

Module 03 — Introduction to Static Mathematical Optimization

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EE 5243: Optimization and Control of CPSs

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Module 03 Outline

In this module, we present basic mathematical optimization principles. The following topics are covered¹:

- General introduction to optimization
- Convex optimization
- Linear programming, SDP
- Mixed-integer programming
- Relaxations
- KKT optimality conditions
- Optimization problems solvers

¹Much of the material presented in this module can be found in [??]

Optimization — 1

Given a function to be minimized, $f(x)$, $x \in \mathbb{R}^n$

- x_0 is a global minimum of $f(x) \Rightarrow f(x_0) \leq f(x)$ for all x
- x_0 is a local minimum of $f(x) \Rightarrow f(x_0) \leq f(x)$ for $\{x \in \mathbb{R}^n; \|x - x_0\| \leq \epsilon, \epsilon > 0\}$

Convexity:

- *Function* — $f(x)$ is convex if:

$$f(\alpha x + (1 - \alpha)y) \leq \alpha f(x) + (1 - \alpha)f(y)$$

for all $0 \leq \alpha \leq 1$

- *Set* — \mathcal{X} is convex if $x, y \in \mathcal{X} \Rightarrow \alpha x + (1 - \alpha)y \in \mathcal{X}$
- If $g(x)$ is convex, then $\mathcal{X} = \{x \mid g(x) \leq 0\}$ is convex

Convex Optimization Problem

$$\min_{x \in \mathbb{R}^n} f(x)$$

$$\text{s.t.} \quad g_i(x) \leq 0, \quad i = 1, \dots, m$$

$f(x), g_i(x)$ are all convex \Rightarrow any local minimum is a global minimum

Examples of Convex Functions

Functions mapping $\mathbb{R} \rightarrow \mathbb{R}$:

- Affine ($ax + b$), exponential (e^{ax})
- Powers (x^a ; $a \geq 1, a \leq 0$), powers of absolute value ($|x|^p$; $p \geq 1$)

Functions mapping $\mathbb{R}^n \rightarrow \mathbb{R}$:

- Affine ($a^\top x + b$)
- Vector norms ($\|x\|_p = \left(\sum_{i=1}^n |x|^p\right)^{\frac{1}{p}}$, $p \geq 1$)

Functions mapping $\mathbb{R}^{n \times m} \rightarrow \mathbb{R}$:

- Affine ($f(X) = \text{trace}(A^\top X) + b$)
- Matrix norms ($\|X\|_2 = \sigma_{\max}(X) = \sqrt{\lambda_{\max}(X^\top X)}$)

Tractability & Linear Programs

Computational tractability:

- Convex optimization: easy to solve, polynomial-time
- Nonconvex optimization: difficult to solve, NP-hard²

Linear programming:

- $f(x) = c^T x$
- Affine constraints: $g_i(x) = a_i^T x - b_i$ (usually as vector: $Ax \leq b$)
- Easiest type of optimization
- Solvable in polynomial time
- Quadratic programming with $f(x) = x^T Qx$ is also easy if Q is symmetric positive semi-definite
- *Is it convex?* See next slide

²NP-hard: no polynomial-time (efficient) algorithm can exist

Convexity of a Quadratic Function

Solution:

- Given that $f(x) = x^\top Qx$, we apply the definition of convex function.

$$\alpha f(x) + (1 - \alpha)f(y) - f(\alpha x + (1 - \alpha)y) \geq 0.$$

- Substituting for $f(x)$ into the LHS of the previous equation yields:

$$\begin{aligned} & \alpha x^\top Qx + (1 - \alpha)y^\top Qy - (\alpha x + (1 - \alpha)y)^\top Q(\alpha x + (1 - \alpha)y) \\ &= \alpha(1 - \alpha)x^\top Qx - 2\alpha(1 - \alpha)x^\top Qy + \alpha(1 - \alpha)y^\top Qy = \alpha(1 - \alpha)(x - y)^\top Q(x - y) \end{aligned}$$

