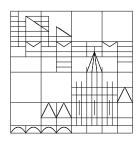
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 $6^{\rm th}$ June 2011

Optimization Exercises 5

✓ Exercise 17

(5 Points)

Let $f : \mathbb{R} \to \mathbb{R}$ a four times differentiable, approximative function – which means that the function values f(x) are not known exactly, but with some error tolerance ϵ_{tol} :

 $f_{\text{known}}(x) = f_{\text{exact}}(x) + \epsilon_{\text{tol}}(x)$ where $|\epsilon_{\text{tol}}(x)| \le \epsilon$ for some known $\epsilon > 0$.

Determine the derivative of f numerically by central differences and prove that the error ϵ_H arising in the numerical approximation of the second derivative of f is of order $\epsilon_H = O(\epsilon^{\frac{4}{9}})$.

Exercise 18

Let $f \in \mathcal{C}^2(\mathbb{R}^n, \mathbb{R})$. Verify the formula

$$\frac{\partial}{\partial x_i} \frac{\partial}{\partial x_j} f(x) = \frac{f(x + \epsilon e_i + \epsilon e_j) - f(x + \epsilon e_i) - f(x + \epsilon e_j) + f(x)}{\epsilon^2} + \mathcal{O}(\epsilon)$$

for the approximation of the Hessian matrix by evaluations of f.

Exercise 19

The angle η_k between the search direction d_k and the steepest descent direction $-\nabla f(x_k)$ is defined by

$$\cos \eta_k := \frac{-\langle \nabla f(x_k), d_k \rangle}{\|\nabla f(x_k)\|_2 \, \|d_k\|_2}.$$
(*)

Consider now the Newton-like method

$$x_{k+1} = x_k + \alpha_k d_k$$
 with $d_k = -B_k^{-1} \nabla f(x_k)$

where $B_k \in \mathbb{R}^{n \times n}$ are symmetric, positive definite matrices with uniformly bounded condition numbers, i.e.

$$\operatorname{cond}_2(B_k) = ||B_k||_2 ||B_k^{-1}||_2 \le M$$
 for all $k \ge 0$

Show that

$$\cos \eta_k \ge \frac{1}{M}.$$

Hint: First prove that $||Bx||_2 \ge \frac{||x||_2}{||B^{-1}||_2}$ for any non-singular matrix B, then use (*) to prove the claim.

Exercise 20

Let the function ϕ be given by

$$\phi(\alpha) = f(x_k + \alpha d_k)$$

where d_k is a descent direction, i.e., $\langle \nabla f(x_k), d_k \rangle < 0$.

Derive that the quadratic function interpolating $\phi(0)$, $\phi'(0)$ and $\phi(\alpha_0)$ is given by

$$\phi_q(\alpha) = \left(\frac{\phi(\alpha_0) - \phi(0) - \phi'(0)\alpha_0}{\alpha_0^2}\right)\alpha^2 + \phi'(0)\alpha + \phi(0)$$

by making the ansatz

$$\phi_q(\alpha) = a_0 + a_1\alpha + a_2\alpha^2$$

and using the interpolaters to calculate the coefficients a_0, a_1, a_2 of ϕ_q .

Assume now that the sufficient decrease condition

$$f(x_k + \alpha d_k) \le f(x_k) + c_1 \alpha \langle \nabla f(x_k), d_k \rangle$$

is not satisfied at α_0 .

Show that ϕ_q has positive curvature and that the minimizer α^* of ϕ_q satisfies

$$\alpha^* < \frac{\alpha_0}{2(1-c_1)}.$$

Remark: Since c_1 is chosen to be quite small in practise, this indicates that α^* cannot be much greater than $\frac{\alpha_0}{2}$ (and may be smaller), which gives us an idea of the new step length.

Deadline: Monday, 13th June, 8:30 am