

# **Convex Optimization**

## **Fundamentals and Applications in Statistical Signal Processing**

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EURASIP/UDRC Summer School 2019

Heriot-Watt University

# Optimization Problems

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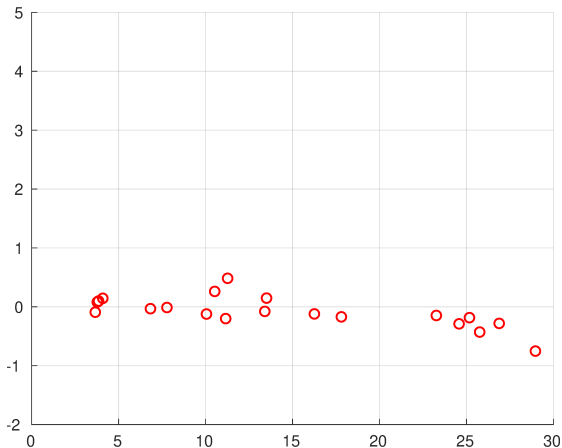
- $x \in \mathbb{R}^n$ : optimization variable
- $f : \mathbb{R}^n \rightarrow \mathbb{R}$ : cost function (or objective)
- $\Omega \subset \mathbb{R}^n$ : constraint set

## Example: Polynomial Fitting

Given  $\{(x_i, y_i)\}_{i=1}^m \subset \mathbb{R}^2$ , find “best” fitting polynomial of order  $k < m$

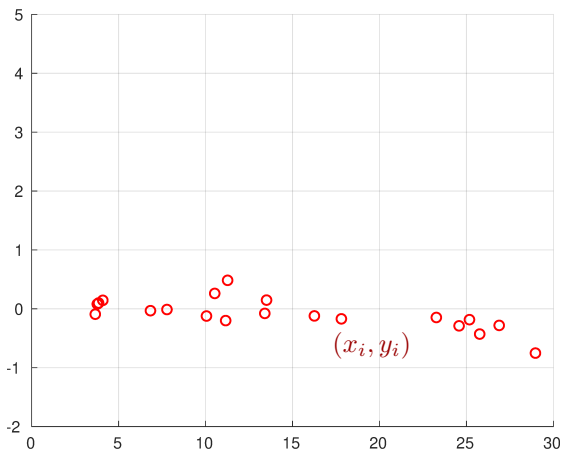
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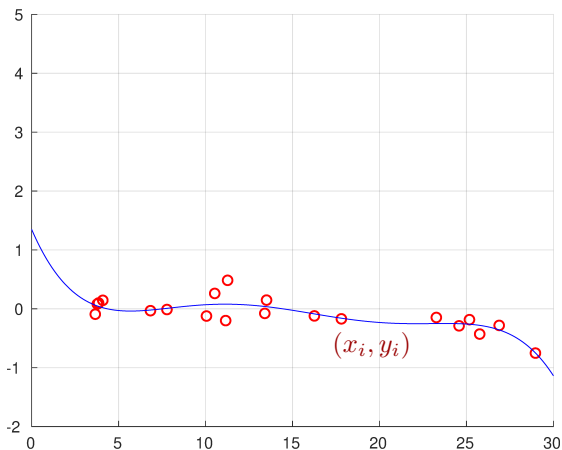
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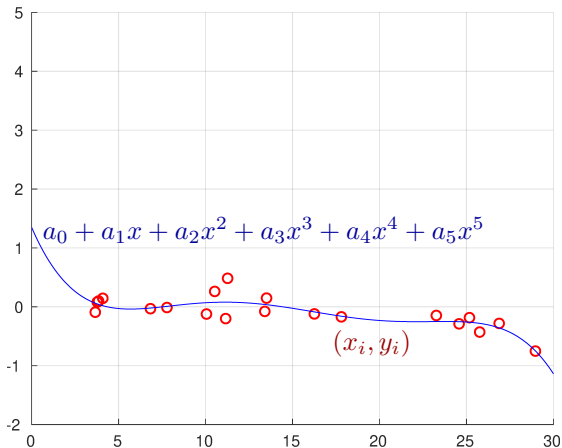
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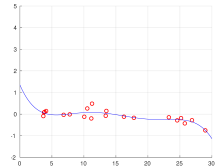
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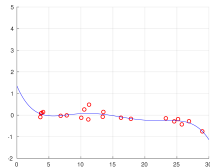
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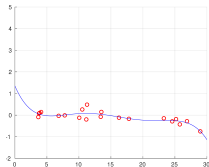
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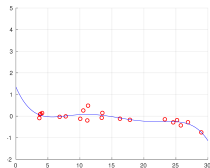


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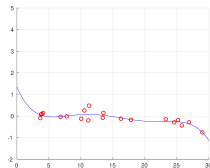
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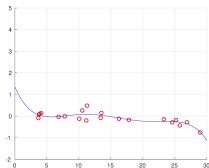
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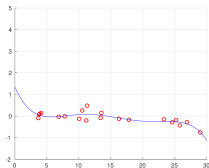
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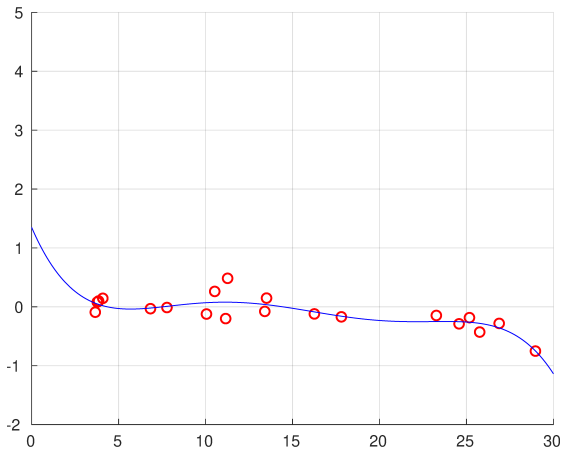
$$\nabla f(a^*) = 0 \iff X^\top X a^* = X^\top y$$

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What if there are outliers?

