 \in C.$$

should be convex as well



Conic Combination

Conic combination

A point of the form $\theta_1 x_1 + \cdots + \theta_k x_k$ with $\theta_1, \cdots, \theta_k \geq 0$ is called a **conic combination** (or a **nonnegative linear combination**) of $x_1, x_2, \cdots, x_k$.

- Property: If x_i are in a convex cone C, then every conic combination of x_i is in C.
- Property: A set C is a convex cone if and only if it contains all conic combinations of its elements.
- Generalized definitions: The idea of conic combination can be generalized to infinite sums and integrals.

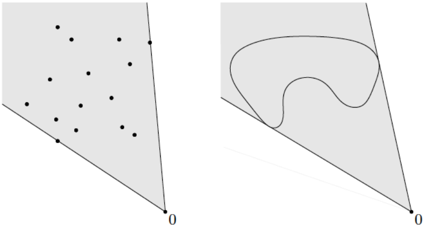
Conic Hull

Conic Hull

The **conic hull** of a set C is the set of all conic combinations of points in C:

$$\{\theta_1 x_1 + \cdots + \theta_k x_k \mid x_i \in C,\ \theta_i \geq 0,\ i = 1, \cdots, k\}.$$

Property: The conic hull of a set C is the smallest convex cone that contains C.



On Various Types of "Combinations"

Compare "linear combination," "affine combination," "convex combination," and "conic combination". All of these four types of combinations can be defined as the set $\{\theta_1 x_1 + \cdots + \theta_k x_k\}$ with certain constraints on the coefficients $\theta_1, \cdots, \theta_k$.

Type	Constraints on θ_i	Set of all combinations
linear combination	$\theta_1, \cdots, \theta_k \in \mathbf{R}$	span
affine combination	$\theta_1 + \cdots + \theta_k = 1$	affine hull
convex combination	$\theta_1 + \cdots + \theta_k = 1,\ \theta_i \geq 0$	convex hull
conic combination	$\theta_1, \ldots, \theta_k \geq 0$	conic hull

Some Simple Examples of Affine / Convex Sets / Cones

but $\emptyset$ exists nothing ⇒ affine and convex, but not subspace.

If there exists any component —, it's affine

- The empty set $\varnothing$ is affine (and hence convex).
- Any single point (i.e., **singleton**) $\{x_0\}$ is affine (and convex).
- The whole space $\mathbf{R}^n$ is affine (and convex).
- Any subspace is affine, and a convex cone. subspace must be cone.
- Any line is affine. If it passes through zero, it is a subspace, and also a convex cone.
- A line segment is convex, but is in general not affine.
- A **ray**, having the form $\{x_0 + \theta v \mid \theta \geq 0\}$, where $v \neq 0$, is convex but not affine. If $x_0 = 0$, then it is a convex cone.

Hyperplane

不见得是 subspace, but its affine set dimension is $n-1$.

Hyperplane

A **hyperplane** is a set of the form

$$\left\{x \;\middle|\; a^T x = b\right\}$$

where $a \in \mathbf{R}^n$, $a \neq 0$, and $b \in \mathbf{R}$.

trivial : $0=0$

多條 ⇒ 取交集

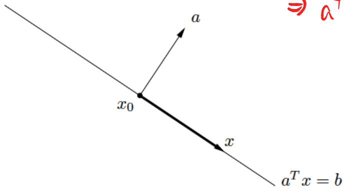
- A hyperplane is the solution set of a nontrivial linear equation among components of x. Thus, a hyperplane is affine.
- The vector a is called the **normal vector** of the hyperplane. Every point in the hyperplane has a constant inner product with the normal vector a.
- The constant $b \in \mathbf{R}$ determines the offset of the hyperplane from 0.

Hyperplane

- The hyperplane $\{x \mid a^T x = b\}$ can be rewritten as $\{x \mid a^T(x - x_0) = 0\}$, where x_0 is any point in the hyperplane. 任選

$a^T x_0 = b$, $a^T x = b$

$\Rightarrow a^T(x - x_0) = 0$



???

- Further, we can write

$$\left\{x \mid a^T(x - x_0) = 0\right\} = x_0 + a^{\perp}$$

where $a^{\perp}$ denotes the orthogonal complement of a: $a^{\perp} = \left\{v \mid a^T v = 0\right\}$.

Halfspaces

A hyperplane divides $\mathbf{R}^n$ into two **halfspaces**.

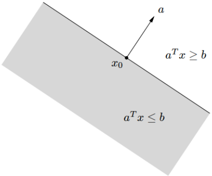
Halfspaces

A (closed) **halfspace** is a set of the form

$$\left\{x \mid a^T x \overset{\text{open}}{\leq} b\right\},$$

where $a \in \mathbf{R}^n$, $a \neq 0$, and $b \in \mathbf{R}$.

