

4. Convex optimization problems

- optimization problem in standard form
- convex optimization problems
- quasiconvex optimization
- linear optimization
- quadratic optimization
- geometric programming
- generalized inequality constraints
- semidefinite programming
- vector optimization

Optimization problem in standard form

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & h_i(x) = 0, \quad i = 1, \dots, p \end{array}$$

- $x \in \mathbf{R}^n$ is the optimization variable
- $f_0 : \mathbf{R}^n \rightarrow \mathbf{R}$ is the objective or cost function
- $f_i : \mathbf{R}^n \rightarrow \mathbf{R}$, $i = 1, \dots, m$, are the inequality constraint functions
- $h_i : \mathbf{R}^n \rightarrow \mathbf{R}$ are the equality constraint functions

optimal value:

$$p^* = \inf \{ f_0(x) \mid f_i(x) \leq 0, \quad i = 1, \dots, m, \quad h_i(x) = 0, \quad i = 1, \dots, p \}$$

- $p^* = \infty$ if problem is infeasible (no x satisfies the constraints)
- $p^* = -\infty$ if problem is unbounded below

Optimal and locally optimal points

x is **feasible** if $x \in \text{dom } f_0$ and it satisfies the constraints

a feasible x is **optimal** if $f_0(x) = p^*$; X_{opt} is the set of optimal points

x is **locally optimal** if there is an $R > 0$ such that x is optimal for

$$\begin{array}{ll} \text{minimize (over } z) & f_0(z) \\ \text{subject to} & f_i(z) \leq 0, \quad i = 1, \dots, m, \quad h_i(z) = 0, \quad i = 1, \dots, p \\ & \|z - x\|_2 \leq R \end{array}$$

examples (with $n = 1$, $m = p = 0$)

- $f_0(x) = 1/x$, $\text{dom } f_0 = \mathbf{R}_{++}$: $p^* = 0$, no optimal point
- $f_0(x) = -\log x$, $\text{dom } f_0 = \mathbf{R}_{++}$: $p^* = -\infty$
- $f_0(x) = x \log x$, $\text{dom } f_0 = \mathbf{R}_{++}$: $p^* = -1/e$, $x = 1/e$ is optimal
- $f_0(x) = x^3 - 3x$, $p^* = -\infty$, local optimum at $x = 1$

Implicit constraints

the standard form optimization problem has an **implicit constraint**

$$x \in \mathcal{D} = \bigcap_{i=0}^m \text{dom } f_i \cap \bigcap_{i=1}^p \text{dom } h_i,$$

- we call \mathcal{D} the **domain** of the problem
- the constraints $f_i(x) \leq 0$, $h_i(x) = 0$ are the explicit constraints
- a problem is **unconstrained** if it has no explicit constraints ($m = p = 0$)

example:

$$\text{minimize } f_0(x) = - \sum_{i=1}^k \log(b_i - a_i^T x)$$

is an unconstrained problem with implicit constraints $a_i^T x < b_i$

Feasibility problem

$$\begin{array}{ll} \text{find} & x \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & h_i(x) = 0, \quad i = 1, \dots, p \end{array}$$

can be considered a special case of the general problem with $f_0(x) = 0$:

$$\begin{array}{ll} \text{minimize} & 0 \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & h_i(x) = 0, \quad i = 1, \dots, p \end{array}$$

- $p^* = 0$ if constraints are feasible; any feasible x is optimal
- $p^* = \infty$ if constraints are infeasible

Convex optimization problem

standard form convex optimization problem

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & a_i^T x = b_i, \quad i = 1, \dots, p \end{array}$$

- f_0, f_1, \dots, f_m are convex; equality constraints are affine
- problem is *quasiconvex* if f_0 is quasiconvex (and f_1, \dots, f_m convex)

often written as

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & Ax = b \end{array}$$

important property: feasible set of a convex optimization problem is convex

example

$$\begin{array}{ll} \text{minimize} & f_0(x) = x_1^2 + x_2^2 \\ \text{subject to} & f_1(x) = x_1/(1 + x_2^2) \leq 0 \\ & h_1(x) = (x_1 + x_2)^2 = 0 \end{array}$$

- f_0 is convex; feasible set $\{(x_1, x_2) \mid x_1 = -x_2 \leq 0\}$ is convex
- not a convex problem (according to our definition): f_1 is not convex, h_1 is not affine
- equivalent (but not identical) to the convex problem

$$\begin{array}{ll} \text{minimize} & x_1^2 + x_2^2 \\ \text{subject to} & x_1 \leq 0 \\ & x_1 + x_2 = 0 \end{array}$$

Local and global optima

any locally optimal point of a convex problem is (globally) optimal

proof: suppose x is locally optimal and y is optimal with $f_0(y) < f_0(x)$

x locally optimal means there is an $R > 0$ such that

$$z \text{ feasible, } \|z - x\|_2 \leq R \implies f_0(z) \geq f_0(x)$$

consider $z = \theta y + (1 - \theta)x$ with $\theta = R/(2\|y - x\|_2)$

- $\|y - x\|_2 > R$, so $0 < \theta < 1/2$
- z is a convex combination of two feasible points, hence also feasible
- $\|z - x\|_2 = R/2$ and

