Optimization for Machine Learning
CSCSI-599

Lecture 1: Introduction & Convexity

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USC – `https://spkreddy.org/optmlspring2025.html`

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Course Organization

- Lectures: Mon 4-5:30pm
- Exercises: Wed 4-5:30pm
- Project

Grading: Written final exam, closed book (50%). Project presentation and report (40%). Participation and discussions (10%).
TA: Amin Banayeeanzade (banayeea@usc.edu).
Office hours: Mon 10-11 & Thu 11-12. Room TBD.

See details on course webpage: spkreddy.org/optmlspring2025.

Discussions ① Piazza, ② Slack, ③ email

Outline

- Convexity, Gradient Methods, Proximal algorithms, Subgradient Methods, **Stochastic Gradient Descent, Non-Convex Optimization**, Accelerated Methods, Second-Order Methods, Adaptive Optimization, Variational Inequalities.
- Advanced Contents:
  - Feature Learning in Neural Networks
  - LLM training - memory efficient methods and Zeroth order DPO.
  - Large-Scale and Distributed Training

Optimization – pick the best solution

- General optimization problem (**unconstrained minimization**)

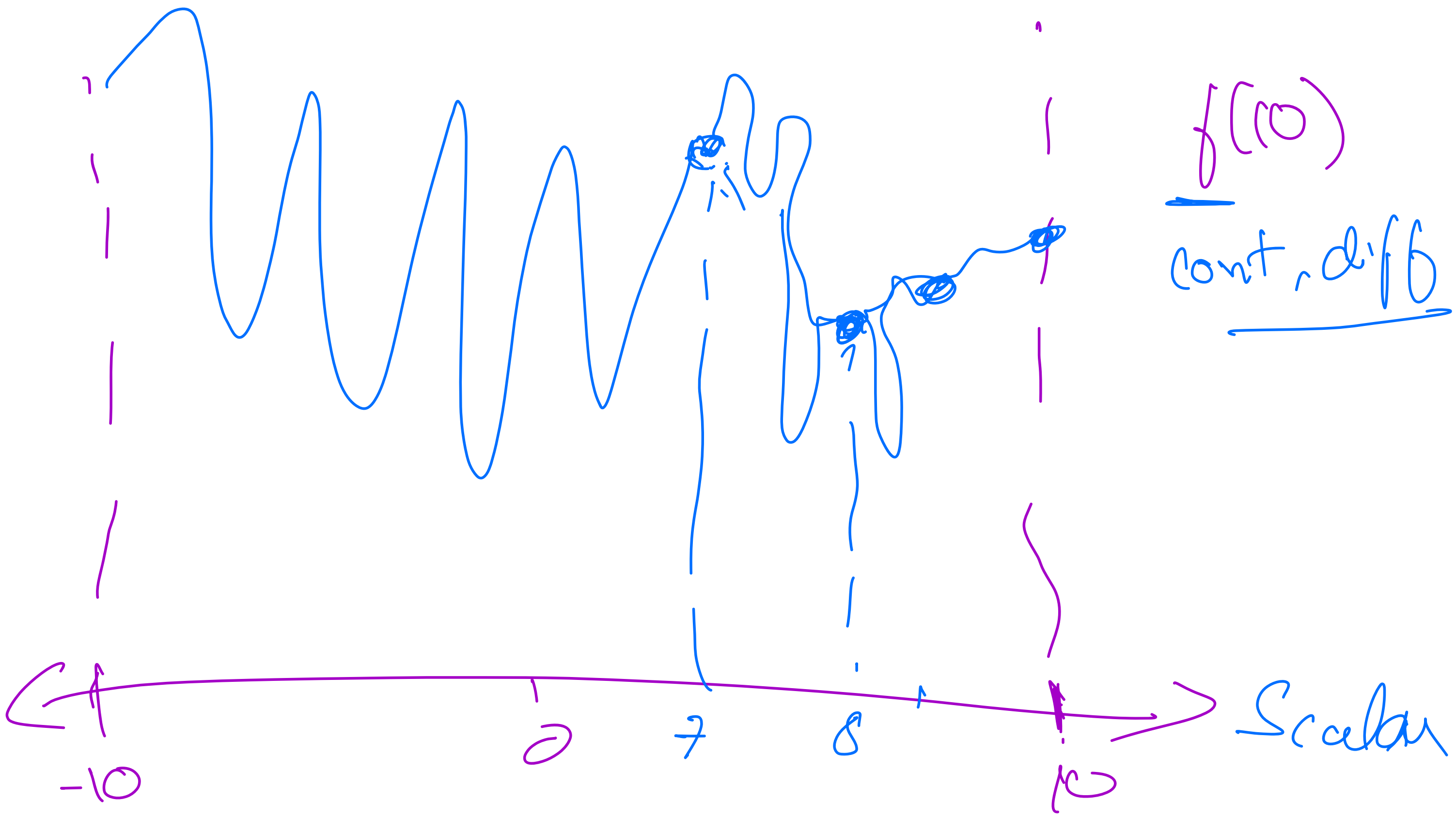
$$\begin{aligned} \text{minimize} \quad & \boxed{f(\mathbf{x})} \\ \text{with} \quad & \mathbf{x} \in \mathbb{R}^d \end{aligned}$$

  - candidate solutions, variables, parameters $\mathbf{x} \in \mathbb{R}^d$ ↳ unknown
  - objective function $f : \mathbb{R}^d \to \mathbb{R}$
  - typically: technical assumption: f is continuous and differentiable

f $\boxed{x}$ $\min_{x} \underline{f(x)}$

$\underline{f(10)}$

$\underline{\text{cont, diff}}$



Why? And How?

$f(x)$ model parameters

loss function = "fit params + data"

Optimization is everywhere

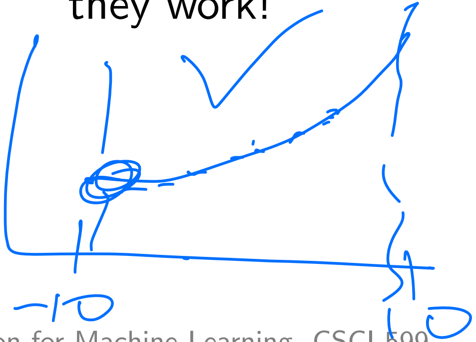
machine learning, big data, statistics, data analysis of all kinds, finance, logistics, planning, control theory, mathematics, search engines, simulations, and many other applications ...

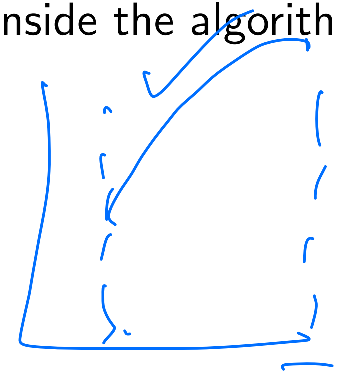
- **Mathematical Modeling**:
  - *defining & modeling the optimization problem*
- **Computational Optimization**: ✓
  - *running an (appropriate) optimization algorithm*

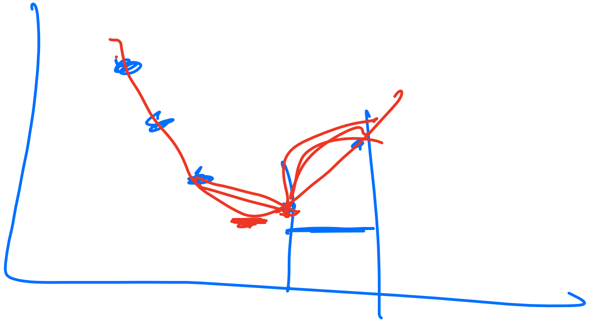
$\min_x f(x)$

Optimization for Machine Learning

- **Mathematical Modeling**:
  - defining & and measuring the machine learning model
- **Computational Optimization**:
  - learning the model parameters
- Theory vs. practice:
  - libraries are available, algorithms treated as “black box” by most practitioners
  - **Not here:** we look inside the algorithms and try to understand why and how fast they work!

