

CME 307 / MS&E 311: Optimization

Optimality conditions and convexity

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Questions from last class

- ▶ clarify proof of strong duality
- ▶ how many iterations of branch and bound?
- ▶ how to use duality to solve a problem? when to stop?
- ▶ duality for problems with inequality constraints?

Outline

Constrained and unconstrained optimization

Optimality conditions

Convex optimization

Constrained vs unconstrained optimization

constrained optimization

- ▶ examples: scheduling, routing, packing, logistics, scheduling, control
- ▶ what's hard: finding a feasible point

unconstrained optimization

- ▶ examples: data fitting, statistical/machine learning
- ▶ what's hard: reducing the objective

both are necessary for real-world problems!

Unconstrained smooth optimization

for $f : \mathbf{R}^n \rightarrow \mathbf{R}$ ctly differentiable,

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{variable} & x \in \mathbf{R}^n \end{array}$$

how to solve?

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how to solve? approximate as a quadratic problem

$$f(x) \approx f(x_0) + \nabla f(x_0)^T (x - x_0) + \frac{1}{2}(x - x_0)^T H(x_0)(x - x_0)$$

and find solution x_{quad} to the quadratic problem.

then set $x_0 \leftarrow x_{\text{quad}}$ and repeat.

Nonlinear optimization

optimization problem: nonlinear form

$$\begin{array}{ll}\text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq b_i, \quad i = 1, \dots, m_1 \\ & h(x) = 0 \\ \text{variable} & x \in \mathbf{R}^n\end{array}$$

- ▶ $x = (x_1, \dots, x_n)$: optimization variables
- ▶ $f_0 : \mathbf{R}^n \rightarrow \mathbf{R}$: objective function
- ▶ $f_i : \mathbf{R}^n \rightarrow \mathbf{R}, i = 1, \dots, m$: constraint functions

special case: **unconstrained optimization**

Example: process control

You are the process engineer for a desalination plant that produces drinking water. The plant has a variety of knobs, collected in vector x , that you can turn to control the process. These control, e.g., how much water is pumped into the plant, how much pressure is used to force the water through filters, and how much of each chemical is added to the water.

- ▶ $f_0(x)$: cost of water produced
- ▶ $f_i(x)$: level of each measured impurity in the water
- ▶ b_i : maximum allowable level of each impurity

Given a setting of the knobs, you can observe the cost of water produced and the levels of impurities.

What is the optimal setting of the knobs?

Oracles

an optimization **oracle** is your interface for accessing the problem data:
e.g., an oracle for $f : \mathbf{R}^n \rightarrow \mathbf{R}$ can evaluate for any $x \in \mathbf{R}^n$:

- ▶ **zero-order:** $f_0(x)$
- ▶ **first-order:** $f_0(x)$ and $\nabla f_0(x)$
- ▶ **second-order:** $f_0(x)$, $\nabla f_0(x)$, and $\nabla^2 f_0(x)$

why oracles?

- ▶ can optimize real systems based on observed output (not just models)
- ▶ can use and extend old or complex but trusted code (e.g., NASA, PDE simulations, ...)
- ▶ can prove lower bounds on the oracle complexity of a problem class

source: Nesterov 2004 “Introductory Lectures on Convex Optimization”

Nonlinear optimization: how to solve?

depends on the oracle:

- ▶ first- or second-order: approximate by a sequence of quadratic problems
- ▶ zero-order: harder, lots of methods
 - ▶ simulated annealing
 - ▶ Bayesian optimization
 - ▶ pseudo-higher-order methods, e.g., compute approximate gradient

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Solution of an optimization problem

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

for $f : \mathcal{D} \rightarrow \mathbf{R}$. x^* is a

- ▶ **global minimizer** if $f(x) \geq f(x^*)$ for all $x \in \mathcal{D}$.
- ▶ **local minimizer** if there is a neighborhood \mathcal{N} around x^* so that $f(x) \geq f(x^*)$ for all $x \in \mathcal{N}$.
- ▶ **isolated local minimizer** if the neighborhood \mathcal{N} contains no other local minimizers.
- ▶ **unique minimizer** if it is the only global minimizer.

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pictures!

First order optimality condition

Theorem

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proof: suppose by contradiction that $\nabla f(x^*) \neq 0$. consider points of the form $x_\alpha = x^* - \alpha \nabla f(x^*)$ for $\alpha > 0$. by definition of the gradient,

$$\lim_{\alpha \rightarrow 0} \frac{f(x_\alpha) - f(x^*)}{\alpha} = -\nabla f(x^*)^\top \nabla f(x^*) = -\|\nabla f(x^*)\|^2 < 0$$

so for any sufficiently small $\alpha > 0$, we have $f(x_\alpha) < f(x^*)$, which contradicts the fact that x^* is a local minimizer.

Second order optimality condition

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If $x^ \in \mathbf{R}^n$ is a local minimizer of a twice differentiable function $f : \mathbf{R}^n \rightarrow \mathbf{R}$, then $\nabla^2 f(x^*) \succeq 0$.*

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If $x^* \in \mathbf{R}^n$ is a local minimizer of a twice differentiable function $f : \mathbf{R}^n \rightarrow \mathbf{R}$, then $\nabla^2 f(x^*) \succeq 0$.

proof: similar to the previous proof. use the fact that the second order approximation

$$f(x_\alpha) \approx f(x^*) + \nabla f(x^*)^\top (x_\alpha - x^*) + \frac{1}{2}(x_\alpha - x^*)^\top \nabla^2 f(x^*)(x_\alpha - x^*)$$

is accurate locally to show a contradiction unless $\nabla^2 f(x^*) \succeq 0$: if not, there is a direction v such that $v^\top \nabla^2 f(x^*) v < 0$. then $f(x + \alpha v) < f(x^*)$ for α arbitrarily small, which contradicts the fact that x^* is a local minimizer.

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$$\theta w + (1 - \theta)v \in S$$

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Q: Which of these are convex?

ellipsoid, half moon

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Q: Which of these are convex?

quadratic, abs, pwl, step, jump, logistic, logistic loss

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- ▶ a function f is concave if $-f$ is convex
- ▶ concave maximization \implies a convex optimization problem

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proof? suppose by contradiction that another point x' is a global minimizer, with $f(x') < f(x^*)$. draw the chord between x' and x^* . since the chord lies above f , every convex combination $x = \theta x^* + (1 - \theta)x'$ of x' and x^* for $\theta \in (0, 1)$ has a value $f(x) < f(x^*)$. this is true even for $x \rightarrow x^*$, contradicting our assumption that x^* is a local minimizer.

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A: No. Picture.

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A: Yes.

$\nabla f(x^*) = 0$ is the **first-order (necessary) condition** for optimality.

Invex function

Definition

A function $f : \mathbf{R}^n \rightarrow \mathbf{R}$ is **invex** if for some vector-valued function $\eta : \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}^n$,

$$f(x) - f(u) \geq \eta(x, u)^\top \nabla f(u) \quad \forall u \in \mathbf{R}^n, x \in \text{dom } f$$

Theorem (Craven and Glover, Ben-Israel and Mond)

A function is invex iff every stationary point is a global minimum.