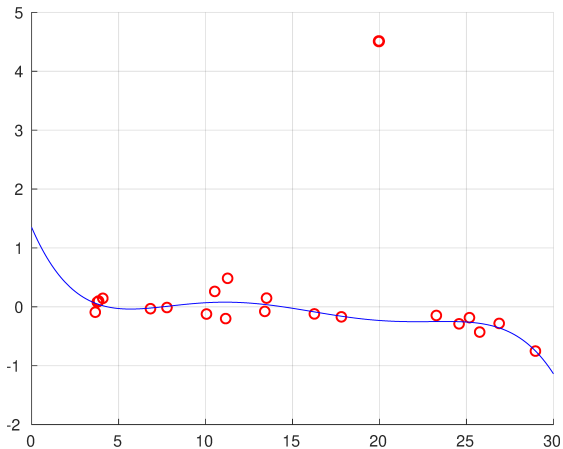
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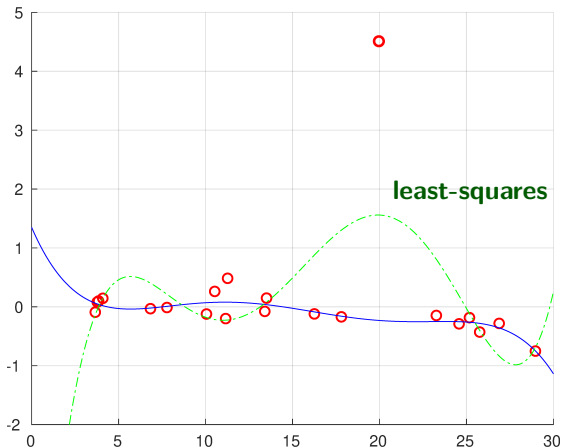
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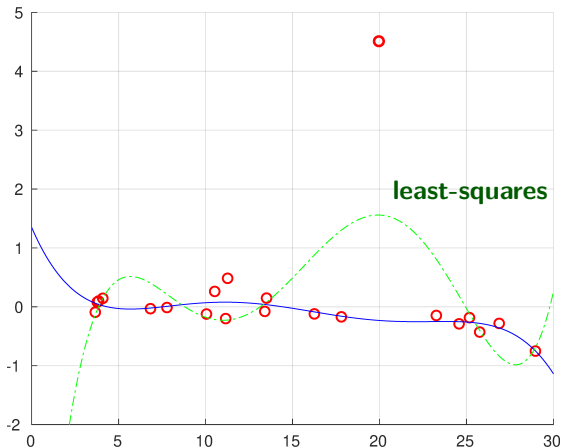
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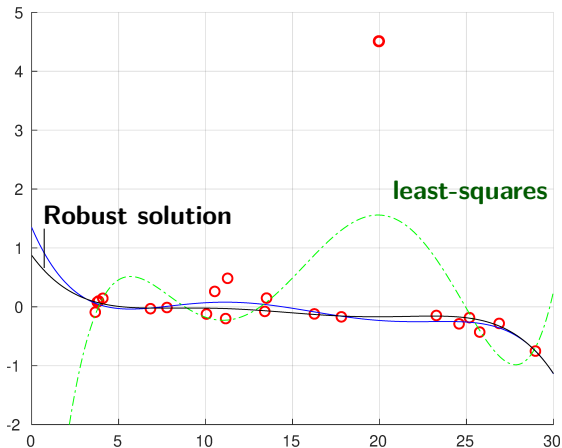
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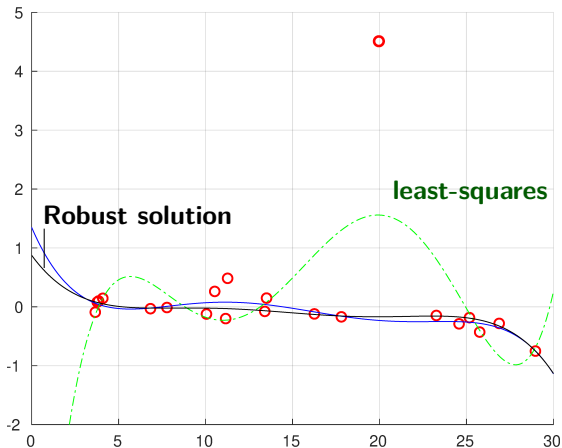
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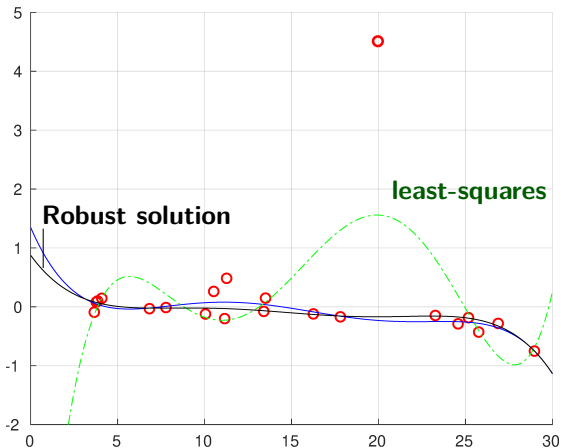
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$\Downarrow$

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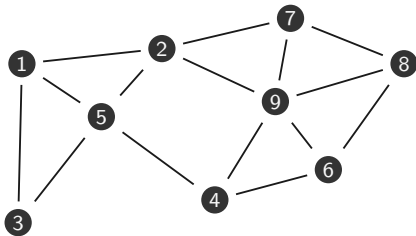
⇓

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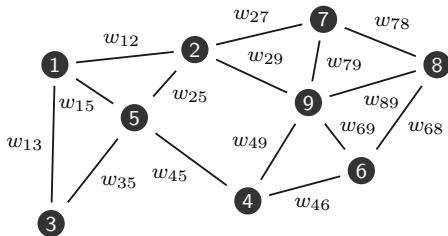
*no closed-form*

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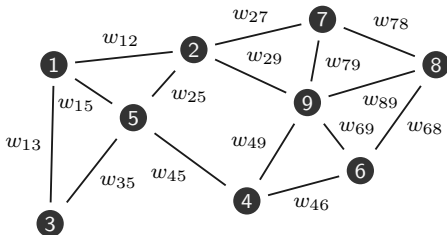
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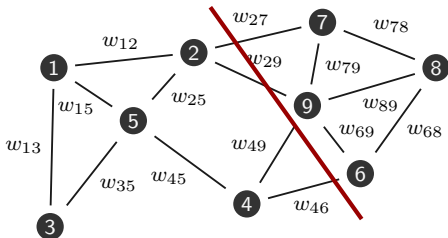
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Cut: set of edges whose removal splits the graph into two