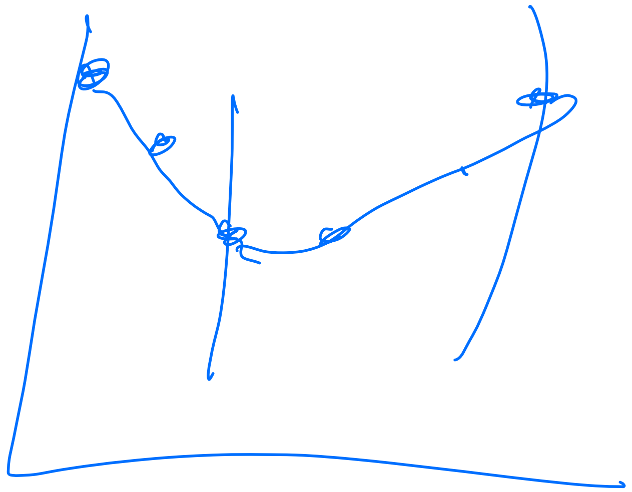


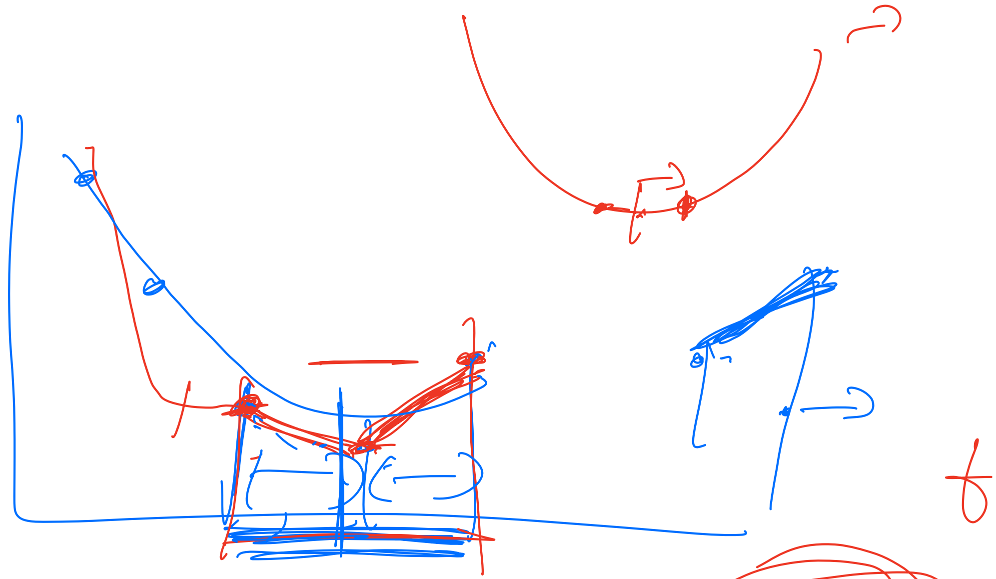




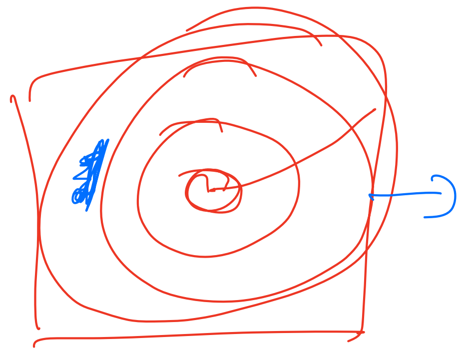
Optimization Algorithms

- Optimization at large scale: **simplicity** rules!
- Main approaches:
  - **Gradient Descent**
  - **Stochastic Gradient Descent** (SGD)
  - **Coordinate Descent**
- History:
  - 1847: Cauchy proposes gradient descent
  - 1950s: Linear Programs, soon followed by non-linear, SGD
  - 1980s: General optimization, convergence theory
  - 2005-2015: Large scale optimization (mostly convex), convergence of SGD
  - 2015-today: Improved understanding of SGD for deep learning





$f(x)$



$f(x) \qquad f(x+\varepsilon)$

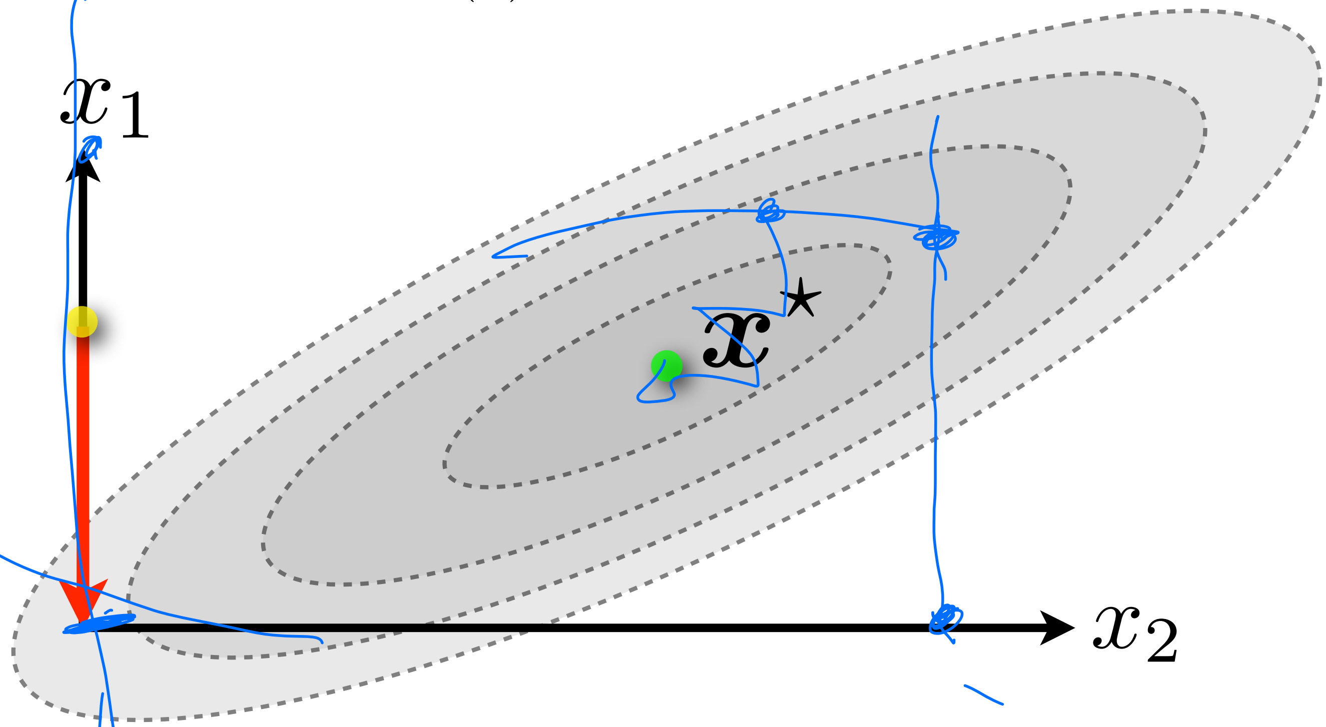
$$f(x_1, x_2) = f_1(x_1) + f_2(x_2)$$

D^2

Example: Coordinate Descent

Goal: Find $\mathbf{x}^\star \in \mathbb{R}^d$ minimizing $f(\mathbf{x})$.

(Example: $d = 2$)



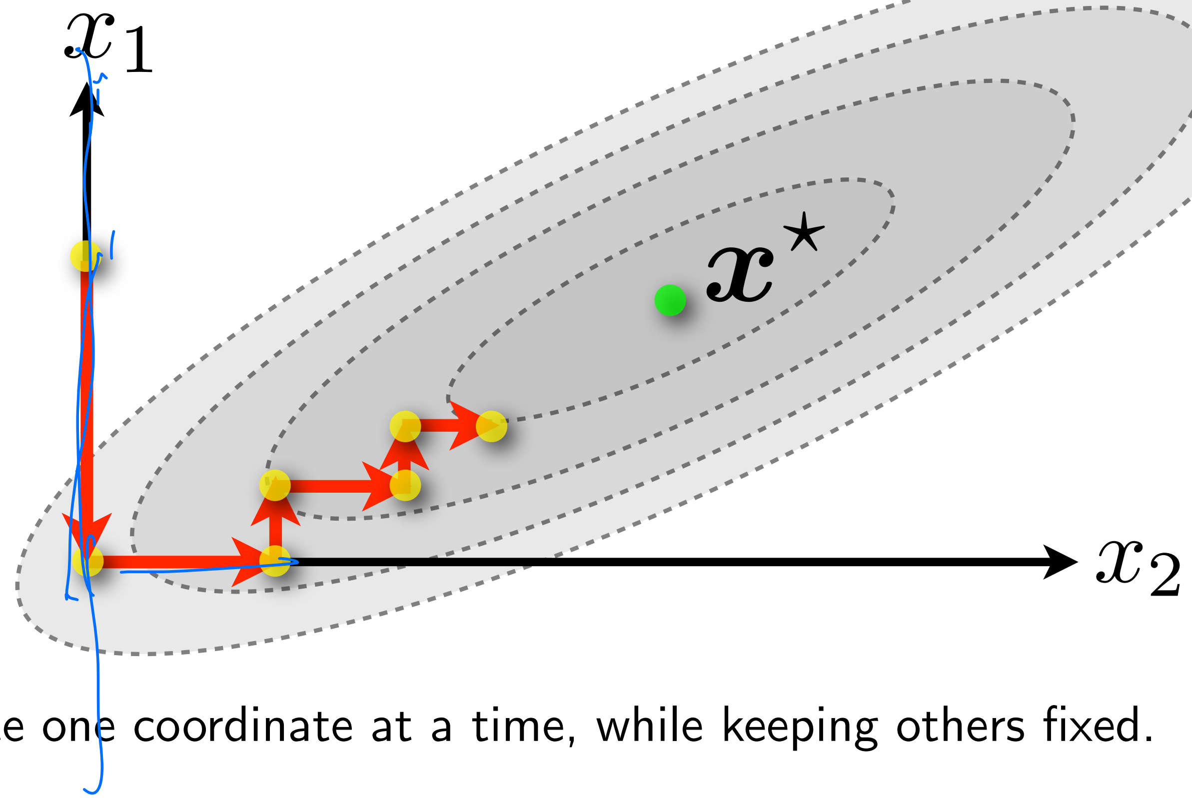
Idea: Update one coordinate at a time, while keeping others fixed.

