ISyE 6663 Optimization III

Spring 2011

Assignment 5

Issued: April 7, 2011

Due: April 14, 2011

Problem 1
Program the conjugate gradient algorithm. Use your program to minimize the function

$$f(x) \quad := \quad \frac{1}{2}x^T Ax - b^T x$$

where $A \in \mathbb{R}^{n\times n}$ is the Hilbert matrix with entries $A_{i,j} = 1/(i+j-1)$ and $b = (1, 1, \ldots, 1)$. Use initial point $x^0 = 0$. Run the algorithm for dimensions $n = 5, 10, 15, 20$. Stop when $\|\nabla f(x^k)\|_\infty \leq 10^{-6}$. Plot a graph of $\|\nabla f(x^k)\|_\infty$ versus iteration index k, and a graph of the distance $\|x^k - x^*\|_2$ between the iterate x^k and the optimal solution x^* versus iteration index k, for each dimension. Interpret the results.

Problem 2
Show that if $d^0, d^1, \ldots, d^{k-1} \in \mathbb{R}^n$ are linearly independent, and $f : \mathbb{R}^n \mapsto \mathbb{R}$ is strongly convex quadratic, then $h : \mathbb{R}^k \mapsto \mathbb{R}$ given by $h(y) := f(x^0 + y_0 d^0 + \cdots + y_{k-1}d^{k-1})$ is also strongly convex quadratic.

Problem 3
Conjugate gradient methods use directions $d^0, d^1, \ldots, d^{n-1} \in \mathbb{R}^n$ (for most iterations) generated as follows:

$$\begin{aligned} d^0 &= -\nabla f(x^0) \\ d^{k+1} &= -\nabla f(x^{k+1}) + \beta_{k+1} d^k \end{aligned}$$

The Fletcher-Reeves method chooses

$$\beta_{k+1}^{FR} \quad := \quad \frac{\nabla f(x^{k+1})^T \nabla f(x^{k+1})}{\nabla f(x^k)^T \nabla f(x^k)}$$

The Polak-Ribière method chooses

$$\beta_{k+1}^{PR} \quad := \quad \frac{\nabla f(x^{k+1})^T (\nabla f(x^{k+1}) - \nabla f(x^k))}{\nabla f(x^k)^T \nabla f(x^k)}$$

The Hestenes-Stiefel method chooses

$$\beta_{k+1}^{HS} \quad := \quad \frac{\nabla f(x^{k+1})^T (\nabla f(x^{k+1}) - \nabla f(x^k))}{(\nabla f(x^{k+1}) - \nabla f(x^k))^T d^k}$$

Show that when f is a quadratic function, and exact line search is done, then the three methods are the same.

Problem 4

Consider a symmetric positive definite matrix $Q \in \mathbb{R}^{n\times n}$, and the associated norm $\|x\|_Q := \sqrt{x^T Q x}$. Consider Q-conjugate directions $d_0, d_1, \ldots, d_{n-1} \in \mathbb{R}^n$ generated from linearly independent vectors $p_0, p_1, \ldots, p_{n-1} \in \mathbb{R}^n$. Show that, for each $k = 1, \ldots, n-1$, $d_k = p_k - \hat{p}_k$, where $\hat{p}_k$ is the projection of p_k onto the subspace spanned by $p_0, \ldots, p_{k-1}$ (or the subspace spanned by $d_0, \ldots, d_{k-1}$) with respect to the $\|\cdot\|_Q$-norm, that is,

$$\hat{p}_k \quad = \quad \arg\min\left\{\|p_k - p\|_Q \ : \ p \in [p_0, \ldots, p_{k-1}]\right\}$$

That is, d_k is the part of p_k that remains after we subtract the projection of p_k onto the subspace spanned by $p_0, \ldots, p_{k-1}$.