Chalmers/Gothenburg University
Mathematical Sciences

EXAM

TMA947/MMG621
OPTIMIZATION, BASIC COURSE

Date:	12–12–17
Time:	House V, morning, 8^{30}–13^{30}
Aids:	Text memory-less calculator, English–Swedish dictionary
Number of questions:	7; passed on one question requires 2 points of 3. Questions are *not* numbered by difficulty. To pass requires 10 points and three passed questions.
Examiner:	Michael Patriksson
Teacher on duty:	Magnus Önnheim (0703-088304)
Result announced:	13–01–11 Short answers are also given at the end of the exam on the notice board for optimization in the MV building.

Exam instructions

When you answer the questions

Use generally valid theory and methods.
State your methodology carefully.

Only write on one page of each sheet. Do not use a red pen.
Do not answer more than one question per page.

At the end of the exam

Sort your solutions by the order of the questions.
Mark on the cover the questions you have answered.
Count the number of sheets you hand in and fill in the number on the cover.

Question 1

(the simplex method)

Consider the following linear program to find

$$\begin{aligned} f^* = \text{infimum} \quad & -2x_1 + x_2, \\ \text{subject to} \quad & -x_1 + x_2 \leq 1, \\ & -x_1 + 2x_2 \geq -4, \\ & x_1 \geq 0. \end{aligned}$$

(2p) a) Solve this problem using phase I (so that you begin with a unit matrix as the first basis) and phase II of the simplex method. If the problem has an optimal solution, then present the optimal solution in both the original variables and in the variables used in the standard form. If the problem is unbounded, then use your calculations to find a direction of unboundedness in both the original variables and in the variables used in the standard form.

Aid: Utilize the identity

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}.$$

(1p) b) Explain how a perturbation in the right-hand side coefficients affects f^*.

Question 2

(Lagrangian duality and convexity)

Consider the problem to find

$$\begin{aligned} f^* = \text{infimum} \quad & (x_1 - 1)^2 - 2x_2, \\ \text{subject to} \quad & x_1 - 2x_2 \geq -2, \qquad \text{(C)} \\ & x_1, x_2 \geq 0. \end{aligned}$$

(2p) a) Lagrangian relax the constraint (C), and evaluate the dual function q at $\mu = 0$ and $\mu = 2$. Provide a bounded interval containing f^*.

(1p) b) Show that for a general convex function $f : \mathbb{R}^n \to \mathbb{R}$ and any $\boldsymbol{x} \in \mathbb{R}^n$, the subdifferential $\partial f(\boldsymbol{x})$ is a convex set.

(3p) Question 3

(gradient projection)

The gradient projection algorithm is a generalization of the steepest descent method to problems defined over convex sets. Given a point $\boldsymbol{x}_k$ the next point is obtained according to $\boldsymbol{x}_{k+1} = \text{Proj}_X[\boldsymbol{x}_k - \alpha_k \nabla f(\boldsymbol{x}_k)]$, where X is the convex set over which we minimize, $\alpha_k > 0$ is the step length, and $\text{Proj}_X(\boldsymbol{y}) := \arg\min_{\boldsymbol{x} \in X} \|\boldsymbol{x} - \boldsymbol{y}\|$ (i.e., the closest point in X to $\boldsymbol{y}$). Note that if $X = \mathbb{R}$ then the method reduces to the method of steepest descent.

Consider the optimization problem to

$$\begin{aligned} \text{minimize} \quad & f(\boldsymbol{x}) := \frac{1}{2}[(x_1 + x_2)^2 + 3(x_1 - x_2)^2], \\ \text{subject to} \quad & 0 \leq x_1 \leq 1, \\ & 0 \leq x_2 \leq 2. \end{aligned}$$

Start at the point $x_0 = (0\ 2)^{\mathrm{T}}$ and perform one iteration of the gradient projection algorithm using step length $\alpha_k = 1/4$. Note that the special form of the feasible region X makes the projection very easy! Is the point obtained a global/local optimum? Motivate why/why not!