Example: Coordinate Descent

$f(-3, 10) \to f(-3, x_2)$

$f(x_1, 4)$

Goal: Find $\mathbf{x}^\star \in \mathbb{R}^d$ minimizing $f(\mathbf{x})$.



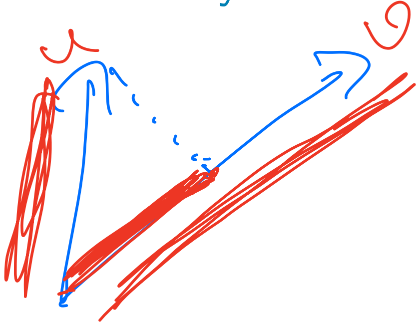
Idea: Update one coordinate at a time, while keeping others fixed.

Chapter 1

Theory of Convex Functions

Warmup: The Cauchy-Schwarz inequality

Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^d$. Cauchy-Schwarz inequality (Proof in Section **??**):



$$|\mathbf{u}^\top \mathbf{v}| \leq \|\mathbf{u}\| \, \|\mathbf{v}\| \, .$$

Notation:

$$\mathbf{u} = \begin{pmatrix} u_1 \\ u_2 \\ \vdots \\ u_d \end{pmatrix}$$

$$\mathbf{u}^\top = \begin{pmatrix} u_1 & u_2 & \cdots & u_d \end{pmatrix}$$

- $\mathbf{u} = (u_1, \ldots, u_d), \mathbf{v} = (v_1, \ldots, v_d)$, d-dimensional column vectors with real entries
- $\mathbf{u}^\top$, transpose of $\mathbf{u}$, a d-dimensional row vector
- $\mathbf{u}^\top \mathbf{v} = \sum_{i=1}^d u_i v_i$, scalar (or inner) product of $\mathbf{u}$ and $\mathbf{v}$
- $|\mathbf{u}^\top \mathbf{v}|$, absolute value of $\mathbf{u}^\top \mathbf{v}$
- $\|\mathbf{u}\| = \sqrt{\mathbf{u}^\top \mathbf{u}} = \sqrt{\sum_{i=1}^d u_i^2}$, Euclidean norm of $\mathbf{u}$

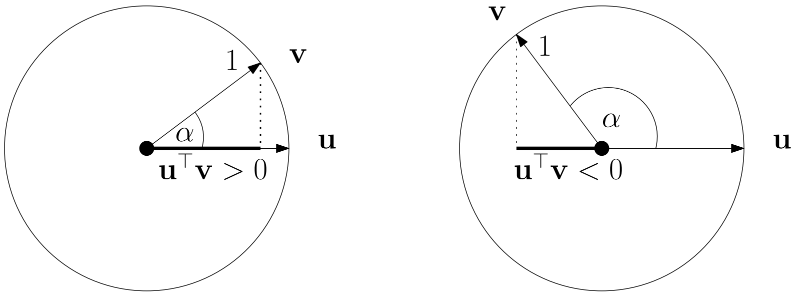
The Cauchy-Schwarz inequality: Interpretation

Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^d$. Cauchy-Schwarz inequality: $\boxed{|\mathbf{u}^\top \mathbf{v}| \leq \|\mathbf{u}\| \, \|\mathbf{v}\|.}$

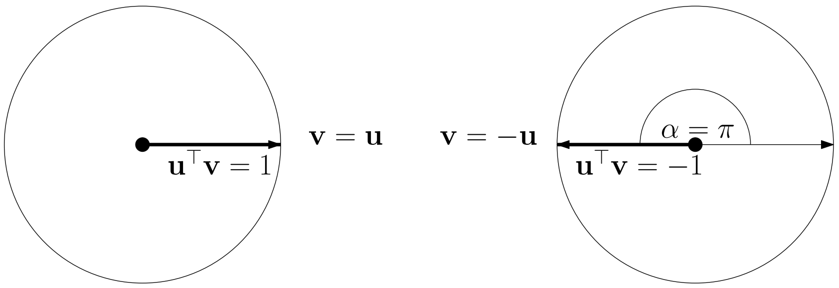
For nonzero vectors, this is equivalent to

$$-1 \leq \frac{\mathbf{u}^\top \mathbf{v}}{\|\mathbf{u}\| \, \|\mathbf{v}\|} \leq 1.$$

Fraction can be used to define the angle α between $\mathbf{u}$ and $\mathbf{v}$: $\cos(\alpha) = \frac{\mathbf{u}^\top \mathbf{v}}{\|\mathbf{u}\|\|\mathbf{v}\|}$



Examples for unit vectors ($\|\mathbf{u}\| = \|\mathbf{v}\| = 1$)



Equality in Cauchy-Schwarz if and only if $\mathbf{u} = \mathbf{v}$ or $\mathbf{u} = -\mathbf{v}$.

Convex Sets

A set C is **convex** if the line segment between any two points of C lies in C, i.e., if for any $\mathbf{x}, \mathbf{y} \in C$ and any λ with $0 \le \lambda \le 1$, we have

$$\lambda \mathbf{x} + (1 - \lambda)\mathbf{y} \in C.$$

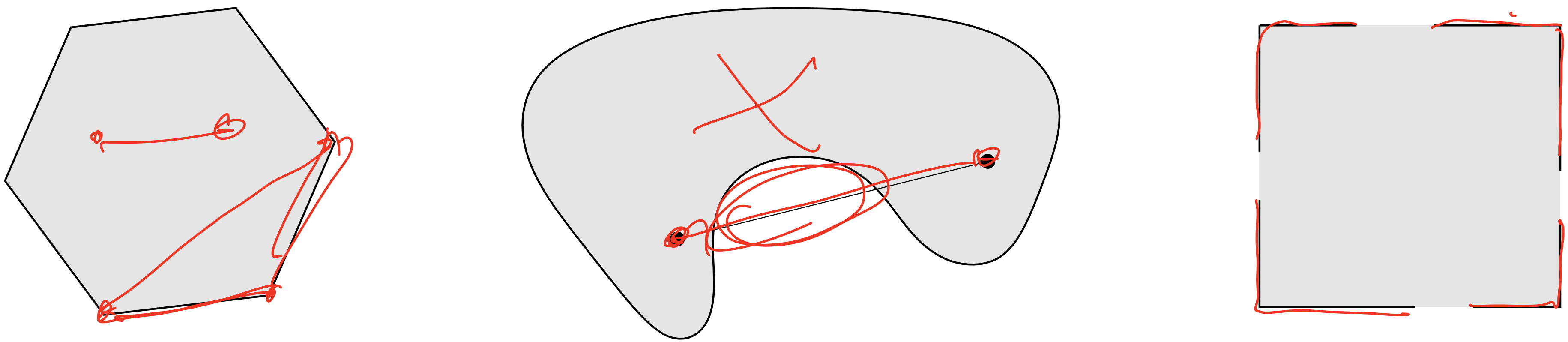


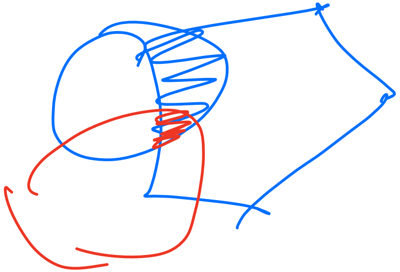
*Figure 2.2 from S. Boyd, L. Vandenberghe

Left Convex.

Middle Not convex, since line segment not in set.

Right Not convex, since some, but not all boundary points are contained in the set.

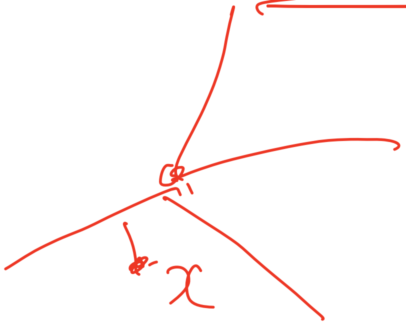
Properties of Convex Sets



- Intersections of convex sets are convex

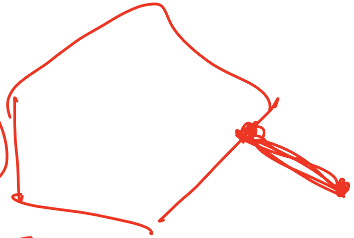
  Observation 1.2. Let $C_i, i \in I$ be convex sets, where I is a (possibly infinite) index set. Then $C = \bigcap_{i \in I} C_i$ is a convex set.

