

Optimization Models: Homework #4

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Problem 1

Find all constant coefficients a_0, a_1, a_2, a_3 for which the following problem is a convex optimization:

$$\min_{x \in \mathbb{R}^2} \quad \left(\frac{1}{12}x_1^4 + a_3x_1^3 + a_2x_1^2 + a_1x_1 + a_0 \right) + x_2^{18} \quad (1a)$$

$$\text{s.t.} \quad a_2x_1^2 + a_1x_1 + a_0 \leq -10x_2 + 5 \quad (1b)$$

$$a_1x_1 + a_0 = x_2 + 1 \quad (1c)$$

Solution

For the above to be a convex optimization problem, the objective function and the function defining the inequality constraint must be convex, while the function defining the equality constraint must be affine. For the objective function, the 2nd-order convexity condition, $\nabla^2 f(x) \succeq 0$, must hold:

$$\nabla f(x) = \begin{bmatrix} \frac{1}{3}x_1^3 + 3a_3x_1^2 + 2a_2x_1 + a_1 \\ 18x_2^{17} \end{bmatrix}$$

$$\nabla^2 f(x) = \begin{bmatrix} x_1^2 + 6a_3x_1 + 2a_2 & 0 \\ 0 & 306x_2^{16} \end{bmatrix}$$

If the leading principal minors of this matrix are non-negative, then the matrix is positive semidefinite. For the first leading principal minor:

$$\begin{aligned} x_1^2 + 6a_3x_1 + 2a_2 &\geq 0 \\ x_1^2 + 6a_3x_1 + 9a_3^2 - 9a_3^2 + 2a_2 &\geq 0 \\ (x_1 + 3a_3)^2 + (2a_2 - 9a_3^2) &\geq 0 \\ (\text{since } (x_1 + 3a_3)^2 \geq 0) \quad (2a_2 - 9a_3^2) &\geq 0 \\ \Rightarrow a_2 &\geq \frac{9}{2}a_3^2 \end{aligned}$$

The second leading principal minor is $(x_1^2 + 6a_3x_1 + 2a_2)(306x_2^{16}) \geq 0$, which holds for all $x_2 \in \mathbb{R}$ since $306x_2^{16} \geq 0$. Therefore, for the objective function to be convex:

$$a_2 \geq \frac{9}{2}a_3^2$$

The function defining the inequality constraint must also be convex. This function is $g(x) = a_2x_1^2 + a_1x_1 + a_0 + 10x_2 - 5$. Its Hessian is:

$$\nabla^2 g(x) = \begin{bmatrix} 2a_2 & 0 \\ 0 & 0 \end{bmatrix}$$

For this matrix to be positive semidefinite, $2a_2 \geq 0$. The function defining the equality constraint is $h(x) = a_1x_1 + a_0 - x_2 - 1$, which is affine for all values of a_1 and a_0 . Therefore, the optimization problem is convex for:

$$a_2 \geq \frac{9}{2}a_3^2, a_0 \in \mathbb{R}, a_1 \in \mathbb{R}, a_3 \in \mathbb{R}$$

Problem 2

Consider the optimization problem:

$$\min_{x \in \mathbb{R}^3} e^{-x_1 - x_2 - x_3} + (x_1 + 2x_2 + 3x_3)^4 \quad (2a)$$

$$\text{s.t. } x_1 - x_2 - x_3 = 1 \quad (2b)$$

$$x_1^2 + x_2^2 + x_3^2 + x_1x_2 + x_2x_3 + x_1x_3 \leq 2 \quad (2c)$$

$$0 \leq x_1 \leq 1 \quad (2d)$$

$$0 \leq x_2 \leq 1 \quad (2e)$$

$$0 \leq x_3 \leq 1 \quad (2f)$$

- i) Prove that $x = [1 \ 0 \ 0]^T$ is a feasible point.
- ii) Using the Weierstrass theorem, prove that the above optimization problem has a solution.
- iii) Prove that every local minimum of the above optimization problem is a global minimum.