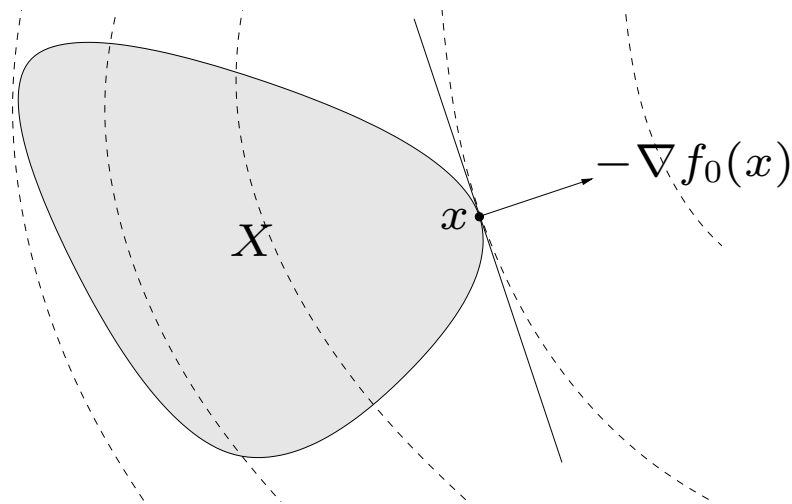
$$f_0(z) \leq \theta f_0(x) + (1 - \theta)f_0(y) < f_0(x)$$

which contradicts our assumption that x is locally optimal

Optimality criterion for differentiable f_0

x is optimal if and only if it is feasible and

$$\nabla f_0(x)^T (y - x) \geq 0 \quad \text{for all feasible } y$$



if nonzero, $\nabla f_0(x)$ defines a supporting hyperplane to feasible set X at x

- **unconstrained problem:** x is optimal if and only if

$$x \in \mathbf{dom} f_0, \quad \nabla f_0(x) = 0$$

- **equality constrained problem**

$$\text{minimize } f_0(x) \quad \text{subject to } Ax = b$$

x is optimal if and only if there exists a ν such that

$$x \in \mathbf{dom} f_0, \quad Ax = b, \quad \nabla f_0(x) + A^T \nu = 0$$

- **minimization over nonnegative orthant**

$$\text{minimize } f_0(x) \quad \text{subject to } x \succeq 0$$

x is optimal if and only if

$$x \in \mathbf{dom} f_0, \quad x \succeq 0, \quad \begin{cases} \nabla f_0(x)_i \geq 0 & x_i = 0 \\ \nabla f_0(x)_i = 0 & x_i > 0 \end{cases}$$

Equivalent convex problems

two problems are (informally) **equivalent** if the solution of one is readily obtained from the solution of the other, and vice-versa

some common transformations that preserve convexity:

- **eliminating equality constraints**

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & Ax = b \end{array}$$

is equivalent to

$$\begin{array}{ll} \text{minimize (over } z) & f_0(Fz + x_0) \\ \text{subject to} & f_i(Fz + x_0) \leq 0, \quad i = 1, \dots, m \end{array}$$

where F and x_0 are such that

$$Ax = b \iff x = Fz + x_0 \text{ for some } z$$

- **introducing equality constraints**

$$\begin{array}{ll} \text{minimize} & f_0(A_0x + b_0) \\ \text{subject to} & f_i(A_ix + b_i) \leq 0, \quad i = 1, \dots, m \end{array}$$

is equivalent to

$$\begin{array}{ll} \text{minimize (over } x, y_i) & f_0(y_0) \\ \text{subject to} & f_i(y_i) \leq 0, \quad i = 1, \dots, m \\ & y_i = A_ix + b_i, \quad i = 0, 1, \dots, m \end{array}$$

- **introducing slack variables for linear inequalities**

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & a_i^T x \leq b_i, \quad i = 1, \dots, m \end{array}$$

is equivalent to

$$\begin{array}{ll} \text{minimize (over } x, s) & f_0(x) \\ \text{subject to} & a_i^T x + s_i = b_i, \quad i = 1, \dots, m \\ & s_i \geq 0, \quad i = 1, \dots, m \end{array}$$

- **epigraph form:** standard form convex problem is equivalent to

$$\begin{array}{ll}
 \text{minimize (over } x, t) & t \\
 \text{subject to} & f_0(x) - t \leq 0 \\
 & f_i(x) \leq 0, \quad i = 1, \dots, m \\
 & Ax = b
 \end{array}$$

- **minimizing over some variables**

$$\begin{array}{ll}
 \text{minimize} & f_0(x_1, x_2) \\
 \text{subject to} & f_i(x_1) \leq 0, \quad i = 1, \dots, m
 \end{array}$$

is equivalent to

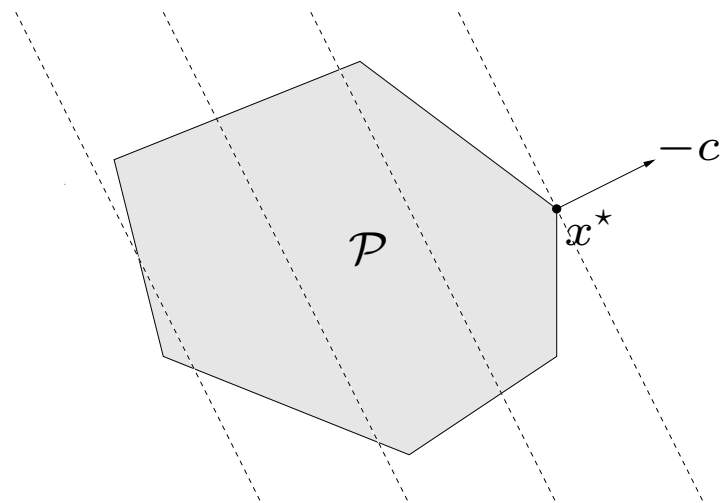
$$\begin{array}{ll}
 \text{minimize} & \tilde{f}_0(x_1) \\
 \text{subject to} & f_i(x_1) \leq 0, \quad i = 1, \dots, m
 \end{array}$$

where $\tilde{f}_0(x_1) = \inf_{x_2} f_0(x_1, x_2)$

Linear program (LP)

$$\begin{array}{ll} \text{minimize} & c^T x + d \\ \text{subject to} & Gx \preceq h \\ & Ax = b \end{array}$$

- convex problem with affine objective and constraint functions
- feasible set is a polyhedron