- Define $z = x - y \Rightarrow$

$$\alpha(1 - \alpha)z^\top Qz$$

- Since $0 \leq \alpha \leq 1$, $Q = Q^\top \succeq$ and $\forall z \Rightarrow$

$$\alpha(1 - \alpha)z^\top Qz \geq 0$$

Mixed-Integer Programming

MIP

$$\begin{array}{ll} \min_{x,y} & f(x,y) \\ \text{s.t.} & g_i(x,y) \leq 0, \quad i = 1, \dots, m \\ & y_i \in \mathbb{Z} \quad (\text{the integers}) \end{array}$$

- NP-hard even when f and g_i are all linear
- $y_i \in \mathbb{Z}$ is nonconvex
- Very common in CPS planning problems
- Even more relevant in smart grids: unit commitment problem, expansion models, ...

Semidefinite Programming

- **Hermitian:** $X = X^*$ (conjugate transpose), $X \in \mathbb{C}^{n \times n}$
- **Definition:** $z^* X z \geq 0$ for all $z \in \mathbb{R}^n$
- **Equivalent:** all eigs. of X nonnegative, all principal minors nonnegative
- **Notation:** $X \succeq 0$
- $X \succeq 0$ is **convex constraint**

Proof: Suppose $X, Y \succeq 0$. Then

$$z^* (\alpha X + (1 - \alpha) Y) z = \alpha z^* X z + (1 - \alpha) z^* Y z \geq 0$$

Semidefinite Programming — 2

Semidefinite Program (SDP)

$$\begin{array}{ll} \min_x & \text{trace}(CX) \\ \text{s.t.} & \text{trace}(A_i X) = b_i, \quad X \succeq 0 \end{array}$$

Semidefinite Program (SDP) — Form 2

$$\begin{array}{ll} \min_x & c^\top x \\ \text{s.t.} & \underbrace{F(x) = F_0 + \sum_{i=1}^n F_i x_i}_{\text{Linear Matrix Inequality (LMI), } F_i = F_i^\top} \succeq 0 \end{array}$$

- SDP: linear cost function, LMI constraints — Convex, 1 minimum
- Generalization of LP (don't solve LP as SDP)
- SDP's can be solved in polynomial-time using interior point methods

LMIs

- A system of LMIs $F_1(x), F_2(x), \dots, \succeq 0$ can be represented as a single LMI:

$$F(x) = \begin{bmatrix} F_1(x) & & & \\ & F_2(x) & & \\ & & \ddots & \\ & & & F_m(x) \end{bmatrix} \succeq 0$$

- For an $\mathbb{R}^{m \times n}$ matrix A , the inequality $Ax \leq b$ can be represented as m LMIs:

$$b_i - a_i^\top x \geq 0, \quad i = 1, 2, \dots, m$$

- Most optimization solvers cannot handle “ \succ ” \Rightarrow replace it with “ \succeq ”
- Example: Lyapunov's $A^\top P + PA \prec 0$ is an LMI

LMI Example

Lyapunov's Theorem

Real parts of $\text{eig}(A)$ are negative iff there exists a real symmetric positive definite matrix $P = P^\top \succ 0$ such that:

$$A^\top P + PA \prec 0.$$

- Can we write Lyapunov's inequality as an LMI?

- Define: $P = \begin{bmatrix} x_1 & x_2 & \dots & x_n \\ x_2 & x_{n+1} & & \\ \vdots & & & \\ x_n & x_{2n-1} & \dots & x_m \end{bmatrix}$, $m = \frac{(n+1)n}{2}$: # of Variables

$$P_1 = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 0 & & \\ \vdots & & & \\ 0 & 0 & \dots & 0 \end{bmatrix}, P_2 = \begin{bmatrix} 0 & 1 & \dots & 0 \\ 1 & 0 & & \\ \vdots & & & \\ 0 & 0 & \dots & 0 \end{bmatrix}, \dots, P_m = \begin{bmatrix} 0 & 0 & \dots & 0 \\ 0 & 0 & & \\ \vdots & & & \\ 0 & 0 & \dots & 1 \end{bmatrix}$$

$$\Rightarrow A^\top P + PA = \sum_{i=1}^m x_i (A^\top P_i + P_i A) = -x_1 F_1 - x_2 F_2 - \dots - x_m F_m \prec 0$$

IS AN LMI

Example — Convex Quadratic Functions

Is the quadratic function

$$f(x) = x^\top \begin{bmatrix} 1 & 2 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} x$$

indefinite, positive definite, negative definite, positive semidefinite, or negative semidefinite?