- (later) Projections onto convex sets are *unique*, and *often* efficient to compute



$$P_C(\mathbf{x}') := \operatorname{argmin}_{\mathbf{y} \in C} \|\mathbf{y} - \mathbf{x}'\|$$

$v = (0,1,0,0)$



$C = \{ v \text{ s.t. } v \text{ is 1-sparse} \}$

$\frac{1}{2}(0,1) + \frac{1}{2}(1,0)$

Convex Functions

$C = \{ (x, z) \text{ s.t. } z \geq f(x) \}$

Definition

A function $f : \mathbb{R}^d \to \mathbb{R}$ is **convex** if (i) $\mathbf{dom}(f)$ is a convex set and (ii) for all $\mathbf{x}, \mathbf{y} \in \mathbf{dom}(f)$, and λ with $0 \leq \lambda \leq 1$, we have

domain f

$$f(\lambda \mathbf{x} + (1 - \lambda)\mathbf{y}) \leq \lambda f(\mathbf{x}) + (1 - \lambda) f(\mathbf{y}).$$

$f(x)$

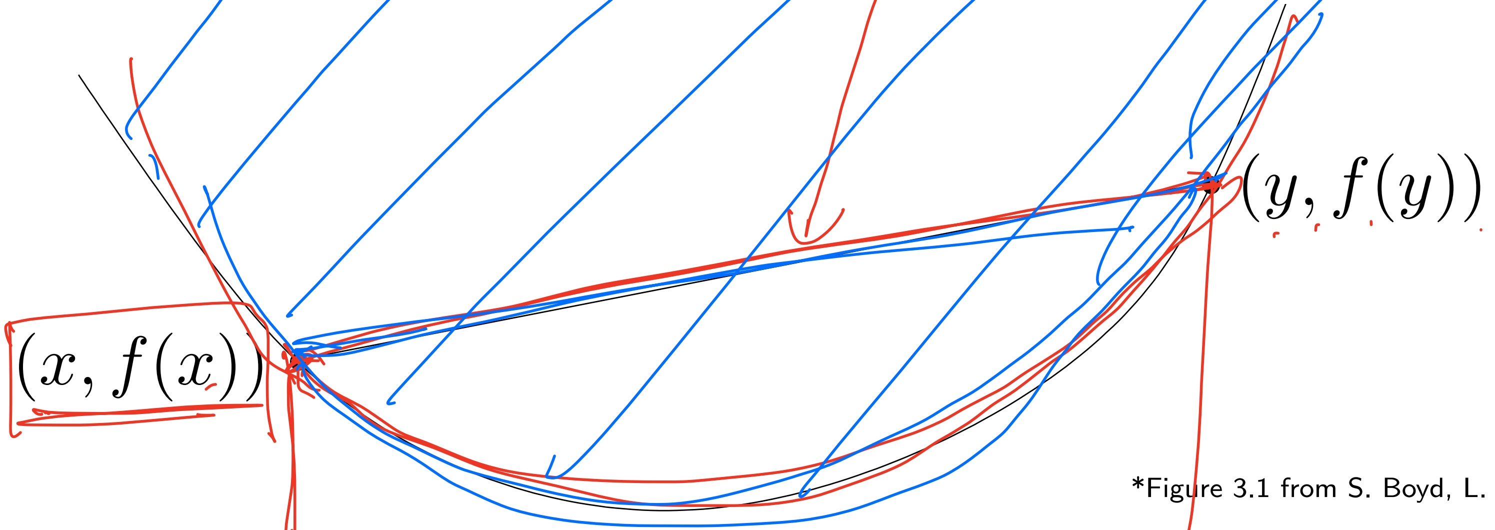
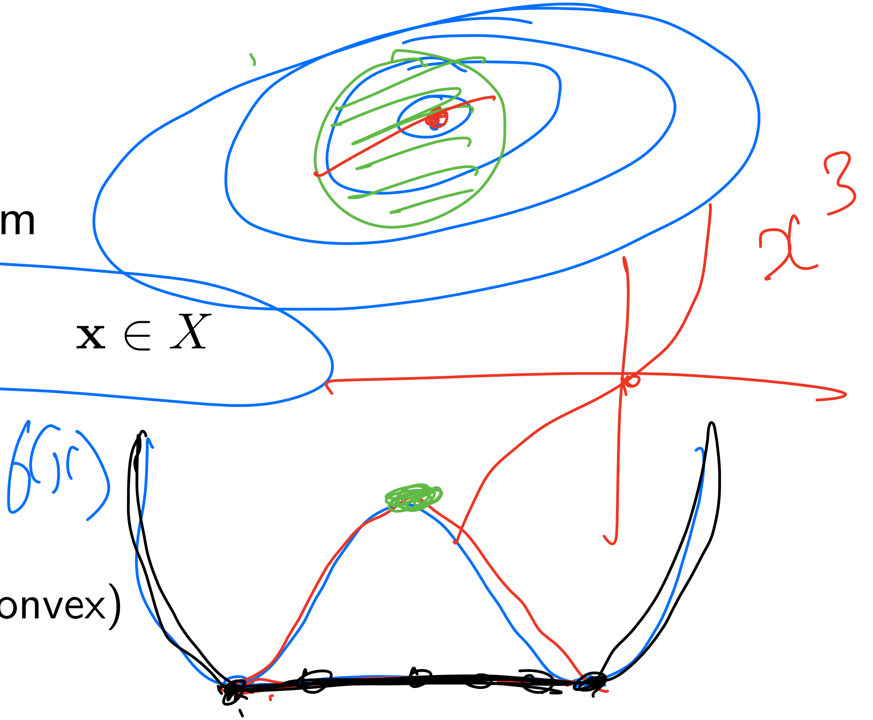


*Figure 3.1 from S. Boyd, L. Vandenberghe

Geometrically: The line segment between $(\mathbf{x}, f(\mathbf{x}))$ and $(\mathbf{y}, f(\mathbf{y}))$ lies above the graph of f.

x y

Motivation: Convex Optimization



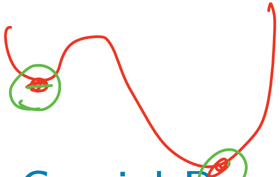
Convex Optimization Problems are of the form

$$\min \; f(\mathbf{x}) \qquad \text{s.t.} \qquad \mathbf{x} \in X$$

f

where both

- f is a convex function
- $X \subseteq \mathbf{dom}(f)$ is a convex set (note: $\mathbb{R}^d$ is convex)



$$\boxed{\begin{array}{l}\nabla f(x^\#) = 0 \\ \nabla^2 f(x^\#) \succ 0\end{array}}$$

+ convex $\Rightarrow$

$$\nabla f(x^\#) = 0$$
$$\nabla^2 f(x^\#) \nsucc 0$$

Crucial Property of Convex Optimization Problems

- Every local minimum is a **global minimum**, see later...

$$\boxed{f(x^\#) \leq f(y) \quad \forall\, y \in \mathrm{dom} f}$$

Motivation: Solving Convex Optimization - Provably

For convex optimization problems, all algorithms

- Coordinate Descent, Gradient Descent, Stochastic Gradient Descent, Projected and Proximal Gradient Descent

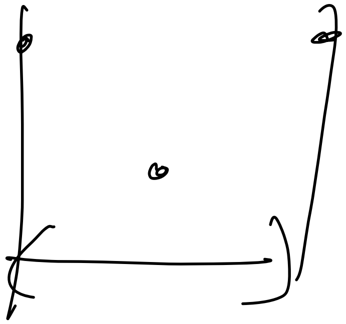
do **converge** to the global optimum! (assuming f differentiable)

Example Theorem: The **convergence rate** is proportional to $\frac{1}{t}$, i.e.

$$\boxed{f(\mathbf{x}_t)} - f(\mathbf{x}^\star) \leq \frac{c}{t}$$

(where $\mathbf{x}^\star$ is some optimal solution to the problem.)

Meaning: **Approximation error** converges to 0 over time.