Examples

diet problem: choose quantities x_1, \dots, x_n of n foods

- one unit of food j costs c_j , contains amount a_{ij} of nutrient i
- healthy diet requires nutrient i in quantity at least b_i

to find cheapest healthy diet,

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax \succeq b, \quad x \succeq 0 \end{array}$$

piecewise-linear minimization

$$\text{minimize} \quad \max_{i=1, \dots, m} (a_i^T x + b_i)$$

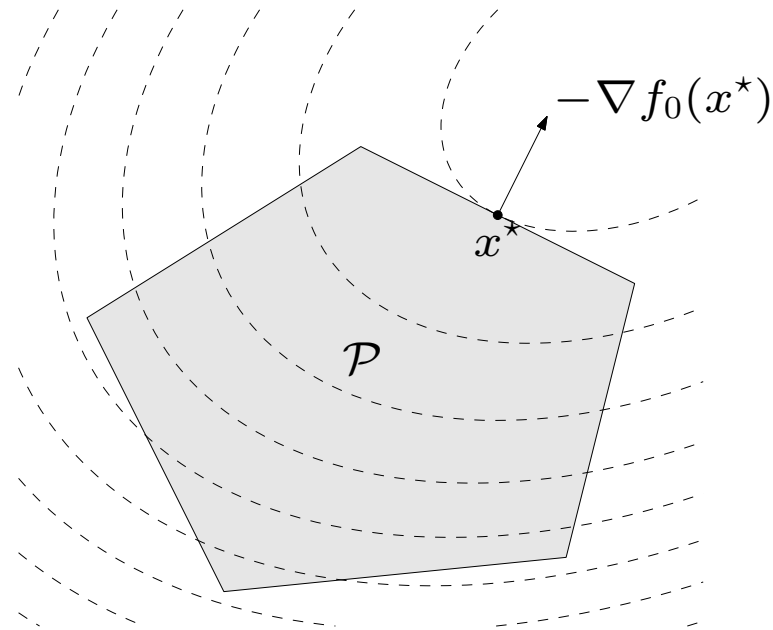
equivalent to an LP

$$\begin{array}{ll} \text{minimize} & t \\ \text{subject to} & a_i^T x + b_i \leq t, \quad i = 1, \dots, m \end{array}$$

Quadratic program (QP)

$$\begin{aligned} & \text{minimize} && (1/2)x^T P x + q^T x + r \\ & \text{subject to} && Gx \preceq h \\ & && Ax = b \end{aligned}$$

- $P \in \mathbf{S}_+^n$, so objective is convex quadratic
- minimize a convex quadratic function over a polyhedron



Examples

least-squares

$$\text{minimize} \quad \|Ax - b\|_2^2$$

- analytical solution $x^* = A^\dagger b$ (A^\dagger is pseudo-inverse)
- can add linear constraints, *e.g.*, $l \preceq x \preceq u$

linear program with random cost

$$\begin{aligned} \text{minimize} \quad & \bar{c}^T x + \gamma x^T \Sigma x = \mathbf{E} c^T x + \gamma \mathbf{var}(c^T x) \\ \text{subject to} \quad & Gx \preceq h, \quad Ax = b \end{aligned}$$

- c is random vector with mean \bar{c} and covariance Σ
- hence, $c^T x$ is random variable with mean $\bar{c}^T x$ and variance $x^T \Sigma x$
- $\gamma > 0$ is risk aversion parameter; controls the trade-off between expected cost and variance (risk)

Quadratically constrained quadratic program (QCQP)

$$\begin{aligned} & \text{minimize} && (1/2)x^T P_0 x + q_0^T x + r_0 \\ & \text{subject to} && (1/2)x^T P_i x + q_i^T x + r_i \leq 0, \quad i = 1, \dots, m \\ & && Ax = b \end{aligned}$$

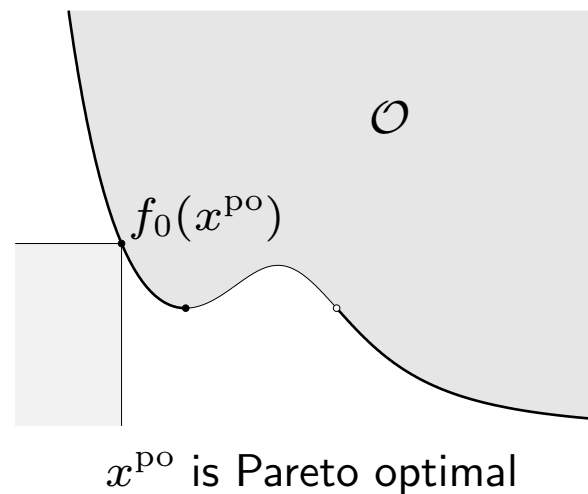
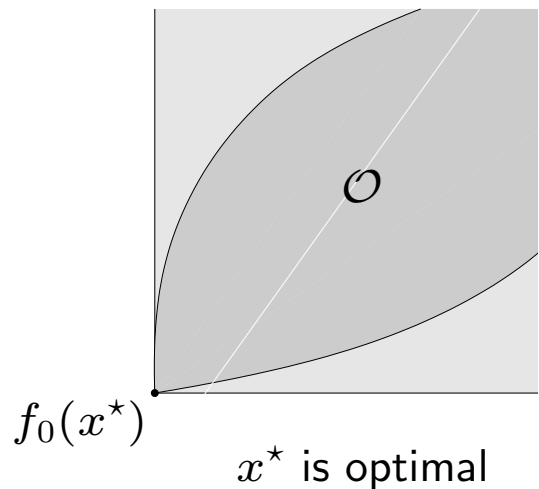
- $P_i \in \mathbf{S}_+^n$; objective and constraints are convex quadratic
- if $P_1, \dots, P_m \in \mathbf{S}_{++}^n$, feasible region is intersection of m ellipsoids and an affine set

Optimal and Pareto optimal points

set of achievable objective values

$$\mathcal{O} = \{f_0(x) \mid x \text{ feasible}\}$$

- feasible x is **optimal** if $f_0(x)$ is the minimum value of \mathcal{O}
- feasible x is **Pareto optimal** if $f_0(x)$ is a minimal value of \mathcal{O}