Question 4

(KKT conditions)

Consider the problem to

$$\begin{aligned} \text{minimize} \quad & x_1 + x_2, \\ \text{subject to} \quad & x_1 x_2 \leq 0, \\ & x_1, x_2 \geq 0. \end{aligned}$$

(1p) a) Show that the KKT conditions hold at the optimal point $\boldsymbol{x}^* = (0, 0)^{\mathrm{T}}$.

(1p) b) Show that the Abadie CQ does *not* hold for this problem. (*Hint*: is the tangent cone convex?).

(1p) c) Now let f, $g_i \in C^1$, $i = 1, \ldots, m$. and consider the problem to

$$\begin{aligned} \text{minimize} \quad & f(\boldsymbol{x}), \\ \text{subject to} \quad & g_i(\boldsymbol{x}) \leq 0, \qquad i = 1, \ldots, m. \end{aligned}$$

Show that the KKT conditions are necessary for optimality in this problem under the *Guignard CQ*, which states that "$G(\boldsymbol{x}) = \operatorname{conv} T_S(\boldsymbol{x})$", where

$$G(\boldsymbol{x}) := \{\, \boldsymbol{p} \in \mathbb{R}^n \mid \nabla g_i(\boldsymbol{x})^{\mathrm{T}} \boldsymbol{p} \leq 0,\ i \in \mathcal{I}(\boldsymbol{x}) \,\},$$

$\mathcal{I}(\boldsymbol{x})$ denotes the active constraints at $\boldsymbol{x}$, and $T_S(\boldsymbol{x})$ denotes the tangent cone of the feasible set S at $\boldsymbol{x}$. Does the Guignard CQ hold for this problem?. (*Hint:* consider refining the geometric optimality conditions.)

Question 5

(linear programming duality and optimality)

Let $\boldsymbol{c} \in \mathbb{R}^n$, $\boldsymbol{b} \in \mathbb{R}^m$, and $\boldsymbol{A} \in \mathbb{R}^{m \times n}$, and consider the canonical LP problem

$$\begin{aligned} \text{minimize} \quad & z = \boldsymbol{c}^{\mathrm{T}} \boldsymbol{x}, \\ \text{subject to} \quad & \boldsymbol{A}\boldsymbol{x} \geq \boldsymbol{b}, \\ & \boldsymbol{x} \geq \boldsymbol{0}^n. \end{aligned}$$

We denote the problem by (P).

(1p) a) Formulate explicitly the Lagrangian dual problem corresponding to the Lagrangian relaxation of *all* constraints of (P). (That is, the dimension of the Lagrangian dual problem is $m + n$.) Establish that this Lagrangian dual problem is equivalent to the canonical LP dual (D) of (P).

(2p) b) In the context of Lagrangian duality in nonlinear programming, the standard formulation of the primal problem is that to find

$$\begin{aligned} f^* := \operatorname*{infimum}_{x} \quad & f(\boldsymbol{x}), \\ \text{subject to} \quad & g_i(\boldsymbol{x}) \leq 0, \qquad i = 1, \ldots, \ell, \\ & \boldsymbol{x} \in X, \end{aligned} \tag{1}$$

where $f : \mathbb{R}^n \to \mathbb{R}$ and $g_i : \mathbb{R}^n \to \mathbb{R}$ $(i = 1, 2, \dots, \ell)$ are given functions, and $X \subseteq \mathbb{R}^n$.

Identify the LP problem (P) as a special case of the general problem (1). State the global optimality conditions for the problem (1) and establish that when applied to the problem (P) they are equivalent to the primal–dual optimality conditions for the primal–dual pair (P), (D) of LP problems.