- 1 Start with finding the leading principal minors? **NO!**
- 2 Need to symmetrize $f(x)$:

$$f(x) = \frac{1}{2} x^\top (Q + Q^\top) x = \frac{1}{2} x^\top \begin{bmatrix} 2 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 0 \end{bmatrix} x$$

- 3 From the principal minors, we conclude that the quadratic form is indefinite

Most Popular LMIs

- **LMIP** — find a feasible x such that $F(x) \succ 0$
 - *Example:* Lyapunov theorem
- **EVP/PDP** — eigenvalue problem (EVP) is to minimize the maximum eigenvalue of a matrix $A(x)$ that depends affinely on a variable subject to an LMI constraint
 - *Example:* Finding the best H_∞ robust controller: stabilization + good performance
 - More examples here: <https://arxiv.org/pdf/1708.07912.pdf>

Quadratic Optimization Problems

Quadratic Constrained Problem (QCP)

$$\begin{array}{ll} \min_x & x^* C x \\ \text{s.t.} & x^* A_i x \leq b_i \end{array}$$

Solvability:

- If $C \succeq 0$ and $A_i \succeq 0$, solvable in polynomial time
- If any are not positive semi-definite (PSD), problem becomes NP-hard

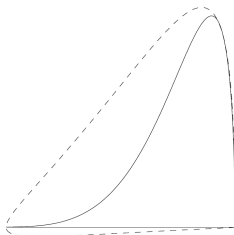
Applications:

- Binary constraints: $x \in \{0, 1\} \Leftrightarrow x^2 = x$
- AC power flow in power systems
- Both examples are nonconvex

Relaxations

- **Hard problem (exact):**

$$P_1 : \min_{x \in \mathcal{X}} f(x)$$



- **Easier, relaxed problem:**

$$P_2 : \min_{x \in \mathcal{Y}} f(x), \quad X \subset Y$$

- **Facts:**

- (Obj. of P_2) \leq (Obj. of P_1)
- IF x IS OPTIMAL FOR RELAXATION AND FEASIBLE FOR EXACT, x IS OPTIMAL FOR EXACT
- * **Proof:** Suppose x is relaxed optimal and feasible suboptimal for exact problem $\Rightarrow \exists y$ s.t. $f(y) < f(x)$, $y \in X$. But by relaxation, $y \in Y$, and therefore x is not relaxed optimal — a contradiction

SDP Relaxations

- SDP can be written:

$$\begin{aligned} \min_x \quad & \text{trace}(xx^* C) \\ \text{s.t.} \quad & \text{trace}(xx^* A_i) \leq b_i \end{aligned}$$

- $X = xx^*$ equivalent to: $X \succeq 0$, $\text{rank}(X) = 1$

$$\begin{aligned} \min_X \quad & \text{trace}(XC) \\ \text{s.t.} \quad & \text{trace}(XA_i) \leq b_i \\ & X \succeq 0 \\ & \text{rank}(X) = 1 \end{aligned}$$

- Removing a constraint enlarges the feasible set, i.e. relaxation:

$$\begin{aligned} \min_X \quad & \text{trace}(XC) \\ \text{s.t.} \quad & \text{trace}(XA_i) \leq b_i \\ & X \succeq 0 \end{aligned}$$

- If solution X^* has rank 1, then **relaxation is tight**
- Feasible, optimal exact solution is Cholesky: $X = xx^*$

Linear Relaxation

- Consider the following optimization problem:

$$\begin{aligned} \min_x \quad & x_1(x_2 - 1) \\ \text{s.t.} \quad & x_1 \geq 1 \\ & x_2 \geq 2 \\ & x_1x_2 \leq 3 \end{aligned}$$