5. Duality

- Lagrange dual problem
- weak and strong duality
- geometric interpretation
- optimality conditions
- perturbation and sensitivity analysis
- examples
- generalized inequalities

Lagrangian

standard form problem (not necessarily convex)

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & h_i(x) = 0, \quad i = 1, \dots, p \end{array}$$

variable $x \in \mathbf{R}^n$, domain \mathcal{D} , optimal value p^*

Lagrangian: $L : \mathbf{R}^n \times \mathbf{R}^m \times \mathbf{R}^p \rightarrow \mathbf{R}$, with $\text{dom } L = \mathcal{D} \times \mathbf{R}^m \times \mathbf{R}^p$,

$$L(x, \lambda, \nu) = f_0(x) + \sum_{i=1}^m \lambda_i f_i(x) + \sum_{i=1}^p \nu_i h_i(x)$$

- weighted sum of objective and constraint functions
- λ_i is Lagrange multiplier associated with $f_i(x) \leq 0$
- ν_i is Lagrange multiplier associated with $h_i(x) = 0$

Lagrange dual function

Lagrange dual function: $g : \mathbf{R}^m \times \mathbf{R}^p \rightarrow \mathbf{R}$,

$$\begin{aligned} g(\lambda, \nu) &= \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) \\ &= \inf_{x \in \mathcal{D}} \left(f_0(x) + \sum_{i=1}^m \lambda_i f_i(x) + \sum_{i=1}^p \nu_i h_i(x) \right) \end{aligned}$$

g is concave, can be $-\infty$ for some λ, ν

lower bound property: if $\lambda \succeq 0$, then $g(\lambda, \nu) \leq p^*$

proof: if \tilde{x} is feasible and $\lambda \succeq 0$, then

$$f_0(\tilde{x}) \geq L(\tilde{x}, \lambda, \nu) \geq \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) = g(\lambda, \nu)$$

minimizing over all feasible \tilde{x} gives $p^* \geq g(\lambda, \nu)$

Least-norm solution of linear equations

$$\begin{array}{ll} \text{minimize} & x^T x \\ \text{subject to} & Ax = b \end{array}$$

dual function

- Lagrangian is $L(x, \nu) = x^T x + \nu^T (Ax - b)$
- to minimize L over x , set gradient equal to zero:

$$\nabla_x L(x, \nu) = 2x + A^T \nu = 0 \quad \implies \quad x = -(1/2)A^T \nu$$

- plug in in L to obtain g :

$$g(\nu) = L((-1/2)A^T \nu, \nu) = -\frac{1}{4}\nu^T AA^T \nu - b^T \nu$$

a concave function of ν

lower bound property: $p^* \geq -(1/4)\nu^T AA^T \nu - b^T \nu$ for all ν

Standard form LP

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax = b, \quad x \succeq 0 \end{array}$$

dual function

- Lagrangian is

$$\begin{aligned} L(x, \lambda, \nu) &= c^T x + \nu^T (Ax - b) - \lambda^T x \\ &= -b^T \nu + (c + A^T \nu - \lambda)^T x \end{aligned}$$

- L is affine in x , hence

$$g(\lambda, \nu) = \inf_x L(x, \lambda, \nu) = \begin{cases} -b^T \nu & A^T \nu - \lambda + c = 0 \\ -\infty & \text{otherwise} \end{cases}$$

g is linear on affine domain $\{(\lambda, \nu) \mid A^T \nu - \lambda + c = 0\}$, hence concave

lower bound property: $p^* \geq -b^T \nu$ if $A^T \nu + c \succeq 0$

Equality constrained norm minimization

$$\begin{array}{ll} \text{minimize} & \|x\| \\ \text{subject to} & Ax = b \end{array}$$

dual function

$$g(\nu) = \inf_x (\|x\| - \nu^T Ax + b^T \nu) = \begin{cases} b^T \nu & \|A^T \nu\|_* \leq 1 \\ -\infty & \text{otherwise} \end{cases}$$

where $\|v\|_* = \sup_{\|u\| \leq 1} u^T v$ is dual norm of $\|\cdot\|$

proof: follows from $\inf_x (\|x\| - y^T x) = 0$ if $\|y\|_* \leq 1$, $-\infty$ otherwise

- if $\|y\|_* \leq 1$, then $\|x\| - y^T x \geq 0$ for all x , with equality if $x = 0$
- if $\|y\|_* > 1$, choose $x = tu$ where $\|u\| \leq 1$, $u^T y = \|y\|_* > 1$:

$$\|x\| - y^T x = t(\|u\| - \|y\|_*) \rightarrow -\infty \quad \text{as } t \rightarrow \infty$$

lower bound property: $p^* \geq b^T \nu$ if $\|A^T \nu\|_* \leq 1$

Two-way partitioning

$$\begin{array}{ll} \text{minimize} & x^T W x \\ \text{subject to} & x_i^2 = 1, \quad i = 1, \dots, n \end{array}$$

- a nonconvex problem; feasible set contains 2^n discrete points
- interpretation: partition $\{1, \dots, n\}$ in two sets; W_{ij} is cost of assigning i, j to the same set; $-W_{ij}$ is cost of assigning to different sets

dual function

$$\begin{aligned} g(\nu) &= \inf_x (x^T W x + \sum_i \nu_i (x_i^2 - 1)) = \inf_x x^T (W + \mathbf{diag}(\nu)) x - \mathbf{1}^T \nu \\ &= \begin{cases} -\mathbf{1}^T \nu & W + \mathbf{diag}(\nu) \succeq 0 \\ -\infty & \text{otherwise} \end{cases} \end{aligned}$$

lower bound property: $p^* \geq -\mathbf{1}^T \nu$ if $W + \mathbf{diag}(\nu) \succeq 0$

example: $\nu = -\lambda_{\min}(W)\mathbf{1}$ gives bound $p^* \geq n\lambda_{\min}(W)$