- A halfspace is the solution set of one (nontrivial) linear inequality.
- Halfspaces are convex, but not affine. ∵只佔了一半的空間

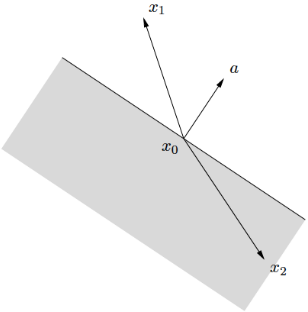


Halfspaces

- The halfspace $\{x \mid a^T x \leq b\}$ can also be rewritten as

$$\left\{x \mid a^T(x - x_0) \leq 0\right\},$$

where x_0 is any point on the associated hyperplane (i.e., $a^T x_0 = b$).



Halfspaces

- The boundary[1] of the halfspace $\{x \mid a^T x \leq b\}$ is the hyperplane $\{x \mid a^T x = b\}$.
- The set
$$\left\{x \mid a^T x < b\right\}$$
is the interior of the halfspace $\{x \mid a^T x \leq b\}$. It is called an **open halfspace**.

[1] A formal definition of boundary will be given somewhere else

Euclidean Balls

Euclidean Ball

A **Euclidean ball** (or just **ball**) in $\mathbf{R}^n$ has the form

圓心 半徑

$$B(x_c, r) = \{x \mid ||x - x_c||_2 \leq r\} = \left\{x \mid (x - x_c)^T (x - x_c) \leq r^2\right\}$$

2-norm ⇒ inner product with itself ⇒ $||x-x_c||_2 = \sqrt{(x-x_c)^T(x-x_c)} \leq r$

where $r > 0$ and $|| \cdot ||_2$ denotes the Euclidean norm.
The vector x_c is the **center** of the ball. The scalar r is its **radius**.

- $B(x_c, r)$ consists of all points within a distance r of the center x_c.
- The Euclidean ball can be rewritten as

u 任選

$$B(x_c, r) = \{x_c + ru \mid ||u||_2 \leq 1\}.$$

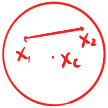
Euclidean Balls

Property

A Euclidean ball is a convex set.

Proof: $x_1 = x_c + r u_1, \ \|u_1\| \le 1$

$x_2 = x_c + r u_2, \ \|u_2\| \le 1$



直觀

$$\begin{aligned} x &= \theta x_1 + (1-\theta) x_2 \\ &= x_c + \theta r u_1 + (1-\theta) r u_2 \\ &= x_c + r \underbrace{(\theta u_1 + (1-\theta) u_2)}_{u} \\ &= x_c + r u \end{aligned}$$

Claim $\|u\| \le 1$, then it's proven.

$$\begin{aligned} \Rightarrow \|u\| &= \|\theta u_1 + (1-\theta) u_2\| \\ \text{三角不等式} &\le \|\theta u_1\| + \|(1-\theta) u_2\| \\ &= |\theta| \, \|u_1\| + |(1-\theta)| \, \|u_2\| \\ &= \theta \|u_1\| + (1-\theta) \|u_2\| \\ &\le \theta \cdot 1 + (1-\theta) \cdot 1 \\ &= 1 \ \blacksquare \end{aligned}$$

Ellipsoid

Ellipsoid

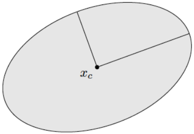
An **ellipsoid** has the form $P \in S^n_{++}$ if $P = I$, $\mathcal{E} = \{x \mid (x-x_c)^T I (x-x_c) \leq 1\}$

$$\mathcal{E} = \left\{ x \;\middle|\; (x - x_c)^T P^{-1} (x - x_c) \leq 1 \right\},$$

where P is symmetric and positive definite: $P = P^T \succ 0$.
The vector $x_c \in \mathbf{R}^n$ is the **center** of the ellipsoid.

- The lengths of the semi-axes of $\mathcal{E}$ are given by $\sqrt{\lambda_i}$ where λ_i are the eigenvalues of P.
- A ball is an ellipsoid with $P = r^2 I$. invertible
- An ellipsoid is convex.

Ellipsoid



- The ellipsoid $\mathcal{E} = \left\{x \mid (x - x_c)^T P^{-1}(x - x_c) \leq 1\right\}$ can be rewritten as

$$\mathcal{E} = \{x_c + Au \mid ||u||_2 \leq 1\}$$

$\mathcal{E} = \{x_c + ru\}$

$= \{x_c + \underbrace{rI}_{\text{positive definite}} u\}$

where A is square and nonsingular.

- W.l.o.g., we can assume A is symmetric and positive definite (by taking $A = P^{1/2}$). $P^{\frac{1}{2}} \cdot P^{\frac{1}{2}} = A \cdot A = P$

Degenerate Ellipsoid

- If A is symmetric positive semidefinite but singular, then the set $\mathcal{E} = \{x_c + Au \mid ||u||_2 \leq 1\}$ is called a **degenerate ellipsoid**.
- Its affine dimension is rank A.
- Degenerate ellipsoids are also convex.