Motivation: Convergence Theory

f	Algorithm	Rate	# Iter	Cost/iter
non-smooth	center of gravity	$\exp\left(-\frac{t}{n}\right)$	$n \log\left(\frac{1}{\varepsilon}\right)$	1 ∇, 1 n-dim $\int$
non-smooth	ellipsoid method	$\frac{R}{r}\exp\left(-\frac{t}{n^2}\right)$	$n^2 \log\left(\frac{R}{r\varepsilon}\right)$	1 ∇, mat-vec $\times$
non-smooth	Vaidya	$\frac{Rn}{r}\exp\left(-\frac{t}{n}\right)$	$n \log\left(\frac{Rn}{r\varepsilon}\right)$	1 ∇, mat-mat $\times$
quadratic	CG	exact $\exp\left(-\frac{t}{\kappa}\right)$	n $\kappa \log\left(\frac{1}{\varepsilon}\right)$	1 ∇
non-smooth, Lipschitz	PGD	$RL/\sqrt{t}$	R^2L^2/ε^2	1 ∇, 1 proj.
smooth	PGD	$\beta R^2/t$	$\beta R^2/\varepsilon$	1 ∇, 1 proj.
smooth	AGD	$\beta R^2/t^2$	$R\sqrt{\beta/\varepsilon}$	1 ∇
smooth (any norm)	FW	$\beta R^2/t$	$\beta R^2/\varepsilon$	1 ∇, 1 LP
strong. conv., Lipschitz	PGD	$L^2/(\alpha t)$	$L^2/(\alpha\varepsilon)$	1 ∇ , 1 proj.
strong. conv., smooth	PGD	$R^2\exp\left(-\frac{t}{\kappa}\right)$	$\kappa \log\left(\frac{R^2}{\varepsilon}\right)$	1 ∇ , 1 proj.
strong. conv., smooth	AGD	$R^2\exp\left(-\frac{t}{\sqrt{\kappa}}\right)$	$\sqrt{\kappa}\log\left(\frac{R^2}{\varepsilon}\right)$	1 ∇
$f+g$, f smooth, g simple	FISTA	$\beta R^2/t^2$	$R\sqrt{\beta/\varepsilon}$	1 ∇ of f Prox of g
$\max_{y\in\mathcal{Y}} \varphi(x,y)$, φ smooth	SP-MP	$\beta R^2/t$	$\beta R^2/\varepsilon$	MD on $\mathcal{X}$ MD on $\mathcal{Y}$
linear, $\mathcal{X}$ with F ν-self-conc.	IPM	$\nu\exp\left(-\frac{t}{\sqrt{\nu}}\right)$	$\sqrt{\nu}\log\left(\frac{\nu}{\varepsilon}\right)$	Newton step on F
non-smooth	SGD	$BL/\sqrt{t}$	B^2L^2/ε^2	1 stoch. ∇, 1 proj.
non-smooth, strong. conv.	SGD	$B^2/(\alpha t)$	$B^2/(\alpha\varepsilon)$	1 stoch. ∇, 1 proj.
$f=\frac{1}{m}\sum f_i$ f_i smooth strong. conv.	SVRG	–	$(m+\kappa)\log\left(\frac{1}{\varepsilon}\right)$	1 stoch. ∇

(Bubeck [?])

Convex Functions & Sets

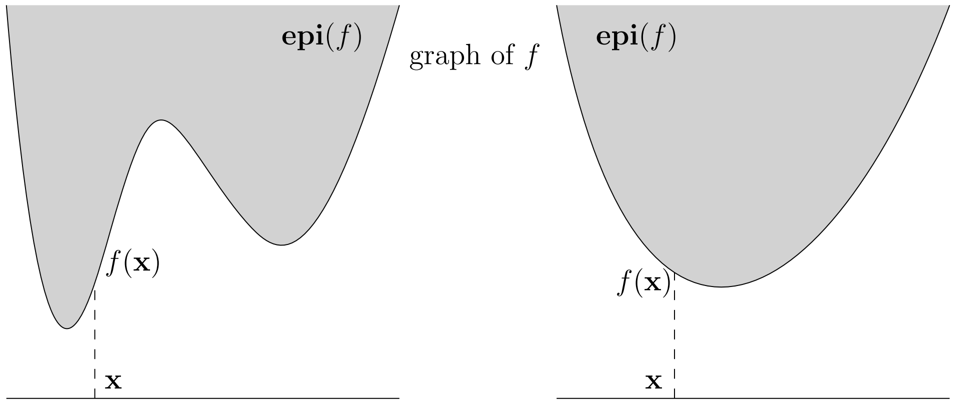
The **graph** of a function $f : \mathbb{R}^d \to \mathbb{R}$ is defined as

$$\{(\mathbf{x}, f(\mathbf{x})) \,|\, \mathbf{x} \in \mathbf{dom}(f)\},$$

The **epigraph** of a function $f : \mathbb{R}^d \to \mathbb{R}$ is defined as

$$\mathbf{epi}(f) := \{(\mathbf{x}, \alpha) \in \mathbb{R}^{d+1} \,|\, \mathbf{x} \in \mathbf{dom}(f), \alpha \geq f(\mathbf{x})\},$$

Observation 1.4. A function is convex *iff* its epigraph is a convex set.



Convex Functions & Sets

Proof: recall $\mathbf{epi}(f) := \{(\mathbf{x}, \alpha) \in \mathbb{R}^{d+1} \,|\, \mathbf{x} \in \mathbf{dom}(f), \alpha \geq f(\mathbf{x})\}$

Convex Functions

Examples of convex functions

- Linear functions: $f(\mathbf{x}) = \mathbf{a}^\top \mathbf{x}$
- Affine functions: $f(\mathbf{x}) = \mathbf{a}^\top \mathbf{x} + b$
- Exponential: $f(x) = e^{\alpha x}$
- Norms. Every norm on $\mathbb{R}^d$ is convex.

$\min f(x)$

$\|\cdot\|, \|\cdot\|_\infty, \|\cdot\|_1,$

Convexity of a norm $\|\mathbf{x}\|$

By the triangle inequality $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$ and homogeneity of a norm $\|a\mathbf{x}\| = |a| \, \|\mathbf{x}\|$, a scalar:

$$\|\lambda \mathbf{x} + (1-\lambda)\mathbf{y}\| \leq \|\lambda \mathbf{x}\| + \|(1-\lambda)\mathbf{y}\| = \lambda \|\mathbf{x}\| + (1-\lambda)\|\mathbf{y}\| .$$

We used the triangle inequality for the inequality and homogeneity for the equality.

Jensen's Inequality

Lemma (Jensen's inequality)

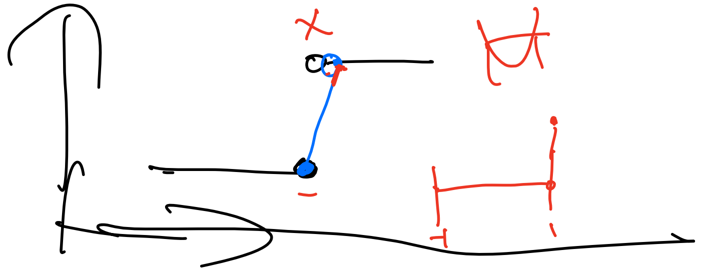
Let f be convex, $\mathbf{x}_1, \ldots, \mathbf{x}_m \in \mathbf{dom}(f)$, $\lambda_1, \ldots, \lambda_m \in \mathbb{R}_+$ such that $\sum_{i=1}^m \lambda_i = 1$. Then

$$\boxed{f\left(\sum_{i=1}^m \lambda_i \mathbf{x}_i\right) \le \sum_{i=1}^m \lambda_i f(\mathbf{x}_i).}$$

For $m = 2$, this is convexity. The proof of the general case is Exercise **??**.