Lagrange dual and conjugate function

$$\begin{aligned} & \text{minimize} && f_0(x) \\ & \text{subject to} && Ax \preceq b, \quad Cx = d \end{aligned}$$

dual function

$$\begin{aligned} g(\lambda, \nu) &= \inf_{x \in \text{dom } f_0} (f_0(x) + (A^T \lambda + C^T \nu)^T x - b^T \lambda - d^T \nu) \\ &= -f_0^*(-A^T \lambda - C^T \nu) - b^T \lambda - d^T \nu \end{aligned}$$

- recall definition of conjugate $f^*(y) = \sup_{x \in \text{dom } f} (y^T x - f(x))$
- simplifies derivation of dual if conjugate of f_0 is known

example: entropy maximization

$$f_0(x) = \sum_{i=1}^n x_i \log x_i, \quad f_0^*(y) = \sum_{i=1}^n e^{y_i - 1}$$

The dual problem

Lagrange dual problem

$$\begin{array}{ll} \text{maximize} & g(\lambda, \nu) \\ \text{subject to} & \lambda \succeq 0 \end{array}$$

- finds best lower bound on p^* , obtained from Lagrange dual function
- a convex optimization problem; optimal value denoted d^*
- λ, ν are dual feasible if $\lambda \succeq 0, (\lambda, \nu) \in \mathbf{dom} g$
- often simplified by making implicit constraint $(\lambda, \nu) \in \mathbf{dom} g$ explicit

example: standard form LP and its dual (page 5–5)

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax = b \\ & x \succeq 0 \end{array}$$

$$\begin{array}{ll} \text{maximize} & -b^T \nu \\ \text{subject to} & A^T \nu + c \succeq 0 \end{array}$$

Weak and strong duality

weak duality: $d^* \leq p^*$

- always holds (for convex and nonconvex problems)
- can be used to find nontrivial lower bounds for difficult problems
for example, solving the SDP

$$\begin{array}{ll} \text{maximize} & -\mathbf{1}^T \nu \\ \text{subject to} & W + \mathbf{diag}(\nu) \succeq 0 \end{array}$$

gives a lower bound for the two-way partitioning problem on page 5–7

strong duality: $d^* = p^*$

- does not hold in general
- (usually) holds for convex problems
- conditions that guarantee strong duality in convex problems are called **constraint qualifications**

Slater's constraint qualification

strong duality holds for a convex problem

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & Ax = b \end{array}$$

if it is strictly feasible, *i.e.*,

$$\exists x \in \mathbf{int} \mathcal{D} : \quad f_i(x) < 0, \quad i = 1, \dots, m, \quad Ax = b$$

- also guarantees that the dual optimum is attained (if $p^* > -\infty$)
- can be sharpened: *e.g.*, can replace $\mathbf{int} \mathcal{D}$ with $\mathbf{relint} \mathcal{D}$ (interior relative to affine hull); linear inequalities do not need to hold with strict inequality, . . .
- there exist many other types of constraint qualifications

Inequality form LP

primal problem

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax \preceq b \end{array}$$

dual function

$$g(\lambda) = \inf_x ((c + A^T \lambda)^T x - b^T \lambda) = \begin{cases} -b^T \lambda & A^T \lambda + c = 0 \\ -\infty & \text{otherwise} \end{cases}$$

dual problem

$$\begin{array}{ll} \text{maximize} & -b^T \lambda \\ \text{subject to} & A^T \lambda + c = 0, \quad \lambda \succeq 0 \end{array}$$

- from Slater's condition: $p^* = d^*$ if $A\tilde{x} \prec b$ for some \tilde{x}
- in fact, $p^* = d^*$ except when primal and dual are infeasible

Quadratic program

primal problem (assume $P \in \mathbf{S}_{++}^n$)

$$\begin{aligned} & \text{minimize} && x^T P x \\ & \text{subject to} && Ax \preceq b \end{aligned}$$

dual function

$$g(\lambda) = \inf_x (x^T P x + \lambda^T (Ax - b)) = -\frac{1}{4} \lambda^T A P^{-1} A^T \lambda - b^T \lambda$$

dual problem

$$\begin{aligned} & \text{maximize} && -(1/4) \lambda^T A P^{-1} A^T \lambda - b^T \lambda \\ & \text{subject to} && \lambda \succeq 0 \end{aligned}$$

- from Slater's condition: $p^* = d^*$ if $A\tilde{x} \prec b$ for some \tilde{x}
- in fact, $p^* = d^*$ always

A nonconvex problem with strong duality

$$\begin{aligned} & \text{minimize} && x^T A x + 2b^T x \\ & \text{subject to} && x^T x \leq 1 \end{aligned}$$

$A \not\preceq 0$, hence nonconvex

dual function: $g(\lambda) = \inf_x (x^T (A + \lambda I)x + 2b^T x - \lambda)$

- unbounded below if $A + \lambda I \not\preceq 0$ or if $A + \lambda I \succeq 0$ and $b \notin \mathcal{R}(A + \lambda I)$
- minimized by $x = -(A + \lambda I)^\dagger b$ otherwise: $g(\lambda) = -b^T (A + \lambda I)^\dagger b - \lambda$

dual problem and equivalent SDP:

$$\begin{aligned} & \text{maximize} && -b^T (A + \lambda I)^\dagger b - \lambda \\ & \text{subject to} && A + \lambda I \succeq 0 \\ & && b \in \mathcal{R}(A + \lambda I) \end{aligned}$$

$$\begin{aligned} & \text{maximize} && -t - \lambda \\ & \text{subject to} && \begin{bmatrix} A + \lambda I & b \\ b^T & t \end{bmatrix} \succeq 0 \end{aligned}$$