(3p) Question 6

(convergence of an exterior penalty method)

Let us consider a general optimization problem:

$$\begin{aligned} &\text{minimize } f(\boldsymbol{x}), \\ &\text{subject to } \boldsymbol{x} \in S, \end{aligned} \tag{1}$$

where $S \subset \mathbb{R}^n$ is a non-empty, closed set and $f : \mathbb{R}^n \to \mathbb{R}$ is a given differentiable function. We assume that the feasible set S of the optimization problem (1) is given by the system of inequality and equality constraints:

$$\begin{aligned} S = \{\, \boldsymbol{x} \in \mathbb{R}^n \mid g_i(\boldsymbol{x}) &\le 0, \quad i = 1, \dots, m, \\ h_j(\boldsymbol{x}) &= 0, \quad j = 1, \dots, \ell \,\}, \end{aligned} \tag{2}$$

where $g_i \in C(\mathbb{R}^n)$, $i = 1, \dots, m$, $h_j \in C(\mathbb{R}^n)$, $j = 1, \dots, \ell$.

We choose a function $\psi : \mathbb{R} \to \mathbb{R}_+$ such that $\psi(s) = 0$ if and only if $s = 0$ (typical examples of $\psi(\cdot)$ are $\psi_1(s) = |s|$, or $\psi_2(s) = s^2$), and introduce the function

$$\nu \check{\chi}_S(\boldsymbol{x}) := \nu \left(\sum_{i=1}^{m} \psi\big(\max\{0, g_i(\boldsymbol{x})\}\big) + \sum_{j=1}^{\ell} \psi\big(h_j(\boldsymbol{x})\big) \right), \tag{3}$$

where the real number $\nu > 0$ is called a *penalty parameter*.

We assume that for every $\nu > 0$ the approximating optimization problem to

$$\text{minimize } f(\boldsymbol{x}) + \nu \check{\chi}_S(\boldsymbol{x}) \tag{4}$$

has at least one optimal solution $\boldsymbol{x}^*_\nu$.

Prove the following result.

THEOREM 1 *Assume that the original constrained problem* (1) *possesses optimal solutions. Then, every limit point of the sequence* $\{\boldsymbol{x}^*_\nu\}$, $\nu \to +\infty$, *of globally optimal solutions to* (4) *is globally optimal in the problem* (1).

(3p) Question 7

(modelling)

On Sundays the Sudoku-like game Binero is often published in the local morning paper. The objective is to fill out an $n \times n$ grid, using the numbers 0 or 1, where n is an even number. The rules are that:

- there are no more than two consecutive identical numbers in any row or column
- each row and column contains an equal amount of zeros and ones.
- no two rows are alike, and no two columns are exactly alike.

Consider the grid as a set of $\mathcal{N} \times \mathcal{N}$ rows and columns, with $|\mathcal{N}| = n$. Let the intially supplied numbers of a Binero puzzle be represented by the numbers a_{ij} for $(i, j) \in \mathcal{D} \subset \mathcal{N} \times \mathcal{N}$, where a_{ij} is the number the puzzlemaker has placed in row i, column j, and $\mathcal{D}$ is the set of rows/columns where there are numbers placed.

Formulate an integer linear program whose *feasible* solutions yield solutions to the puzzle. Describe also how you, by optimizing two versions of your model, can determine whether the puzzle has unique solution or not.

[*Note:*] Do *not* solve the problem. Formulating a model for a *subset* of rules may yield partial points, and the uniqueness part can be solved independently of the original model being correct or not.

0									
		1				1	1		
	1							0	
			0		0				
0							1		0
	1		1						
0				0	0		1		
1									
	1		1	1					0

0	0	1	0	0	1	1	0	1	1
0	0	1	0	1	0	1	1	0	1
1	1	0	1	0	1	0	1	0	0
0	0	1	0	1	0	1	0	1	1
1	0	0	1	0	1	0	0	1	1
0	1	1	0	1	1	0	1	0	0
1	1	0	1	0	0	1	0	1	0
0	0	1	1	0	0	1	1	0	1
1	1	0	0	1	1	0	0	1	0
1	1	0	1	1	0	0	1	0	0

Figure 1: An example of a Binero puzzle (left) with $n = 10$ and its solution (right).