- Clearly, this problem is not convex (objective & a constraint)
- Relaxation:** let $y = x_1x_2$, OP becomes:

$$\begin{aligned} \min_{x,y} \quad & y - x_1 \\ \text{s.t.} \quad & x_1 \geq 1 \\ & x_2 \geq 2 \\ & y \leq 3 \\ & \underbrace{y - 2x_1 - x_2 + 2}_{=(x_1-1)(x_2-2)} \geq 0 \end{aligned}$$

- Last constraint guarantees that $y \neq -\infty$

Solving Unconstrained OPs

Objective:

$$\underset{x \in \mathbb{R}^n}{\text{minimize}} f(x)$$

Necessary & Sufficinet Conditions for Optimality

x^* is a local minimum of $f(x)$ iff:

- 1 Zero gradient at x^* :

$$\nabla_x f(x^*) = 0$$

- 2 Hessian at x^* is positive semi-definite:

$$\nabla_x^2 f(x^*) \succeq 0$$

- For maximization, Hessian is negative semi-definite

Solving Constrained OPs

- **Main objective:** find/compute minimum or a maximum of an objective function subject to equality and inequality constraints
- Formally, problem defined as finding the optimal x^* :

$$\begin{aligned} \min_x \quad & f(x) \\ \text{subject to} \quad & g(x) \leq 0 \\ & h(x) = 0 \end{aligned}$$

- $x \in \mathbb{R}^n$
- $f(x)$ is scalar function, possibly nonlinear
- $g(x) \in \mathbb{R}^m, h(x) \in \mathbb{R}^l$ are vectors of constraints

Main Principle

To solve constrained optimization problems: transform constrained problems to unconstrained ones.

How?

Augment the constraints to the cost function.

KKT Conditions

$$\begin{aligned} \min_x \quad & f(x) \\ \text{subject to} \quad & g(x) \leq 0 \\ & h(x) = 0 \end{aligned}$$

- Define the Lagrangian: $\mathcal{L}(x, \lambda, \mu) = f(x) + \lambda^T h(x) + \mu^T g(x)$

Optimality Conditions

The constrained optimization problem (above) has a local minimizer x^* iff there exists a unique μ^* such that:

- 1 $\nabla_x \mathcal{L}(x^*, \lambda^*, \mu^*) = \nabla_x f(x) + \lambda^{*T} \nabla_x h(x^*) + \mu^{*T} \nabla_x g(x^*) = 0$
- 2 $\mu_j^* \geq 0$ for $j = 1, \dots, m$
- 3 $\mu_j^* g_j(x^*) = 0$ for $j = 1, \dots, m$
- 4 $g_j(x^*) \leq 0$ for $j = 1, \dots, m$
- 5 $h_i(x^*) = 0$ for $i = 1, \dots, l$ (if x^*, μ^*, λ^* satisfy 1–5, they are candidates)
- 6 Second order necessary conditions (SONC): $\nabla_x^2 \mathcal{L}(x^*, \lambda^*, \mu^*) \succeq 0$

KKT Conditions — Example

Find the minimizer of the following optimization problem:

$$\begin{aligned} \underset{x}{\text{minimize}} \quad & f(x) = (x_1 - 1)^2 + x_2 - 2 \\ \text{subject to} \quad & g(x) = x_1 + x_2 - 2 \leq 0 \\ & h(x) = x_2 - x_1 - 1 = 0 \end{aligned}$$

- First, find the Lagrangian function:

$$\mathcal{L}(x, \lambda, \mu) = (x_1 - 1)^2 + x_2 - 2 + \lambda(x_2 - x_1 - 1) + \mu(x_1 + x_2 - 2)$$

- Second, find the conditions of optimality (from previous slide):