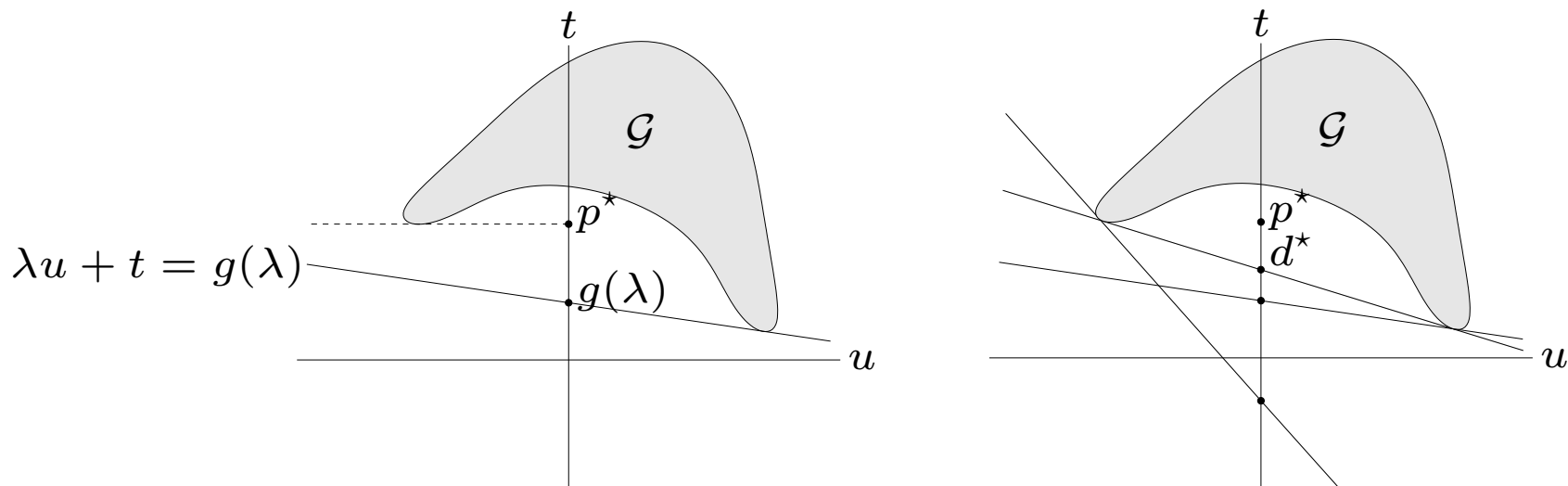
strong duality although primal problem is not convex (not easy to show)

Geometric interpretation

for simplicity, consider problem with one constraint $f_1(x) \leq 0$

interpretation of dual function:

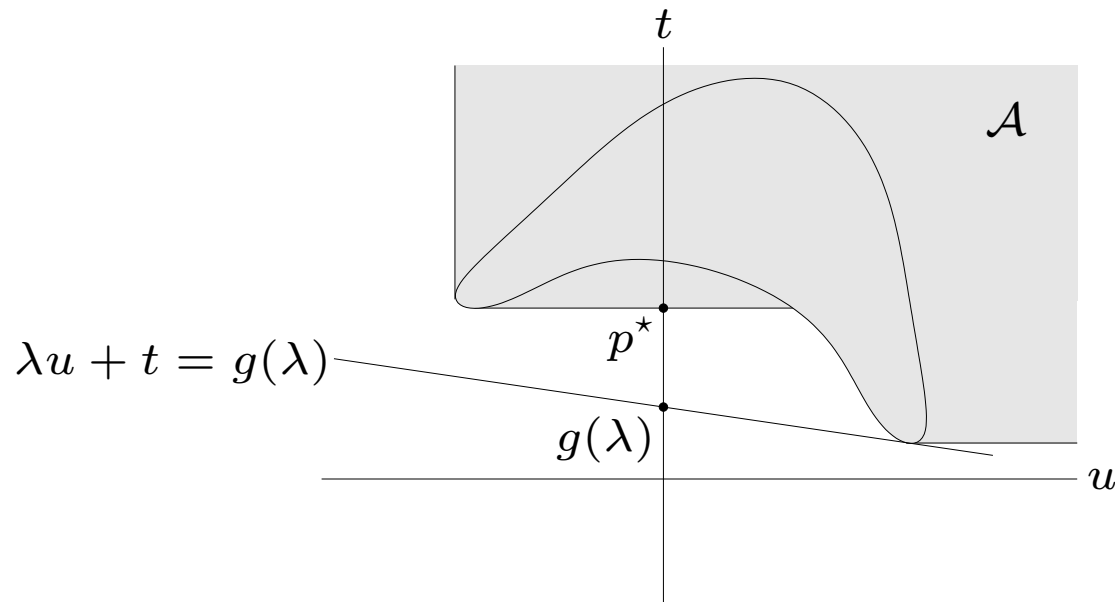
$$g(\lambda) = \inf_{(u,t) \in \mathcal{G}} (t + \lambda u), \quad \text{where } \mathcal{G} = \{(f_1(x), f_0(x)) \mid x \in \mathcal{D}\}$$



- $\lambda u + t = g(\lambda)$ is (non-vertical) supporting hyperplane to \mathcal{G}
- hyperplane intersects t -axis at $t = g(\lambda)$

epigraph variation: same interpretation if \mathcal{G} is replaced with

$$\mathcal{A} = \{(u, t) \mid f_1(x) \leq u, f_0(x) \leq t \text{ for some } x \in \mathcal{D}\}$$



strong duality

- holds if there is a non-vertical supporting hyperplane to \mathcal{A} at $(0, p^*)$
- for convex problem, \mathcal{A} is convex, hence has supp. hyperplane at $(0, p^*)$
- Slater's condition: if there exist $(\tilde{u}, \tilde{t}) \in \mathcal{A}$ with $\tilde{u} < 0$, then supporting hyperplanes at $(0, p^*)$ must be non-vertical