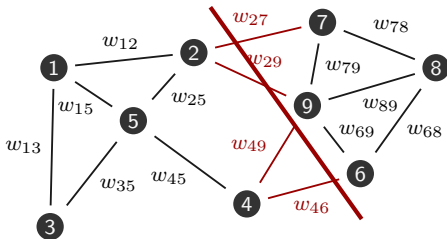


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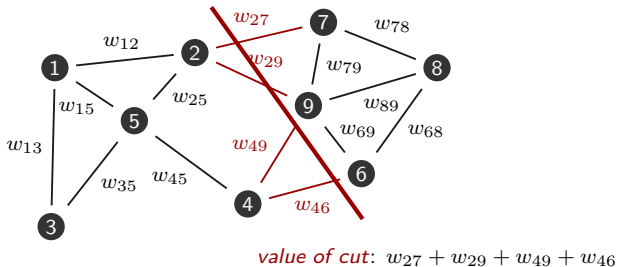
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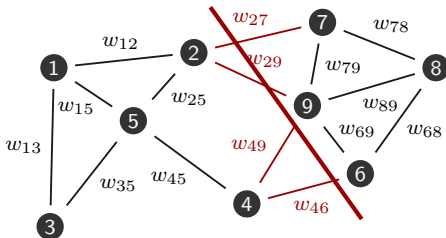
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- Combinatorial, NP-Hard, requires exhaustive search (*hard*)

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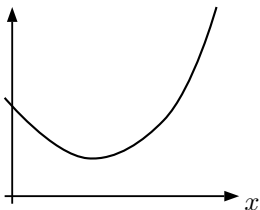
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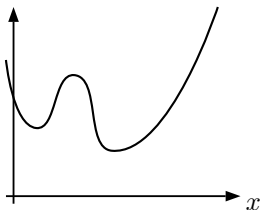
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- Many algorithms for *nonconvex optimization* use convex surrogates



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Hierarchical classification (specialized solvers):

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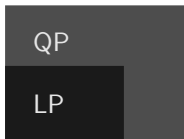


LP

linear programming

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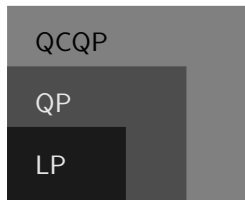


quadratic programming

linear programming

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Hierarchical classification (specialized solvers):



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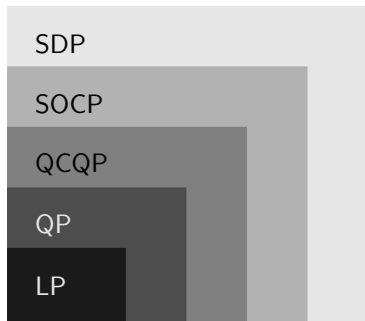
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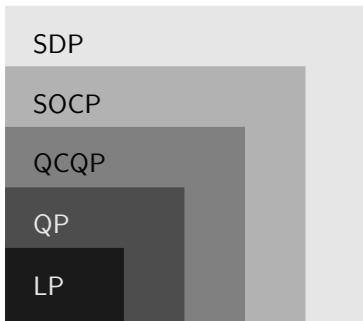
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Other classifications:

*differentiable* vs. *nondifferentiable* programming

*unconstrained* vs. *constrained* programming

# Outline

## ***Convex sets***

Identifying convex sets

Examples: geometrical sets and filter design constraints

## ***Convex functions***

Identifying convex functions

Relation to convex sets

## ***Optimization problems***

Convex problems, properties, and problem manipulation

Examples and solvers

## ***Statistical estimation***

Maximum likelihood & maximum a posteriori

Nonparametric estimation

Hypothesis testing & optimal detection



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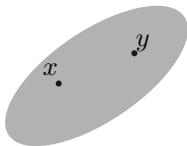
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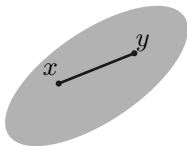
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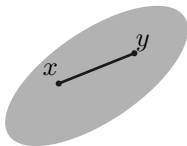
$$(1 - \alpha)x + \alpha y \in C, \quad \text{for all } 0 \leq \alpha \leq 1.$$



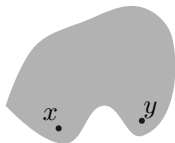
# Convex sets

minimize  $f(x)$   
 $x$

subject to  $x \in \Omega$  ——— *convex set*



*convex*



*nonconvex*

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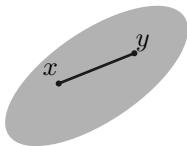
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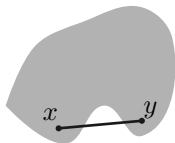
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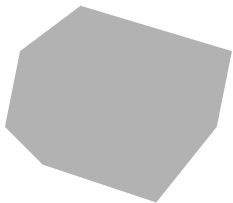
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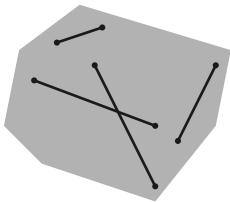
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# Examples of convex sets

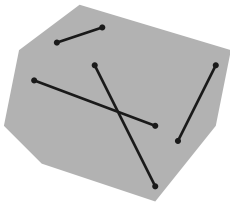
## Examples of convex sets



## Examples of convex sets



# Examples of convex sets



# Examples of nonconvex sets

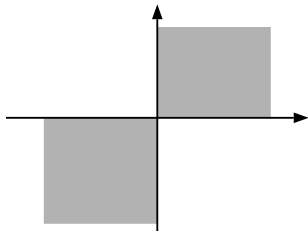
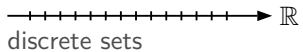
## Examples of nonconvex sets



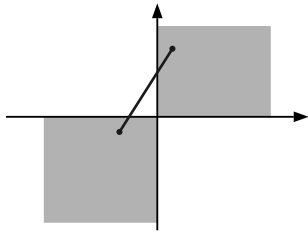
discrete sets



# Examples of nonconvex sets



# Examples of nonconvex sets



# How to identify convex sets?

# How to identify convex sets?

**vocabulary**      +      **grammar**

# How to identify convex sets?

**vocabulary**      +      **grammar**

*simple sets*

# How to identify convex sets?

**vocabulary**

*simple sets*

+

**grammar**

*operations preserving convexity*

# Simple sets

# Simple sets

## Hyperplanes

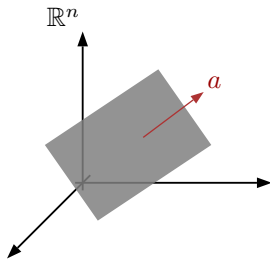
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# Simple sets

## Hyperplanes

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# Simple sets

## Halfspaces

# Simple sets

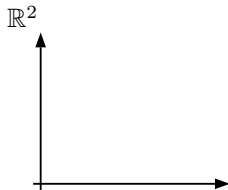
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# Simple sets