$$f(\lambda_1 x_1 + \lambda_2 x_2) \le \lambda_1 f(x_1) + \lambda_2 f(x_2)$$

Convex Functions are Continuous

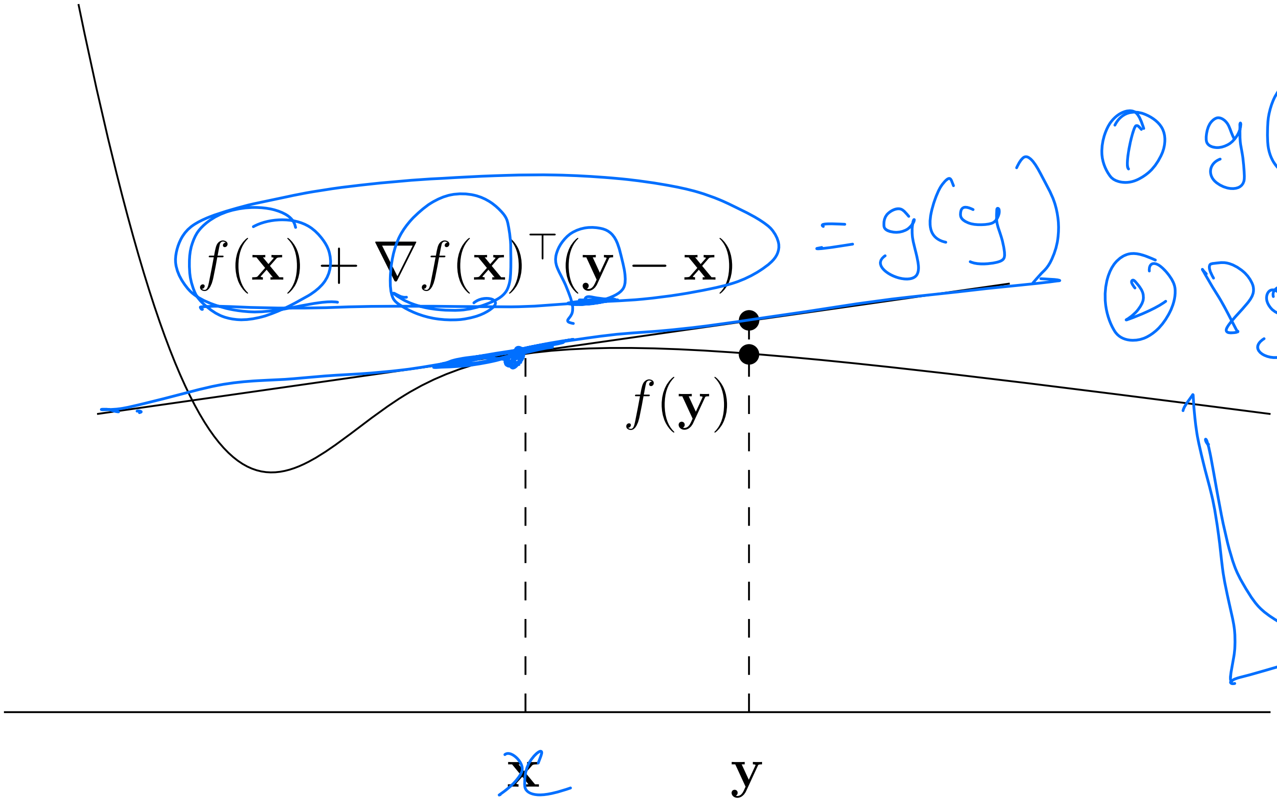


Lemma 1.6.: Let f be convex and suppose that $\mathbf{dom}(f)$ is open. Then f is continuous.

Not entirely obvious (Exercise **??**).

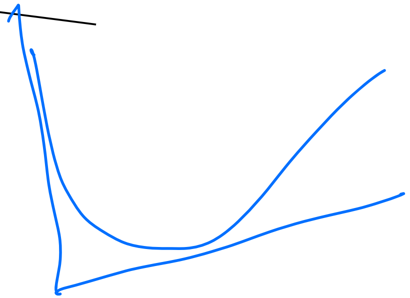
Differentiable Functions

Graph of the affine function $f(\mathbf{x}) + \nabla f(\mathbf{x})^\top(\mathbf{y} - \mathbf{x})$ is a tangent hyperplane to the graph of f at $(\mathbf{x}, f(\mathbf{x}))$.



① $g(x) = f(x)$

② $Dg(x) = Df(x)$



First-order Characterization of Convexity

Lemma ([?, 3.1.3])

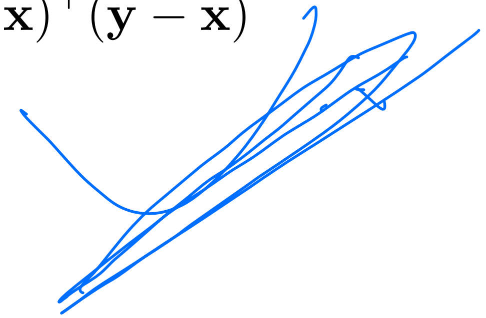
Suppose that $\mathbf{dom}(f)$ *is open and that* f *is differentiable; in particular, the* **gradient** *(vector of partial derivatives)*

$$\nabla f(\mathbf{x}) := \left(\frac{\partial f}{\partial x_1}(\mathbf{x}), \ldots, \frac{\partial f}{\partial x_d}(\mathbf{x}) \right)$$

exists at every point $\mathbf{x} \in \mathbf{dom}(f)$. *Then* f *is convex if and only if* $\mathbf{dom}(f)$ *is convex and*

$$f(\mathbf{y}) \geq f(\mathbf{x}) + \nabla f(\mathbf{x})^\top (\mathbf{y} - \mathbf{x}) \tag{1}$$

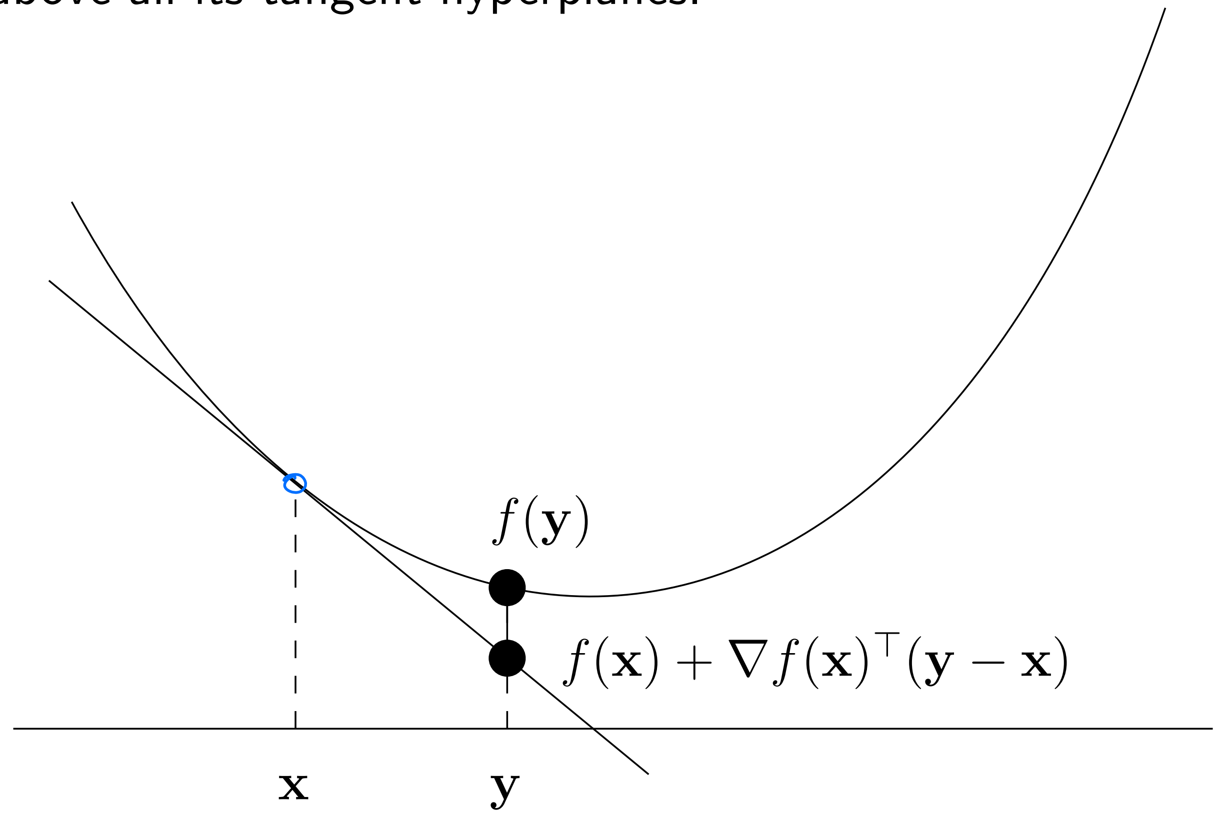
holds for all $\mathbf{x}, \mathbf{y} \in \mathbf{dom}(f)$.



First-order Characterization of Convexity

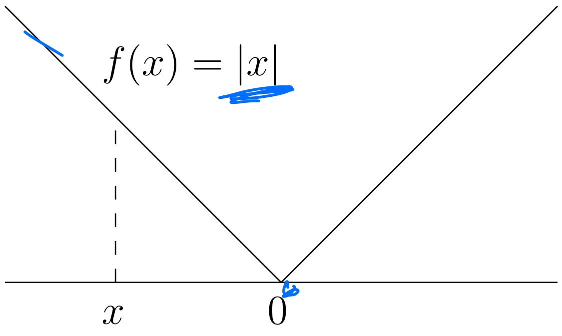
$$f(\mathbf{y}) \geq f(\mathbf{x}) + \nabla f(\mathbf{x})^\top (\mathbf{y} - \mathbf{x}), \quad \mathbf{x}, \mathbf{y} \in \mathbf{dom}(f).$$

Graph of f is above all its tangent hyperplanes.

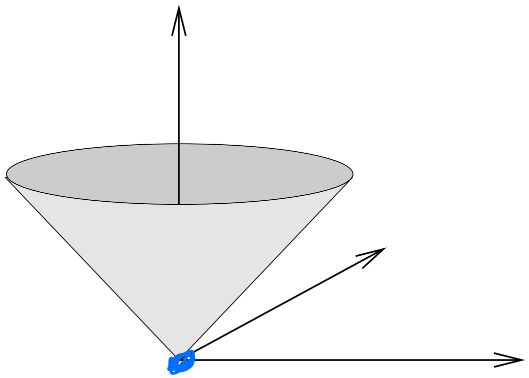


Nondifferentiable Functions...

are also relevant in practice.