Complementary slackness

assume strong duality holds, x^* is primal optimal, (λ^*, ν^*) is dual optimal

$$\begin{aligned} f_0(x^*) = g(\lambda^*, \nu^*) &= \inf_x \left(f_0(x) + \sum_{i=1}^m \lambda_i^* f_i(x) + \sum_{i=1}^p \nu_i^* h_i(x) \right) \\ &\leq f_0(x^*) + \sum_{i=1}^m \lambda_i^* f_i(x^*) + \sum_{i=1}^p \nu_i^* h_i(x^*) \\ &\leq f_0(x^*) \end{aligned}$$

hence, the two inequalities hold with equality

- x^* minimizes $L(x, \lambda^*, \nu^*)$
- $\lambda_i^* f_i(x^*) = 0$ for $i = 1, \dots, m$ (known as complementary slackness):

$$\lambda_i^* > 0 \implies f_i(x^*) = 0, \quad f_i(x^*) < 0 \implies \lambda_i^* = 0$$

Karush-Kuhn-Tucker (KKT) conditions

the following four conditions are called KKT conditions (for a problem with differentiable f_i, h_i):

1. primal constraints: $f_i(x) \leq 0, i = 1, \dots, m, h_i(x) = 0, i = 1, \dots, p$
2. dual constraints: $\lambda \succeq 0$
3. complementary slackness: $\lambda_i f_i(x) = 0, i = 1, \dots, m$
4. gradient of Lagrangian with respect to x vanishes:

$$\nabla f_0(x) + \sum_{i=1}^m \lambda_i \nabla f_i(x) + \sum_{i=1}^p \nu_i \nabla h_i(x) = 0$$

from page 5–17: if strong duality holds and x, λ, ν are optimal, then they must satisfy the KKT conditions

KKT conditions for convex problem

if \tilde{x} , $\tilde{\lambda}$, $\tilde{\nu}$ satisfy KKT for a convex problem, then they are optimal:

- from complementary slackness: $f_0(\tilde{x}) = L(\tilde{x}, \tilde{\lambda}, \tilde{\nu})$
- from 4th condition (and convexity): $g(\tilde{\lambda}, \tilde{\nu}) = L(\tilde{x}, \tilde{\lambda}, \tilde{\nu})$

hence, $f_0(\tilde{x}) = g(\tilde{\lambda}, \tilde{\nu})$

if **Slater's condition** is satisfied:

x is optimal if and only if there exist λ , ν that satisfy KKT conditions

- recall that Slater implies strong duality, and dual optimum is attained
- generalizes optimality condition $\nabla f_0(x) = 0$ for unconstrained problem

example: water-filling (assume $\alpha_i > 0$)

$$\begin{aligned} & \text{minimize} && -\sum_{i=1}^n \log(x_i + \alpha_i) \\ & \text{subject to} && x \succeq 0, \quad \mathbf{1}^T x = 1 \end{aligned}$$

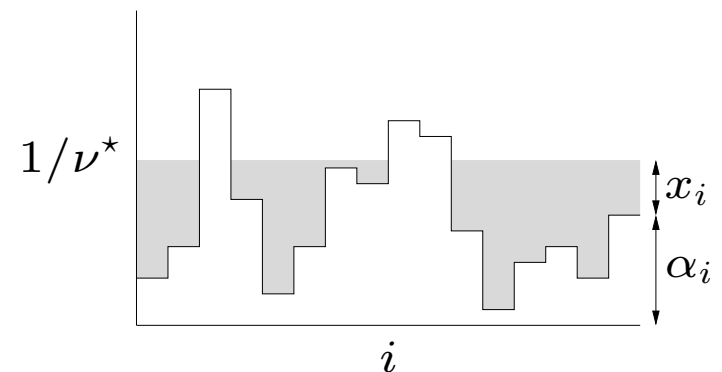
x is optimal iff $x \succeq 0$, $\mathbf{1}^T x = 1$, and there exist $\lambda \in \mathbf{R}^n$, $\nu \in \mathbf{R}$ such that

$$\lambda \succeq 0, \quad \lambda_i x_i = 0, \quad \frac{1}{x_i + \alpha_i} + \lambda_i = \nu$$

- if $\nu < 1/\alpha_i$: $\lambda_i = 0$ and $x_i = 1/\nu - \alpha_i$
- if $\nu \geq 1/\alpha_i$: $\lambda_i = \nu - 1/\alpha_i$ and $x_i = 0$
- determine ν from $\mathbf{1}^T x = \sum_{i=1}^n \max\{0, 1/\nu - \alpha_i\} = 1$

interpretation

- n patches; level of patch i is at height α_i
- flood area with unit amount of water
- resulting level is $1/\nu^*$



Perturbation and sensitivity analysis

(unperturbed) optimization problem and its dual

$$\begin{array}{ll} \text{minimize} & f_0(x) \\ \text{subject to} & f_i(x) \leq 0, \quad i = 1, \dots, m \\ & h_i(x) = 0, \quad i = 1, \dots, p \end{array} \qquad \begin{array}{ll} \text{maximize} & g(\lambda, \nu) \\ \text{subject to} & \lambda \succeq 0 \end{array}$$

perturbed problem and its dual

$$\begin{array}{ll} \text{min.} & f_0(x) \\ \text{s.t.} & f_i(x) \leq u_i, \quad i = 1, \dots, m \\ & h_i(x) = v_i, \quad i = 1, \dots, p \end{array} \qquad \begin{array}{ll} \text{max.} & g(\lambda, \nu) - u^T \lambda - v^T \nu \\ \text{s.t.} & \lambda \succeq 0 \end{array}$$

- x is primal variable; u, v are parameters
- $p^*(u, v)$ is optimal value as a function of u, v
- we are interested in information about $p^*(u, v)$ that we can obtain from the solution of the unperturbed problem and its dual

global sensitivity result

assume strong duality holds for unperturbed problem, and that λ^* , ν^* are dual optimal for unperturbed problem

apply weak duality to perturbed problem:

$$\begin{aligned} p^*(u, v) &\geq g(\lambda^*, \nu^*) - u^T \lambda^* - v^T \nu^* \\ &= p^*(0, 0) - u^T \lambda^* - v^T \nu^* \end{aligned}$$

sensitivity interpretation

- if λ_i^* large: p^* increases greatly if we tighten constraint i ($u_i < 0$)
- if λ_i^* small: p^* does not decrease much if we loosen constraint i ($u_i > 0$)
- if ν_i^* large and positive: p^* increases greatly if we take $v_i < 0$;
if ν_i^* large and negative: p^* increases greatly if we take $v_i > 0$
- if ν_i^* small and positive: p^* does not decrease much if we take $v_i > 0$;
if ν_i^* small and negative: p^* does not decrease much if we take $v_i < 0$

local sensitivity: if (in addition) $p^*(u, v)$ is differentiable at $(0, 0)$, then

$$\lambda_i^* = -\frac{\partial p^*(0, 0)}{\partial u_i}, \quad \nu_i^* = -\frac{\partial p^*(0, 0)}{\partial v_i}$$