Solution

- i) The point $x = [1 \ 0 \ 0]^T$ is feasible if each constraint is satisfied at it. The equality constraint is satisfied since

$$x_1 - x_2 - x_3 = 1 - 0 - 0 = 1.$$

The inequality constraint is satisfied since

$$x_1^2 + x_2^2 + x_3^2 + x_1x_2 + x_2x_3 + x_1x_3 = 1^2 + 0^2 + 0^2 + 1 \cdot 0 + 0 \cdot 0 + 1 \cdot 0 = 1 \leq 2.$$

The remaining constraints are satisfied since

$$0 \leq x_1 = 1 \leq 1, \quad 0 \leq x_2 = 0 \leq 1, \quad 0 \leq x_3 = 0 \leq 1.$$

Therefore, the point $x = [1 \ 0 \ 0]^T$ is feasible.

- ii) The Weierstrass theorem states that an optimization problem with a continuous objective function has a finite solution if the feasible set is closed and bounded. In terms of this optimization problem, if the functions defining the inequality and equality constraints are continuous, then the feasible set is closed. The functions

$$x_1 - x_2 - x_3 - 1, \quad x_1^2 + x_2^2 + x_3^2 + x_1x_2 + x_2x_3 + x_1x_3, \quad -x_1, \quad x_1 - 1, \quad -x_2, \quad x_2 - 1, \quad -x_3, \quad x_3 - 1$$

are all continuous. Therefore, the feasible set is closed. The feasible set is a subset of the box defined by the constraints $0 \leq x_i \leq 1$ for $i = 1, 2, 3$, which is bounded. Therefore, the feasible set is also bounded. Since the objective function

$$e^{-x_1 - x_2 - x_3} + (x_1 + 2x_2 + 3x_3)^4$$

is continuous, the optimization problem has a finite solution.

- iii) For a convex optimization problem, any local minimum is also a global minimum. Since the objective function is the sum of an exponential function and a polynomial function, both of which are convex, the objective function is convex. Since the functions defining the inequality constraints are convex and the functions defining the equality constraints are affine, the feasible set is convex. Therefore, the optimization problem is convex, and every local minimum is a global minimum.

Problem 3

Consider a convex function $f(x_1, x_2) : \mathbb{R}^2 \rightarrow \mathbb{R}$ such that:

- The points $(2, 2)$ and $(-2, 4)$ are both global minima of the function $f(x_1, x_2)$ with the property that $f(2, 2) = 5$.
- $f(0, 0)$ is equal to 10.

Answer the following questions:

- Prove that the point $(0, 3)$ is a global minimum of the function $f(x_1, x_2)$.
- Prove that the point $(0, -1)$ is not a local minimum of the function $f(x_1, x_2)$.

Solution

- The point $(0, 3)$ lies on the line segment between the points $(2, 2)$ and $(-2, 4)$ when $\alpha = \frac{1}{2}$. Since $f(x_1, x_2)$ is convex, for any two points $x, y \in \mathbb{R}^2$ and any $\alpha \in [0, 1]$, $f(\alpha x + (1 - \alpha)y) \leq \alpha f(x) + (1 - \alpha)f(y)$. Substituting in $x = (2, 2)$ $y = (-2, 4)$ and $\alpha = \frac{1}{2}$ into the inequality,

$$\begin{aligned} f(\alpha(2, 2) + (1 - \alpha)(-2, 4)) &\leq \frac{1}{2}f(2, 2) + \frac{1}{2}f(-2, 4) \\ f(0, 3) &\leq \frac{1}{2}(5) + \frac{1}{2}(5) \\ f(0, 3) &\leq 5 \end{aligned}$$

Since $f(2, 2) = f(-2, 4) = 5$ are both global minima, $f(0, 3) = 5$ and is a global minimum.