More generally, $f(\mathbf{x}) = \|\mathbf{x}\|_2$ (Euclidean norm). For $d = 2$, graph is the ice cream cone:



Second-order Characterization of Convexity

Lemma ([?, 3.1.4])

Suppose that $\mathbf{dom}(f)$ *is open and that* f *is twice differentiable; in particular, the* **Hessian** *(matrix of second partial derivatives)*

$$\nabla^2 f(\mathbf{x}) = \begin{pmatrix} \frac{\partial^2 f}{\partial x_1 \partial x_1}(\mathbf{x}) & \frac{\partial^2 f}{\partial x_1 \partial x_2}(\mathbf{x}) & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_d}(\mathbf{x}) \\ \frac{\partial^2 f}{\partial x_2 \partial x_1}(\mathbf{x}) & \frac{\partial^2 f}{\partial x_2 \partial x_2}(\mathbf{x}) & \cdots & \frac{\partial^2 f}{\partial x_2 \partial x_d}(\mathbf{x}) \\ \vdots & \vdots & \cdots & \vdots \\ \frac{\partial^2 f}{\partial x_d \partial x_1}(\mathbf{x}) & \frac{\partial^2 f}{\partial x_d \partial x_2}(\mathbf{x}) & \cdots & \frac{\partial^2 f}{\partial x_d \partial x_d}(\mathbf{x}) \end{pmatrix}$$

exists at every point $\mathbf{x} \in \mathbf{dom}(f)$ *and is symmetric. Then* f *is convex if and only if* $\mathbf{dom}(f)$ *is convex, and for all* $\mathbf{x} \in \mathbf{dom}(f)$*, we have*

$$\boxed{\nabla^2 f(\mathbf{x}) \succeq 0} \quad \text{(i.e. } \nabla^2 f(\mathbf{x}) \text{ is positive semidefinite).}$$

P.S.D

(A symmetric matrix M *is positive semidefinite if* $\mathbf{x}^\top M \mathbf{x} \geq 0$ *for all* $\mathbf{x}$*, and positive definite if* $\mathbf{x}^\top M \mathbf{x} > 0$ *for all* $\mathbf{x} \neq \mathbf{0}$*.)*

$x^T M x \geq 0$ $\qquad M = X^T X$

Second-order Characterization of Convexity

Example: $f(x_1, x_2) = x_1^2 + x_2^2$.

$$\nabla^2 f(\mathbf{x}) = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \succeq 0.$$

Operations that Preserve Convexity

Lemma (Exercise ??)

(i) *Let* $f_1, f_2, \dots, f_m$ *be convex functions,* $\lambda_1, \lambda_2, \dots, \lambda_m \in \mathbb{R}_+$. *Then* $f := \sum_{i=1}^m \lambda_i f_i$ *is convex on* $\mathbf{dom}(f) := \bigcap_{i=1}^m \mathbf{dom}(f_i)$.

(ii) *Let* f *be a convex function with* $\mathbf{dom}(f) \subseteq \mathbb{R}^d$, $g : \mathbb{R}^m \to \mathbb{R}^d$ *an affine function, meaning that* $g(\mathbf{x}) = A\mathbf{x} + \mathbf{b}$, *for some matrix* $A \in \mathbb{R}^{d \times m}$ *and some vector* $\mathbf{b} \in \mathbb{R}^d$. *Then the function* $f \circ g$ *(that maps* $\mathbf{x}$ *to* $f(A\mathbf{x} + \mathbf{b})$*) is convex on* $\mathbf{dom}(f \circ g) := \{\mathbf{x} \in \mathbb{R}^m : g(\mathbf{x}) \in \mathbf{dom}(f)\}$.

Local Minima are Global Minima

Definition

A **local minimum** of $f : \mathbf{dom}(f) \to \mathbb{R}$ is a point $\mathbf{x}$ such that there exists $\varepsilon > 0$ with

$$f(\mathbf{x}) \leq f(\mathbf{y}) \quad \forall \mathbf{y} \in \mathbf{dom}(f) \text{ satisfying } \|\mathbf{y} - \mathbf{x}\| < \varepsilon.$$

Lemma

Let $\mathbf{x}^\star$ *be a* **local minimum** *of a convex function* $f : \mathbf{dom}(f) \to \mathbb{R}$*. Then* $\mathbf{x}^\star$ **is a global minimum**, *meaning that* $f(\mathbf{x}^\star) \leq f(\mathbf{y}) \quad \forall \mathbf{y} \in \mathbf{dom}(f)$*.*

Proof.

Suppose there exists $\mathbf{y} \in \mathbf{dom}(f)$ such that $f(\mathbf{y}) < f(\mathbf{x}^\star)$.
Define $\mathbf{y}' := \lambda \mathbf{x}^\star + (1 - \lambda)\mathbf{y}$ for $\lambda \in (0, 1)$.
From convexity, we get that that $f(\mathbf{y}') < f(\mathbf{x}^\star)$. Choosing λ so close to 1 that $\|\mathbf{y}' - \mathbf{x}^\star\| < \varepsilon$ yields a contradiction to $\mathbf{x}^\star$ being a local minimum. □

Critical Points are Global Minima

Lemma

*Suppose that f is convex and differentiable over an open domain $\mathbf{dom}(f)$. Let $\mathbf{x} \in \mathbf{dom}(f)$. If $\nabla f(\mathbf{x}) = \mathbf{0}$ (**critical point**), then $\mathbf{x}$ is a **global minimum**.*

C

Proof.

Suppose that $\nabla f(\mathbf{x}) = \mathbf{0}$. According to our Lemma on the first-order characterization of convexity, we have

$$\boxed{0} = \inf_{x} \boxed{e^{-x}}$$

$$f(x^t) - 0 \leq \varepsilon$$

□

Geometrically, tangent hyperplane is horizontal at $\mathbf{x}$.

$$f^* = \inf_{x \in C} f(x) \qquad f(x^t) - f^* \leq \varepsilon$$

Strictly Convex Functions

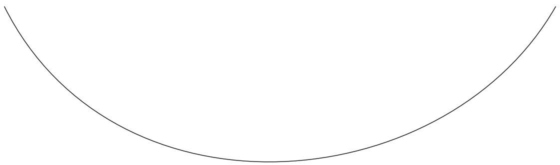
Definition ([?, 3.1.1])

A function $f : \mathbf{dom}(f) \to \mathbb{R}$ is **strictly convex** if (i) $\mathbf{dom}(f)$ is convex and (ii) for all $\mathbf{x} \neq \mathbf{y} \in \mathbf{dom}(f)$ and all $\lambda \in (0,1)$, we have

$$f(\lambda \mathbf{x} + (1-\lambda)\mathbf{y}) < \lambda f(\mathbf{x}) + (1-\lambda) f(\mathbf{y}). \quad (2)$$

convex, but not strictly convex

$D^2 f(x) \succ 0$



strictly convex

Lemma

Let $f : \mathbf{dom}(f) \to \mathbb{R}$ be strictly convex. Then f has at most one global minimum.

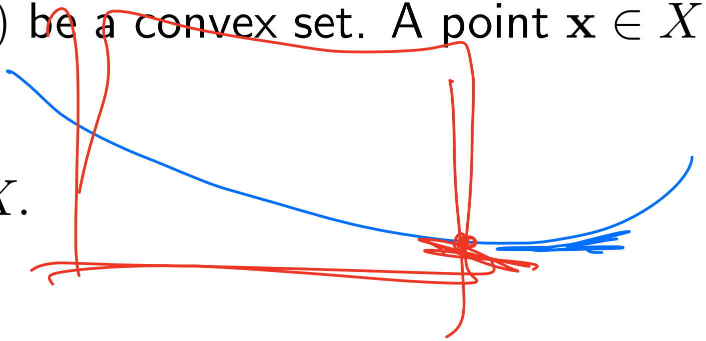
Constrained Minimization

$f(x^*) = \inf_{x \in C} f(x)$

Definition

Let $f : \mathbf{dom}(f) \to \mathbb{R}$ be convex and let $X \subseteq \mathbf{dom}(f)$ be a convex set. A point $\mathbf{x} \in X$ is a minimizer of f over X if

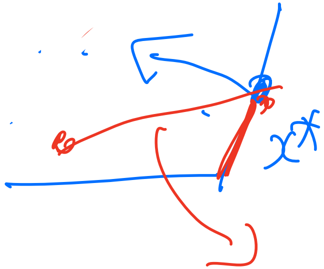
$$f(\mathbf{x}) \leq f(\mathbf{y}) \quad \forall \mathbf{y} \in X.$$



