Midterm – Optimization Methods

Claudio Maggioni

Exercise 1

Point 1

Question (a)

As already covered in the course, the gradient of a standard quadratic form at a point $ x_0$ is equal to:

$$\nabla f(x_0) = Ax_0 - b$$

Plugging in the definition of x_0 and knowing that $\nabla f(x_m) = Ax_m - b = 0$ (according to the first necessary condition for a minimizer), we obtain:

$$\nabla f(x_0) = A(x_m + v) - b = Ax_m + Av - b = b + \lambda v - b = \lambda v$$

Question (b)

The steepest descent method takes exactly one iteration to reach the exact minimizer x_m starting from the point x_0. This can be proven by first noticing that x_m is a point standing in the line that first descent direction would trace, which is equal to:

$$g(\alpha) = -\alpha \cdot \nabla f(x_0) = -\alpha \lambda v$$

For $\alpha = \frac{1}{\lambda}$, and plugging in the definition of $x_0 = x_m + v$, we would reach a new iterate x_1 equal to:

$$x_1 = x_0 - \alpha \lambda v = x_0 - v = x_m + v - v = x_m$$

The only question that we need to answer now is why the SD algorithm would indeed choose $\alpha = \frac{1}{\lambda}$. To answer this, we recall that the SD algorithm chooses α by solving a linear minimization option along the step direction. Since we know x_m is indeed the minimizer, $f(x_m)$ would be obviously strictly less that any other $f(x_1 = x_0 - \alpha \lambda v)$ with $\alpha \neq \frac{1}{\lambda}$.

Therefore, since $x_1 = x_m$, we have proven SD converges to the minimizer in one iteration.

Point 2

The right answer is choice (a), since the energy norm of the error indeed always decreases monotonically.

To prove that this is true, we first consider a way to express any iterate x_k in function of the minimizer and of the missing iterations:

$$x_k = x_s + \sum_{i=k}^{N} \alpha_i A^i p_0$$

This formula makes use of the fact that step directions in CG are all A-orthogonal with each other, so the k-th search direction p_k is equal to $A^k p_0$, where $p_0 = -r_0$ and r_0 is the first residual.

Given that definition of iterates, we're able to express the error after iteration k e_k in a similar fashion:

$$e_k = x_k - x_s = \sum i = k^N \alpha_i A^i p_0$$

We then recall the definition of energy norm $\|e_k\|_A$:

$$\|e_k\|_A = \sqrt{\langle Ae_k, e_k \rangle}$$

We then want to show that $\|e_k\|_A = \|x_k - x_s\|_A > \|e_{k+1}\|_A$, which in turn is equivalent to claim that:

$$\langle Ae_k, e_k \rangle > \langle Ae_{k+1}, e_{k+1} \rangle$$

Knowing that the dot product is linear w.r.t. either of its arguments, we pull out the sum term related to the k-th step (i.e. the first term in the sum that makes up e_k) from both sides of $\langle Ae_k, e_k \rangle$, obtaining the following:

$$\langle Ae_{k+1}, e_{k+1} \rangle + \langle \alpha_k A^{k+1} p_0, e_k \rangle + \langle Ae_{k+1}, \alpha_k A^k p_0 \rangle > \langle Ae_{k+1}, e_{k+1} \rangle$$

which in turn is equivalent to claim that:

$$\langle \alpha_k A^{k+1} p_0, e_k \rangle + \langle Ae_{k+1}, \alpha_k A^k p_0 \rangle > 0$$

From this expression we can collect term α_k thanks to linearity of the dot-product:

$$\alpha_k (\langle A^{k+1} p_0, e_k \rangle + \langle Ae_{k+1}, A^k p_0 \rangle) > 0$$

and we can further "ignore" the α_k term since we know that all α_is are positive by definition:

$$\langle A^{k+1} p_0, e_k \rangle + \langle Ae_{k+1}, A^k p_0 \rangle > 0$$

Then, we convert the dot-products in their equivalent vector to vector product form, and we plug in the definitions of e_k and e_{k+1}:

$$p_0^T (A^{k+1})^T (\sum_{i=k}^{N} \alpha_i A^i p_0) + p_0^T (A^k)^T (\sum_{i=k+1}^{N} \alpha_i A^i p_0) > 0$$

We then pull out the sum to cover all terms thanks to associativity of vector products:

$$\sum_{i=k}^{N} (p_0^T (A^{k+1})^T A^i p_0) \alpha_i + \sum_{i=k+1}^{N} (p_0^T (A^k)^T A^i p_0) \alpha_i > 0$$

We then, as before, can "ignore" all α_i terms since we know by definition that they are all strictly positive. We then recalled that we assumed that A is symmetric, so $A^T = A$. In the end we have to show that these two inequalities are true:

$$p_0^T A^{k+1+i} p_0 > 0 \; \forall i \in [k, N]$$

$$p_0^T A^{k+i} p_0 > 0 \; \forall i \in [k+1, N]$$

To show these inequalities are indeed true, we recall that A is symmetric and positive definite. We then consider that if a matrix A is SPD, then A^i for any positive i is also SPD [1]. Therefore, both inequalities are trivially true due to the definition of positive definite matrices.

Thanks to this we have indeed proven that the delta $\|e_k\|_A - \|e_{k+1}\|_A$ is indeed positive and thus as i increases the energy norm of the error monotonically decreases.

[1] source: Wikipedia - Definite Matrix → Properties → Multiplication