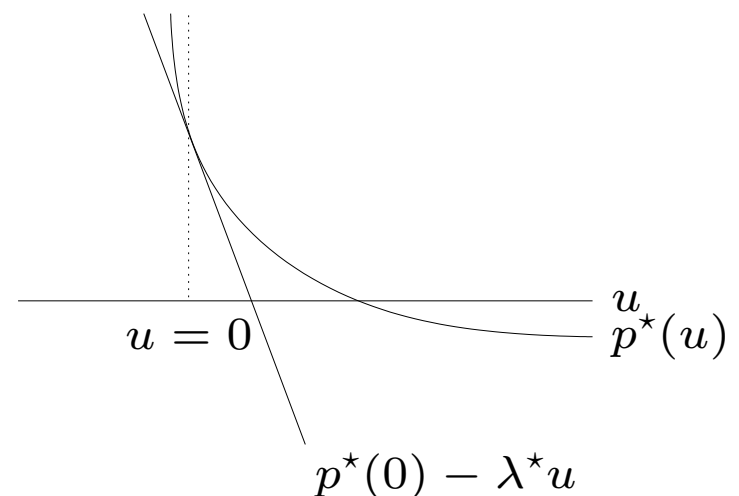
proof (for λ_i^*): from global sensitivity result,

$$\frac{\partial p^*(0, 0)}{\partial u_i} = \lim_{t \searrow 0} \frac{p^*(te_i, 0) - p^*(0, 0)}{t} \geq -\lambda_i^*$$

$$\frac{\partial p^*(0, 0)}{\partial u_i} = \lim_{t \nearrow 0} \frac{p^*(te_i, 0) - p^*(0, 0)}{t} \leq -\lambda_i^*$$

hence, equality

$p^*(u)$ for a problem with one (inequality) constraint:



Duality and problem reformulations

- equivalent formulations of a problem can lead to very different duals
- reformulating the primal problem can be useful when the dual is difficult to derive, or uninteresting

common reformulations

- introduce new variables and equality constraints
- make explicit constraints implicit or vice-versa
- transform objective or constraint functions

e.g., replace $f_0(x)$ by $\phi(f_0(x))$ with ϕ convex, increasing

Introducing new variables and equality constraints

$$\text{minimize } f_0(Ax + b)$$

- dual function is constant: $g = \inf_x L(x) = \inf_x f_0(Ax + b) = p^*$
- we have strong duality, but dual is quite useless

reformulated problem and its dual

$$\begin{array}{ll} \text{minimize} & f_0(y) \\ \text{subject to} & Ax + b - y = 0 \end{array}$$

$$\begin{array}{ll} \text{maximize} & b^T \nu - f_0^*(\nu) \\ \text{subject to} & A^T \nu = 0 \end{array}$$

dual function follows from

$$\begin{aligned} g(\nu) &= \inf_{x,y} (f_0(y) - \nu^T y + \nu^T Ax + b^T \nu) \\ &= \begin{cases} -f_0^*(\nu) + b^T \nu & A^T \nu = 0 \\ -\infty & \text{otherwise} \end{cases} \end{aligned}$$

norm approximation problem: minimize $\|Ax - b\|$

$$\begin{array}{ll} \text{minimize} & \|y\| \\ \text{subject to} & y = Ax - b \end{array}$$

can look up conjugate of $\|\cdot\|$, or derive dual directly

$$\begin{aligned} g(\nu) &= \inf_{x,y} (\|y\| + \nu^T y - \nu^T Ax + b^T \nu) \\ &= \begin{cases} b^T \nu + \inf_y (\|y\| + \nu^T y) & A^T \nu = 0 \\ -\infty & \text{otherwise} \end{cases} \\ &= \begin{cases} b^T \nu & A^T \nu = 0, \quad \|\nu\|_* \leq 1 \\ -\infty & \text{otherwise} \end{cases} \end{aligned}$$

(see page 5–4)

dual of norm approximation problem

$$\begin{array}{ll} \text{maximize} & b^T \nu \\ \text{subject to} & A^T \nu = 0, \quad \|\nu\|_* \leq 1 \end{array}$$

Implicit constraints

LP with box constraints: primal and dual problem

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax = b \\ & -\mathbf{1} \preceq x \preceq \mathbf{1} \end{array} \qquad \begin{array}{ll} \text{maximize} & -b^T \nu - \mathbf{1}^T \lambda_1 - \mathbf{1}^T \lambda_2 \\ \text{subject to} & c + A^T \nu + \lambda_1 - \lambda_2 = 0 \\ & \lambda_1 \succeq 0, \quad \lambda_2 \succeq 0 \end{array}$$

reformulation with box constraints made implicit

$$\begin{array}{ll} \text{minimize} & f_0(x) = \begin{cases} c^T x & -\mathbf{1} \preceq x \preceq \mathbf{1} \\ \infty & \text{otherwise} \end{cases} \\ \text{subject to} & Ax = b \end{array}$$

dual function

$$\begin{aligned} g(\nu) &= \inf_{-\mathbf{1} \preceq x \preceq \mathbf{1}} (c^T x + \nu^T (Ax - b)) \\ &= -b^T \nu - \|A^T \nu + c\|_1 \end{aligned}$$

dual problem: maximize $-b^T \nu - \|A^T \nu + c\|_1$