## Halfspaces

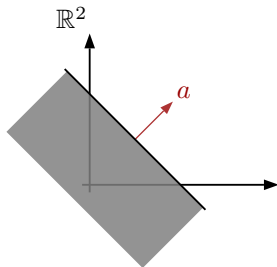
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# Simple sets

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# Simple sets

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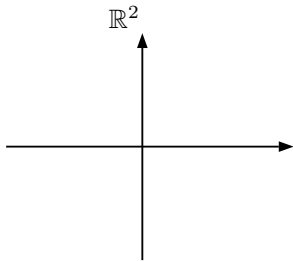
$$\|x\|_p = \begin{cases} \left( \sum_{i=1}^n |x_i|^p \right)^{\frac{1}{p}}, & 1 \leq p < \infty \\ \max_i |x_i| & , p = \infty \end{cases}$$



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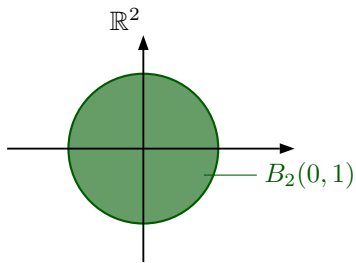


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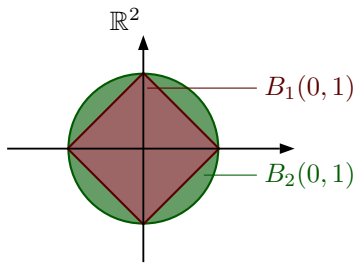
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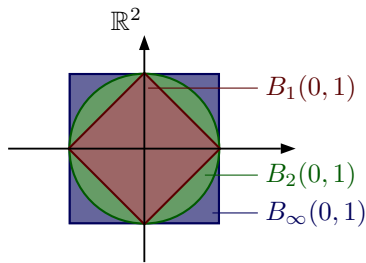


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# Simple sets

## Positive Semidefinite Matrices

# Simple sets

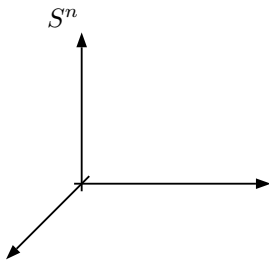
## Positive Semidefinite Matrices

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# Simple sets

## Positive Semidefinite Matrices

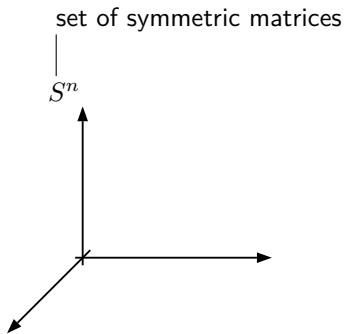
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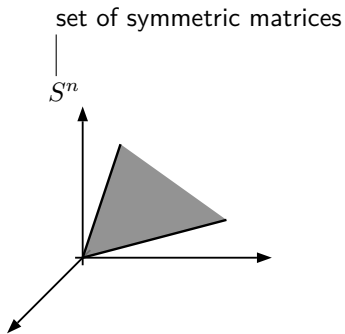




# Simple sets

## Positive Semidefinite Matrices

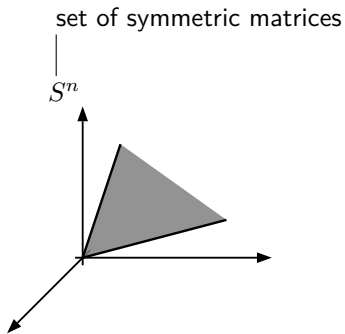
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$$X \succeq 0_{n \times n} \iff \lambda_{\min}(X) \geq 0 \iff v^{\top} X v \geq 0, \quad \forall v$$

# How to identify convex sets?

**vocabulary**

*simple sets*

+

**grammar**

*operations preserving convexity*

# How to identify convex sets?

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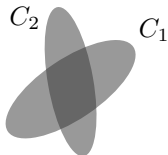
*operations preserving convexity*

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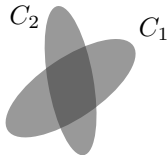
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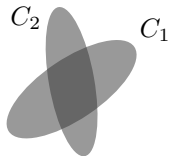
## How to identify convex sets?



**Intersection**



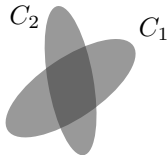
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### Intersection

$C_1, C_2, \dots, C_m$  : convex

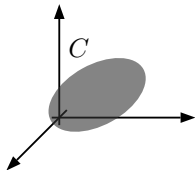
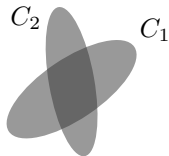
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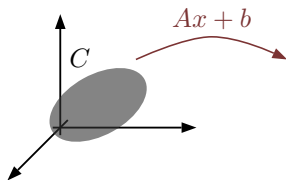
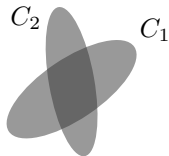
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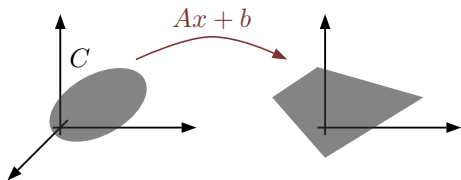
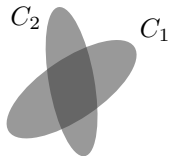
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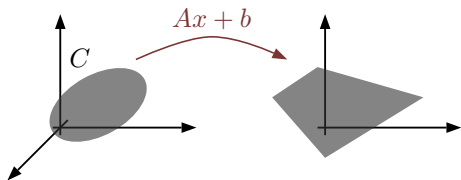
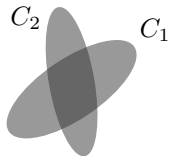
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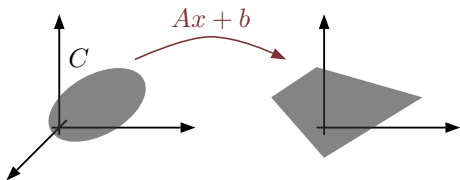
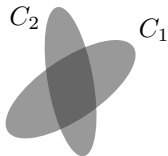


### Intersection

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### Affine operations

## How to identify convex sets?



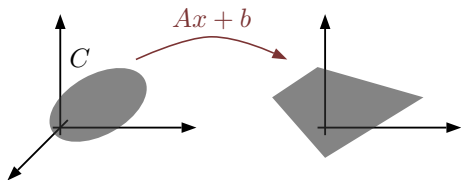
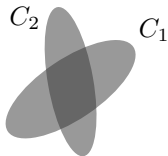
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$$C_1, C_2, \dots, C_m : \text{convex} \quad \Rightarrow \quad C_1 \cap C_2 \cap \dots \cap C_m : \text{convex}$$

