

OPTIMIZATION USING PYTHON

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IITH Future Wireless Communication (FWC)

Assignment

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1 Problem

Find the absolute maximum value and the absolute minimum value of the following functions in the given intervals:

$$f(x) = 4x - \frac{1}{2}x^2, x \in \left[-2, \frac{9}{2}\right] \quad (1)$$

2 Solution

A function $f(x)$ is said to be convex if following inequality is true for $\lambda \in [0, 1]$:

$$\lambda f(x_1) + (1 - \lambda)f(x_2) \geq f(\lambda x_1 + (1 - \lambda)x_2) \quad (2)$$

Checking convexity of $f(x)$:

$$\lambda \left(4x_1 - \frac{1}{2}x_1^2\right) + (1 - \lambda) \left(4x_2 - \frac{1}{2}x_2^2\right) \geq \quad (3)$$

$$4(\lambda x_1 + (1 - \lambda)x_2) - \frac{1}{2}(\lambda x_1 + (1 - \lambda)x_2)^2$$

$$x_1^2 \left(\frac{\lambda^2 - \lambda}{2}\right) + x_2^2 \left(\frac{\lambda^2 - \lambda}{2}\right) + 2x_1x_2 \left(\frac{\lambda - \lambda^2}{2}\right) \geq 0 \quad (4)$$

$$\left(\frac{\lambda^2 - \lambda}{2}\right)(x_1^2 + x_2^2 - 2x_1x_2) \geq 0 \quad (5)$$

$$-\frac{1}{2}\lambda(1 - \lambda)(x_1 - x_2)^2 \geq 0 \quad (6)$$

$$\Rightarrow \frac{1}{2}\lambda(1 - \lambda)(x_1 - x_2)^2 \leq 0 \quad (7)$$

Equation (7) holds true for all $\lambda \in (0, 1)$. Hence the given function $f(x)$ is concave For a general quadratic equation

$$f(x) = ax^2 + bx + c \quad (8)$$

1. For Maxima :

Using gradient ascent method,

$$x_n = x_{n-1} + \mu \frac{df(x)}{dx} \quad (9)$$

$$\frac{df(x)}{dx} = 4 - x \quad (10)$$

After substituting 10 in 9 we get:

$$x_n = x_{n-1} + \mu(4 - x_{n-1}) \quad (11)$$

In equation (9), μ is a variable parameter known as step size. x_{n+1} is the next position. The plus sign refers to the maximization part of gradient ascent. Assume, $\mu = 0.001$, Taking $x_0 = -2$, precision = 0.00000001 and following the above method, we keep doing iterations until $x_{n+1} - x_n$ becomes less than the value of precision we have chosen.

(a) The absolute maxima occurs at 3.9999900196756437

$$x_n = 4 \quad (12)$$

(b) The value of $f(x)$ at maxima is 7.999999999950196

$$\text{Maxima} = 7.999999999950196 \approx 8 \quad (13)$$

$$\text{Maxima Point} = 3.9999900196756437 \approx 4 \quad (14)$$

Hence, The maxima value of $f(x)$ at $x = 4$ is 8.

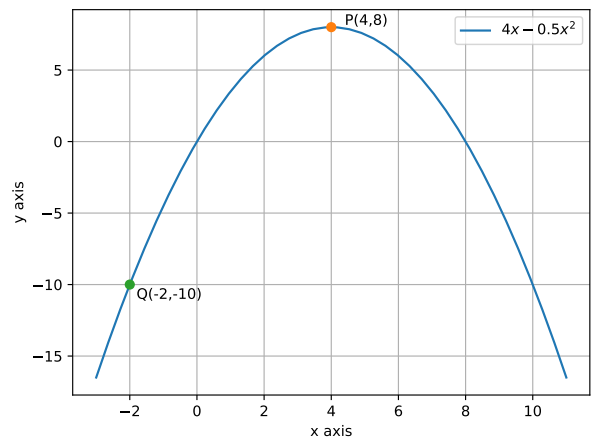


Figure 1: $f(x) = 4x - 0.5x^2$

2. For Minima : Critical point is given by

$$\frac{df(x)}{dx} = 0 \quad (15)$$

$$\Rightarrow x = 4 \quad (16)$$

and, end points are $x = -2$ and $x = 4.5$. Using table1,

x	$f(x)$
-2	-10
4	8
4.5	7.875

Table 1: Value of $f(x)$

$$\boxed{\text{Minima} = -10} \quad (17)$$

$$\boxed{\text{Minima Point} = -2} \quad (18)$$

Hence, The minima value of $f(x)$ at $x = -2$ is -10.

The following python code computes the maxima,minima value as plotted in Fig. 1.

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https://github.com/velicharlagokulkumar/FWC\_module1/blob/main/optimization/other/codes/optimize.py
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