- ① $\nabla_x \mathcal{L}(x^*, \lambda^*, \mu^*) = [2x_1^* - 2 - \lambda^* + \mu^* \quad 1 + \lambda^* + \mu^*]^\top = [0 \quad 0]^\top$
- ② $\mu^*(x_1^* + x_2^* - 2) = 0$
- ③ $\mu^* \geq 0$
- ④ $x_1^* + x_2^* - 2 \leq 0$
- ⑤ $x_2^* - x_1^* - 1 = 0$
- ⑥ $\nabla_x^2 \mathcal{L}(x^*, \lambda^*, \mu^*) = \nabla_x^2 f(x^*) + \lambda^* \nabla_x^2 h(x^*) + \mu^* \nabla_x^2 g(x^*) \succeq 0$

$$= \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} + \lambda^* \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} + \mu^* \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \succeq 0$$

Example — Cont'd

- To solve the system equations for the optimal x^* , λ^* , μ^* , we first try $\mu^* > 0$.
- Given that, we solve the following set of equations:
 - ① $2x_1^* - 2 - \lambda^* + \mu^* = 0$
 - ② $1 + \lambda^* + \mu^* = 0$
 - ③ $x_1^* + x_2^* - 2 = 0$
 - ④ $x_2^* - x_1^* - 1 = 0$ $\Rightarrow x_1^* = 0.5, x_2^* = 1.5, \lambda^* = -1, \mu^* = 0$
- But this solution contradicts the assumption that $\mu^* > 0$
- **Alternative:** assume $\mu^* = 0 \Rightarrow x_1^* = 0.5, x_2^* = 1.5, \lambda^* = -1, \mu^* = 0$
- This solution satisfies $g(x^*) \leq 0$ constraint, hence it's a candidate for being a minimizer
- We now verify the SONC: $L(x^*, \lambda^*, \mu^*) = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \succcurlyeq 0$
- Thus, $x^* = [0.5 \quad 1.5]^\top$ is a strict local minimizer

OPs Taxonomy

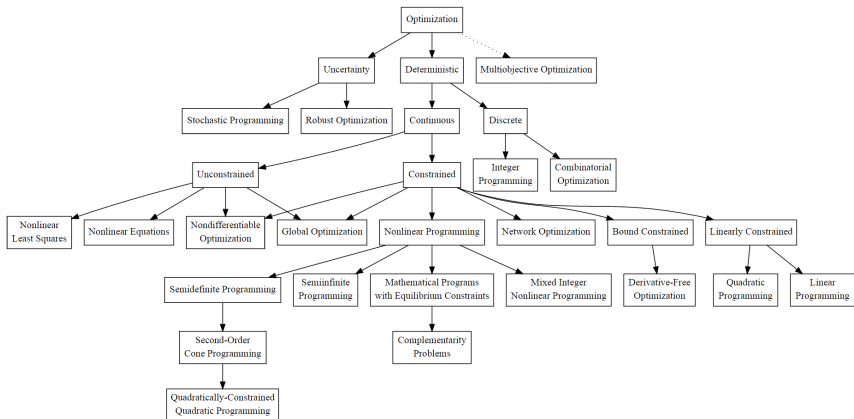


Figure from:

<http://www.neos-guide.org/content/optimization-introduction>

Solvers

- Solving optimization problems require few things
 - ① Modeling the problem
 - ② Translating the problem model (constraints and objectives) into a modeling language (AMPL, GAMS, MATLAB, YALMIP, CVX)
 - ③ Choosing optimization algorithms solvers (Simplex, Interior-Point, Brand & Bound, Cutting Planes, ...)
 - ④ Specifying tolerance, exit flags, flexible constraints, bounds, ...
- Convex optimization problems: use cvx (super easy to install and code)
- MATLAB's `fmincon` is always handy too (too much overhead, often fails to converge for nonlinear optimization problems)
- Visit <http://www.neos-server.org/neos/solvers/index.html>
- Check <http://www.neos-guide.org/> to learn more

Complexity

- Clearly, **complexity** of an OP depends on the solver used
- Example: most LMI solvers use interior-point methods
- **Complexity:** primal-dual interior-point has a worst-case complexity $\mathcal{O}(m^{2.75}L^{1.5})$
 - m : #of Variables, L : #of Constraints
 - Applies to a set of L Lyapunov inequalities
 - Typical performance: $\mathcal{O}(m^{2.1}L^{1.2})$

Questions And Suggestions?



Thank You!

Please visit

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IFF you want to know more 😊