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$$C : \text{convex} \quad \Rightarrow \quad \{Ax + b : x \in C\} : \text{convex}$$

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# Example

# Example

## Polyhedrons

# Example

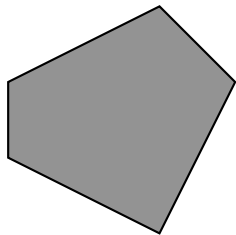
## Polyhedrons

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# Example

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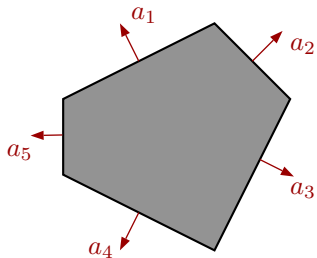
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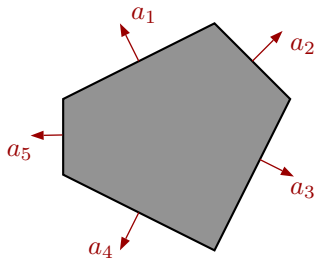
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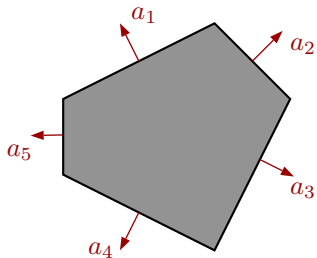


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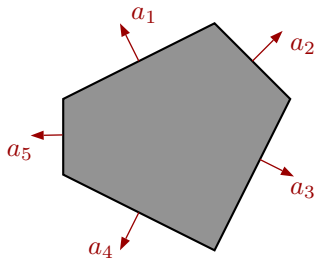


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# Example

## Ellipsoids

## Example

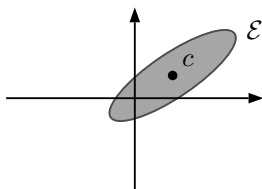
**Ellipsoids** ( $A \succ 0$ )

$$\mathcal{E} = \left\{ x : (x - c)^\top A^{-1} (x - c) \leq 1 \right\}$$

## Example

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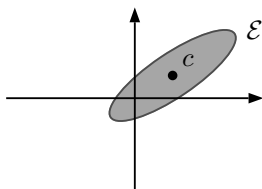
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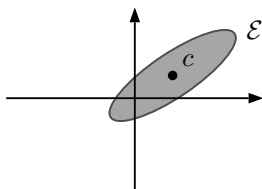
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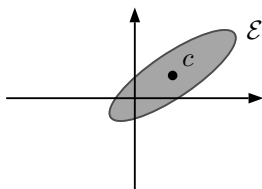


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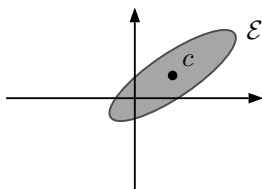


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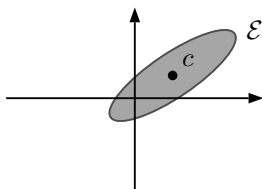


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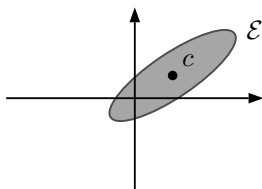
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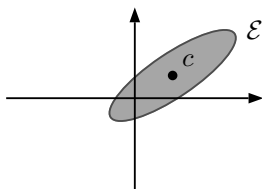


$$A \stackrel{\text{EVD}}{=} Q \Sigma Q^\top = Q \Sigma^{\frac{1}{2}} \Sigma^{\frac{1}{2}} Q^\top = \underbrace{(Q \Sigma^{\frac{1}{2}} Q^\top)}_{=: A^{\frac{1}{2}}} \underbrace{(Q \Sigma^{\frac{1}{2}} Q^\top)}_{=: A^{\frac{1}{2}}}$$

## Example

**Ellipsoids** ( $A \succ 0$ )

$$\begin{aligned}\mathcal{E} &= \left\{ x : (x - c)^\top A^{-1} (x - c) \leq 1 \right\} \\ &= \left\{ x : (x - c)^\top A^{-\frac{1}{2}} A^{-\frac{1}{2}} (x - c) \leq 1 \right\} \\ &= \left\{ x : \|A^{-\frac{1}{2}}(x - c)\|_2^2 \leq 1 \right\} \\ &= \left\{ A^{\frac{1}{2}}y + c : \|y\|_2^2 \leq 1 \right\}\end{aligned}$$

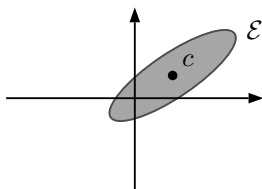


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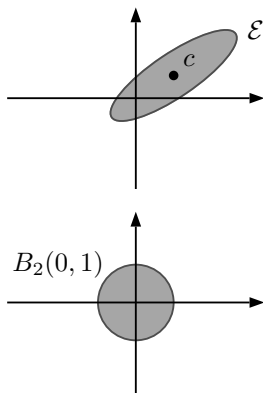


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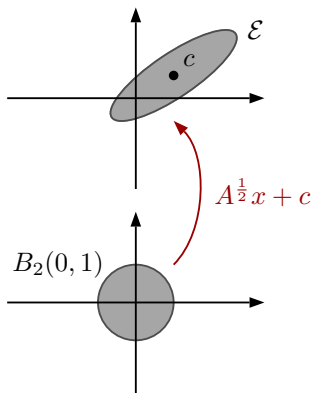


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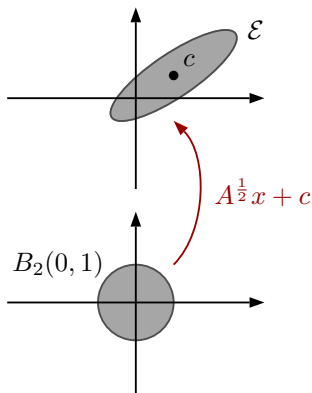


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# Example

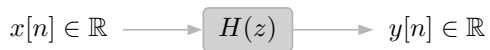
# Example

## Filter design constraints



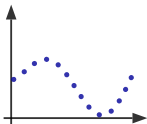
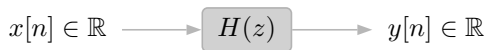
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## Filter design constraints