- There exists a line through the points $(0, -1)$ and $(0, 3)$ that goes through the point $(0, 0)$. When α is equal to $\frac{3}{4}$, the point is on the line $\alpha(0, 3) + (1 - \alpha)(0, -1) = (0, 0)$. Since $f(x_1, x_2)$ is a convex function,

$$\begin{aligned} f(0, 0) &\leq \frac{3}{4}f(0, -1) + \frac{1}{4}f(0, 3) \\ 10 &\leq \frac{3}{4}f(0, -1) + \frac{1}{4}(5) \\ \frac{35}{4} &\leq f(0, -1) \end{aligned}$$

So, $f(0, -1)$ is at least $\frac{35}{4}$, which is greater than $f(0, 3)$. Therefore, $(0, -1)$ cannot be a local minimum of $f(x_1, x_2)$, because for any $\alpha \in [0, 1]$

$$f(\alpha(0, -1) + (1 - \alpha)(0, 3)) \leq \alpha f(0, -1) + (1 - \alpha)f(0, 3) \leq f(0, -1)$$

So any point on the line segment between $(0, -1)$ and $(0, 3)$, which lies at a global minimum, has a function value less than that at $(0, -1)$. Any neighborhood around $(0, -1)$ will contain points on this line segment, so $(0, -1)$ cannot be a local minimum.

Problem 4

Answer the following questions about coercive functions:

- i) Find all coefficients $\alpha_1, \dots, \alpha_n$ and β_1, \dots, β_n for which the function

$$\alpha_1 x_1^2 + \dots + \alpha_n x_n^2 + \cos(\beta_1 x_1^3 + \dots + \beta_n x_n^3) \quad (3)$$

is coercive.

- ii) Given a constant a , prove that the function $x_1^2 + x_2^2 + ax_1x_2$ is coercive if $|a| < 2$ and is not coercive if $|a| \geq 2$.

Solution

- i) For the function to be coercive, $\lim_{\|x\| \rightarrow \infty} f(x) = \infty$ must hold. The cosine term is bounded between -1 and 1, so as $\|x\| \rightarrow \infty$, so the coefficients β_i can take on any value. All coefficients α_i must be positive for the quadratic term to grow without bound as $\|x\| \rightarrow \infty$ for any x . This is because if any α_i is negative, then along the axis corresponding to that variable, that is, when all other variables are zero, the function will tend to $-\infty$ as that variable tends to ∞ . Therefore, the function is coercive if and only if $\alpha_i > 0$ for all $i = 1, \dots, n$.

- ii) The function $x_1^2 + x_2^2 + ax_1x_2$ can be rewritten in the form $x^\top Ax$ as

$$\begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} 1 & \frac{a}{2} \\ \frac{a}{2} & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}.$$

If A is positive definite, then $x^\top Ax > 0$ for all $x \neq 0$, and the eigenvalues of A are positive. The minimum solution to the problem

$$\begin{aligned} \min_{x \in \mathbb{R}^2} \quad & x^\top Ax \\ \text{s.t.} \quad & \|x\|_2 = 1 \end{aligned}$$

is $\lambda_{\min}\|x\|_2^2$ where λ_{\min} is the smallest eigenvalue of A . Therefore, $x_1^2 + x_2^2 + ax_1x_2 \geq \lambda_{\min}\|x\|_2^2$, which gives coercivity when A is positive definite. The eigenvalues of A are given by the characteristic polynomial

$$\det(A - \lambda I) = (1 - \lambda)^2 - \left(\frac{a}{2}\right)^2 = 0$$

which has solutions $\lambda = 1 \pm \frac{a}{2}$. When A is positive definite, both eigenvalues are strictly positive, which is the case when $|a| < 2$. In this case, the function $x_1^2 + x_2^2 + ax_1x_2$ is greater than or equal to $(1 - \frac{a}{2})\|x\|_2^2$, which tends to infinity as $\|x\|_2$ tends to infinity, since $(1 - \frac{a}{2}) > 0$, so the function is coercive.