Lemma

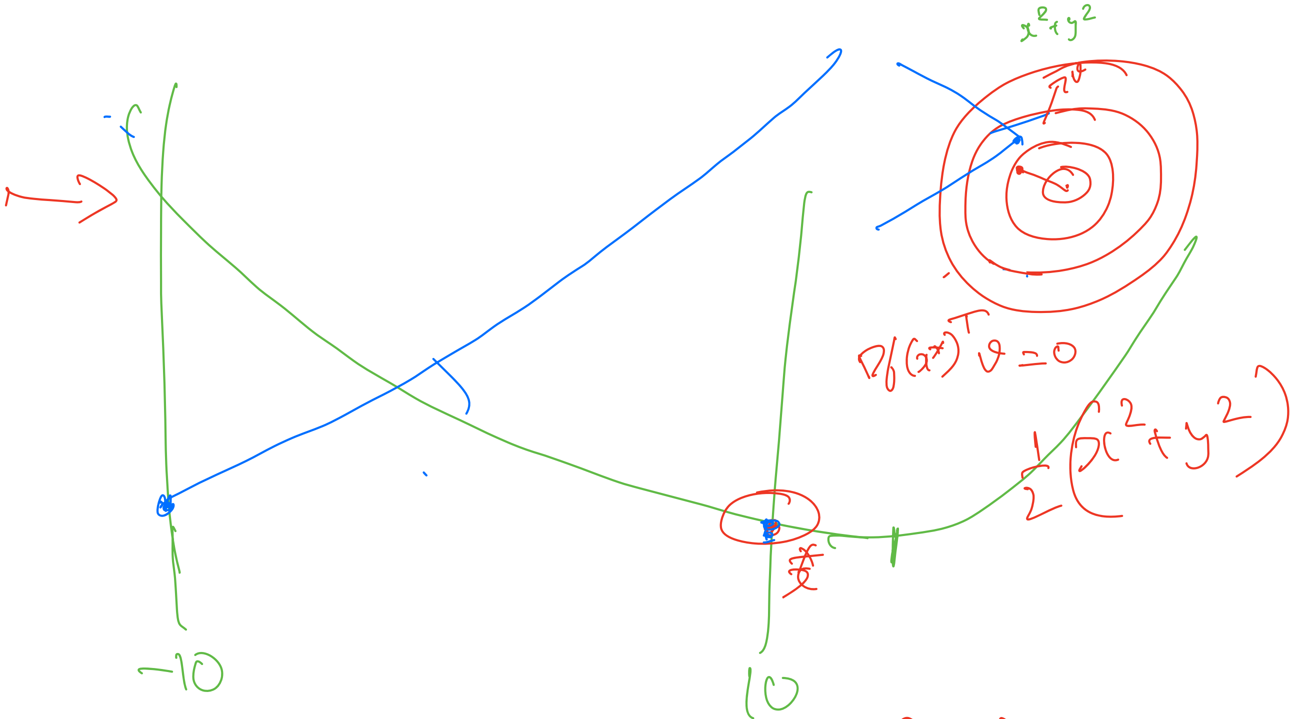
Suppose that $f : \mathbf{dom}(f) \to \mathbb{R}$ is convex and differentiable over an open domain $\mathbf{dom}(f) \subseteq \mathbb{R}^d$, and let $X \subseteq \mathbf{dom}(f)$ be a convex set. Point $\mathbf{x}^\star \in X$ is a minimizer of f over X if and only if

$$\nabla f(\mathbf{x}^\star)^\top (\mathbf{x} - \mathbf{x}^\star) \geq 0 \quad \forall \mathbf{x} \in X.$$



$\min_{x \in \mathrm{dom} f}$

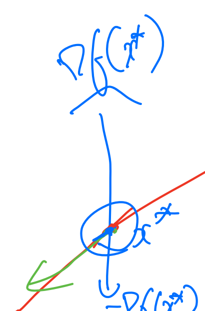
$\nabla f(x^*)^T (x - x^*) = 0$



$\nabla f(x^*) \neq 0$

0^{th} order $\rightarrow$ $f(x^*) \le f(y) \ \forall y \in \mathrm{dom} f$

1^{st} order $\rightarrow$ $\cancel{\nabla f(x^*) = 0}$ and f is convex

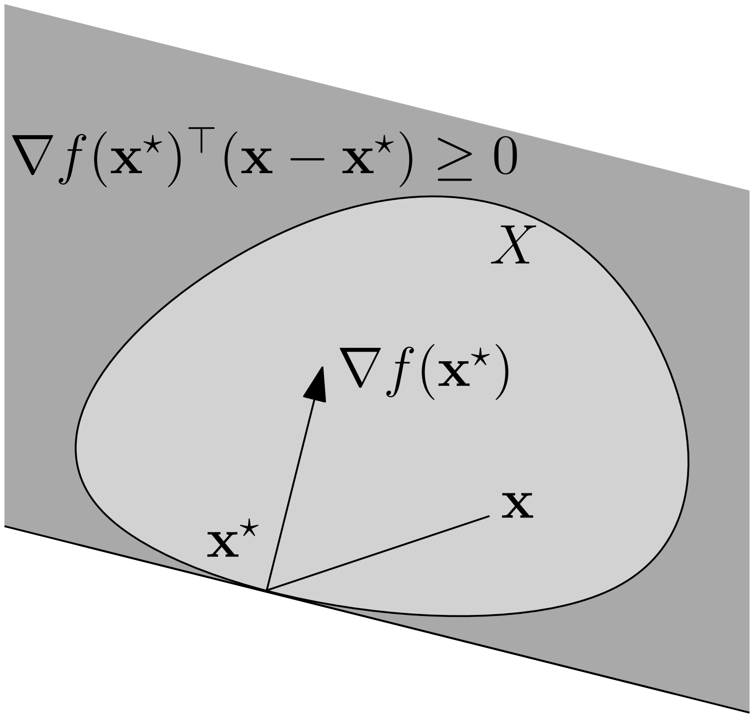


Taylor approximation

f is twice diff, then $\forall x, y$ "close enough"

$f(y) = f(x^*) + \nabla f(x^*)^T (y - x^*) +$ something small

Constrained Minimization



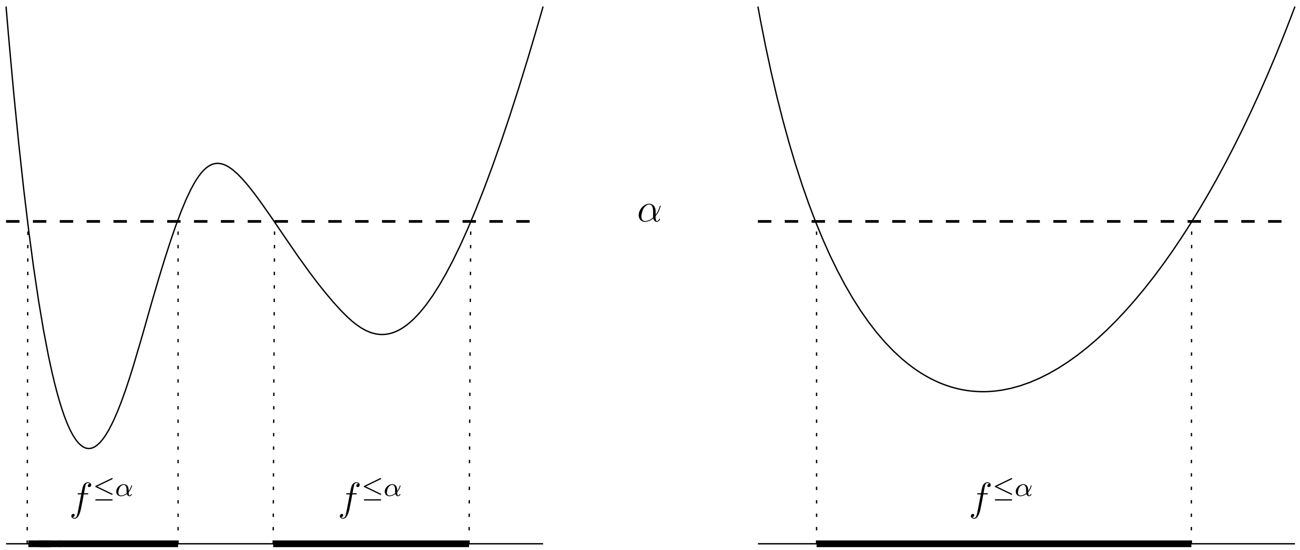
Existence of a minimizer

How do we know that a global minimum exists?

Not necessarily the case, even if f bounded from below ($f(x) = e^x$)

Definition

$f : \mathbb{R}^d \to \mathbb{R}$, $\alpha \in \mathbb{R}$. The set $f^{\leq \alpha} := \{\mathbf{x} \in \mathbb{R}^d : f(\mathbf{x}) \leq \alpha\}$ is the α-sublevel set of f



The Weierstrass Theorem

Theorem

Let $f : \mathbb{R}^d \to \mathbb{R}$ be a convex function, and suppose there is a nonempty and bounded sublevel set $f^{\leq \alpha}$. Then f has a global minimum.

Proof:

We know that f—as a continuous function—attains a minimum over the closed and bounded ($=$ compact) set $f^{\leq \alpha}$ at some $\mathbf{x}^\star$. This $\mathbf{x}^\star$ is also a global minimum as it has value $f(\mathbf{x}^\star) \leq \alpha$, while any $\mathbf{x} \notin f^{\leq \alpha}$ has value $f(\mathbf{x}) > \alpha \geq f(\mathbf{x}^\star)$.

Generalizes to suitable domains $\mathbf{dom}(f) \neq \mathbb{R}^d$.

Bibliography