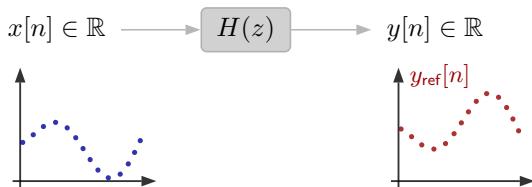
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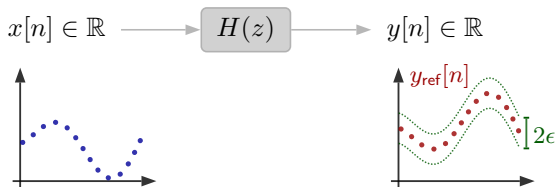
# Example

## Filter design constraints



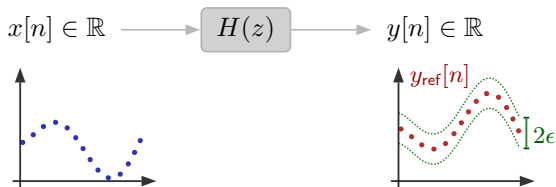
# Example

## Filter design constraints



# Example

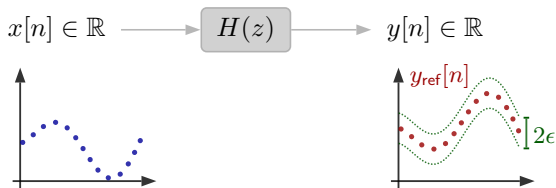
## Filter design constraints



**Goal:** design  $H(z)$  such that  $\max_n |y[n] - y_{\text{ref}}[n]| \leq \epsilon$  for a fixed  $x[n]$

# Example

## Filter design constraints

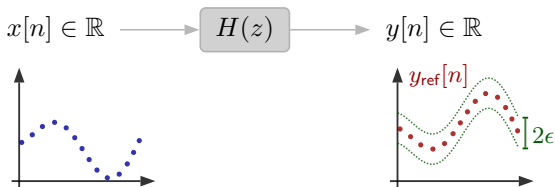


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Assume finite impulse response (FIR):

# Example

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Matrix form:

$$\underbrace{\begin{bmatrix} y[1] \\ y[2] \\ y[3] \\ \vdots \\ y[N] \end{bmatrix}}_{y \in \mathbb{R}^N} = \begin{bmatrix} x[1] & 0 & 0 & \cdots & 0 \\ x[2] & x[1] & 0 & \cdots & 0 \\ x[3] & x[2] & x[1] & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ x[N] & x[N-1] & x[N-2] & \cdots & x[N-d] \end{bmatrix} \underbrace{\begin{bmatrix} h_0 \\ h_1 \\ \vdots \\ h_d \end{bmatrix}}_{h \in \mathbb{R}^d}$$

$X \in \mathbb{R}^{N \times d}$

## Example

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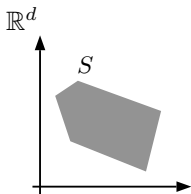
**Constraint:**  $S = \{h \in \mathbb{R}^d : \|y_{\text{ref}} - Xh\|_{\infty} \leq \epsilon\}$

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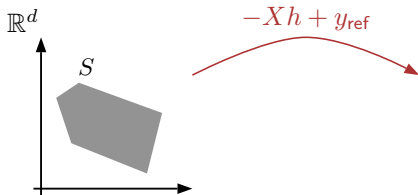
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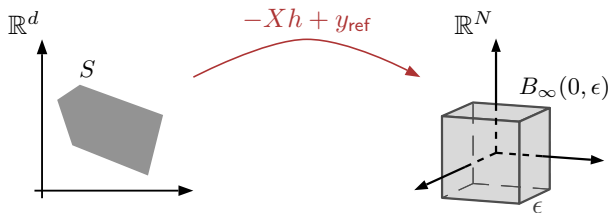
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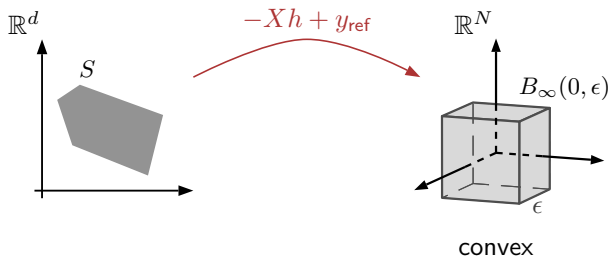
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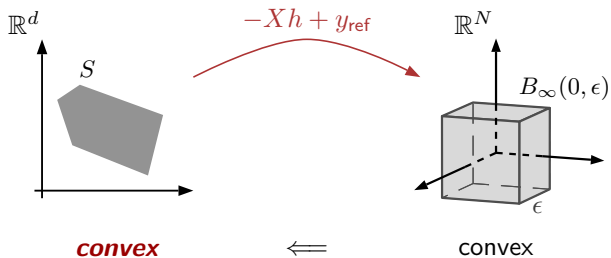
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# Outline

## Convex sets

Identifying convex sets

Examples: geometrical sets and filter design constraints

## *Convex functions*

Identifying convex functions

Relation to convex sets

## Optimization problems

Convex problems, properties, and problem manipulation

Examples and solvers

## Statistical estimation

Maximum likelihood & maximum a posteriori

Nonparametric estimation

Hypothesis testing & optimal detection

# Convex functions

# Convex functions

minimize  $f(x)$   
subject to  $x \in \Omega$

# Convex functions

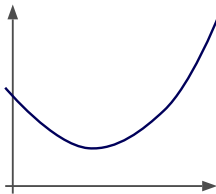
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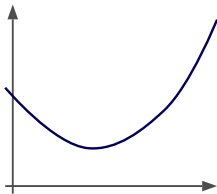


*convex*

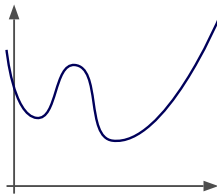
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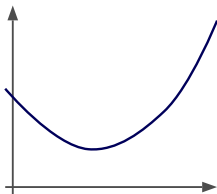


*nonconvex*

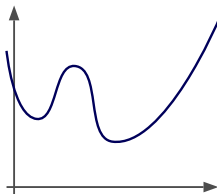
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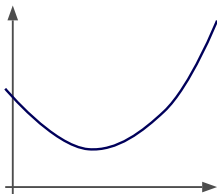
**Definition:**

$f : \text{dom } f \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$  is *convex* when for any  $x, y \in \text{dom } f$ ,

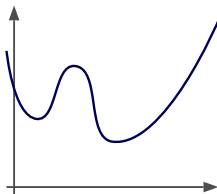
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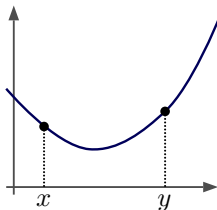
$$f((1 - \alpha)x + \alpha y) \leq (1 - \alpha)f(x) + \alpha f(y), \quad \text{for all } 0 \leq \alpha \leq 1.$$



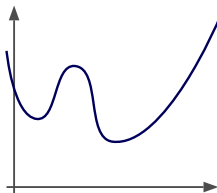
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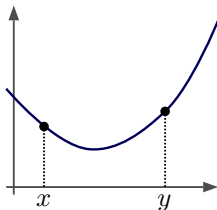
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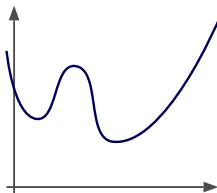
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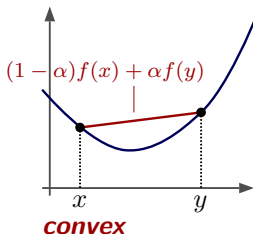
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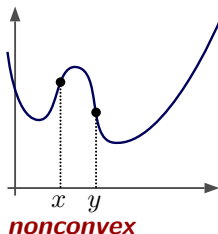
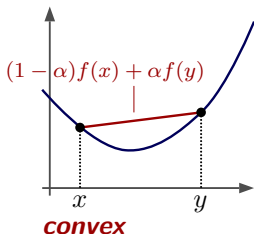
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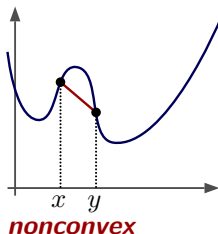
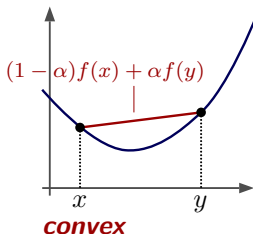
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# How to identify convex functions?

**vocabulary** + **grammar**

# How to identify convex functions?

**vocabulary**

+

**grammar**

*definition*

*operations preserving convexity*

*differentiability conds.*

*1D convexity*

# Convexity under differentiability



## Convexity under differentiability

$$f((1 - \alpha)x + \alpha y) \leq (1 - \alpha)f(x) + \alpha f(y), \quad \forall x, y \in \text{dom } f, \quad \alpha \in [0, 1]$$

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### Equivalent statements

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### Equivalent statements

- When  $f$  is differentiable,

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- When  $f$  is differentiable,

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

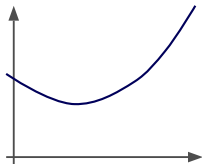
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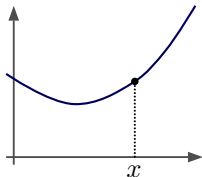
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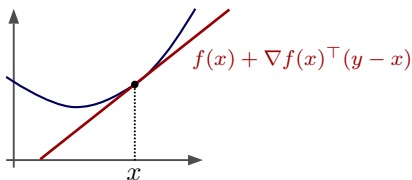
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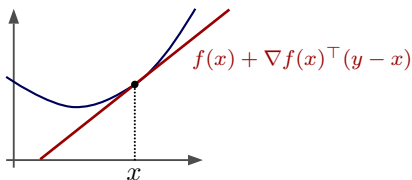
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### Equivalent statements

- When  $f$  is differentiable,

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



- When  $f$  is twice-differentiable,

$$\nabla^2 f(x) \succeq 0, \quad \forall x \in \text{dom } f$$



# Examples

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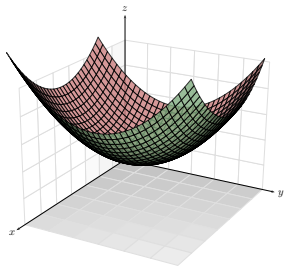
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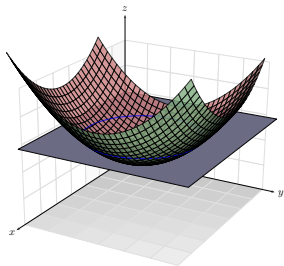


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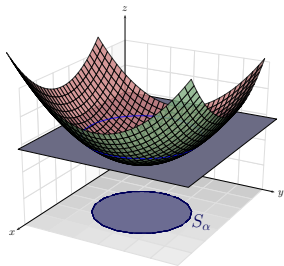


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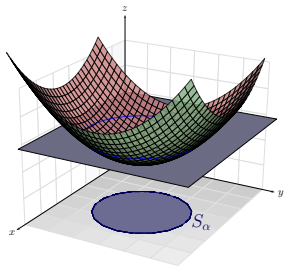


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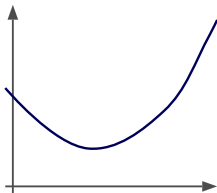
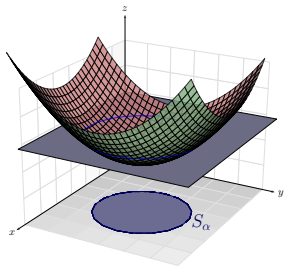


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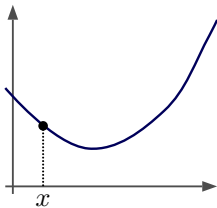
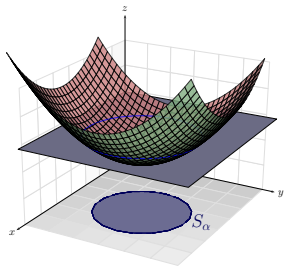


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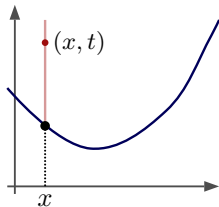
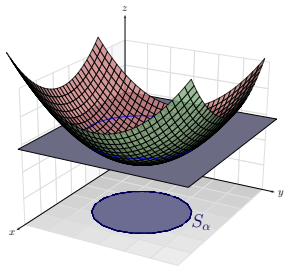


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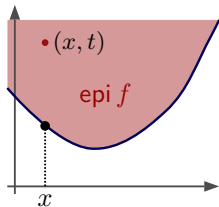
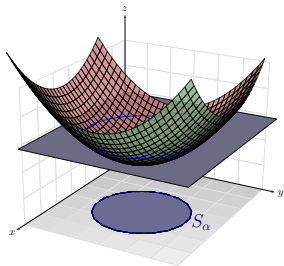


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# Outline

## Convex sets

Identifying convex sets

Examples: geometrical sets and filter design constraints

## Convex functions

Identifying convex functions

Relation to convex sets

## *Optimization problems*

Convex problems, properties, and problem manipulation

Examples and solvers

## Statistical estimation

Maximum likelihood & maximum a posteriori

Nonparametric estimation

Hypothesis testing & optimal detection



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minimize  $f(x)$

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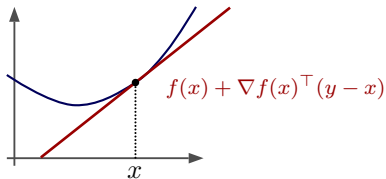
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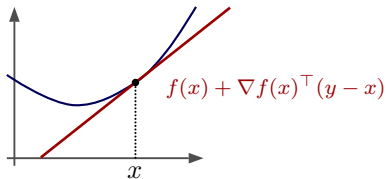
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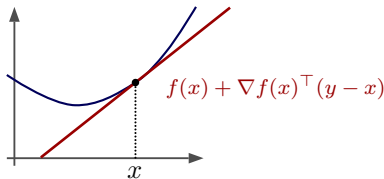
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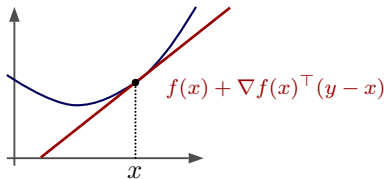
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□

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(P1) and (P2) are *equivalent* when

- Given a solution  $x^*$  of (P1) we can obtain a solution  $y^*$  of (P2)
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# Examples



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# Air Traffic Control

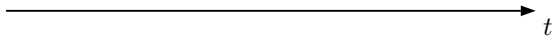
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- $n$  airplanes land in order  $1, 2, \dots, n$
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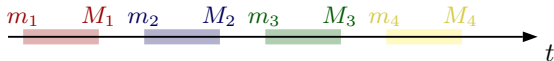
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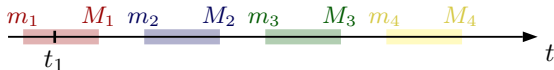
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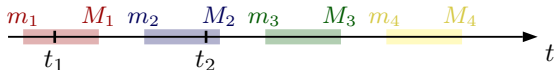
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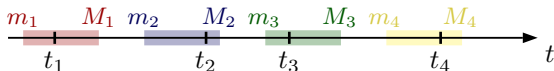
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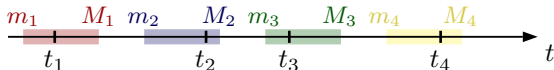
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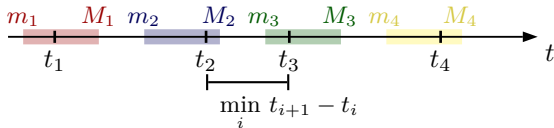
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$$A = \begin{bmatrix} 1 & -1 & 0 & \cdots & 0 & 0 & -1 \\ 0 & 1 & -1 & \cdots & 0 & 0 & -1 \\ & & & \ddots & & & \\ 0 & 0 & 0 & \cdots & 1 & -1 & -1 \\ -1 & 0 & 0 & \cdots & 0 & 0 & 0 \\ 1 & 0 & 0 & \cdots & 0 & 0 & 0 \\ & & & \ddots & & & \\ 0 & 0 & 0 & \cdots & 0 & -1 & 0 \\ 0 & 0 & 0 & \cdots & 0 & 1 & 0 \end{bmatrix} \quad b = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ -m_1 \\ M_1 \\ \vdots \\ -m_n \\ M_n \end{bmatrix}$$

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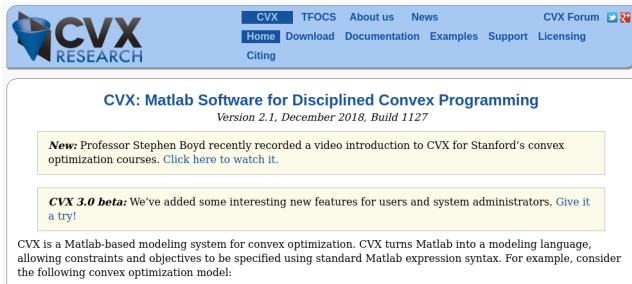
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CVX ([cvxr.com/cvx](http://cvxr.com/cvx)) manipulates and solves *convex* problems



The screenshot shows the CVX Research website. The header is blue with the CVX Research logo on the left and navigation links on the right. The main content area has a white background with a blue title and a yellow news box.

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Citing

### CVX: Matlab Software for Disciplined Convex Programming

Version 2.1, December 2018, Build 1127

**New:** Professor Stephen Boyd recently recorded a video introduction to CVX for Stanford's convex optimization courses. [Click here to watch it.](#)

**CVX 3.0 beta:** We've added some interesting new features for users and system administrators. [Give it a try!](#)

CVX is a Matlab-based modeling system for convex optimization. CVX turns Matlab into a modeling language, allowing constraints and objectives to be specified using standard Matlab expression syntax. For example, consider the following convex optimization model:

# Air Traffic Control

```
cvx_begin
```

```
variables t1 t2 t3 t4 t5;
```

```
maximize( min([t2-t1, t3-t2, t4-t3, t5-t4]) );
```

```
subject to
```

```
1 <= t1 <= 2;
```

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```

```
5 <= t3 <= 6;
```

```
7 <= t4 <= 8;
```

```
9 <= t5 <= 10;
```

```
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# Air Traffic Control

```
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$$(t_1^*, t_2^*, t_3^*, t_4^*, t_5^*) = (1, 3.25, 5.5, 7.75, 10)$$

# Portfolio Optimization



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*Convex Quadratic Program (QP)*

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$$1_n^\top x = T$$

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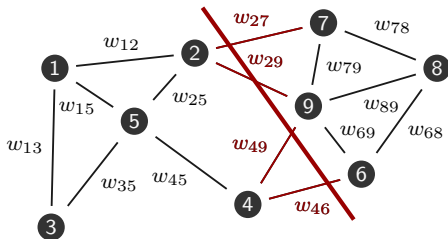
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*Convex QP*

# MAXCUT



*value of cut:*  $w_{27} + w_{29} + w_{49} + w_{46}$

Cut: set of edges whose removal splits the graph into two

**MAXCUT problem:** find the cut with maximum weight

$$\begin{aligned} & \underset{x \in \mathbb{R}^n}{\text{maximize}} && \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n w_{ij} \frac{1 - x_i x_j}{2} \\ & \text{subject to} && x_i \in \{-1, 1\}, \quad i = 1, \dots, n. \end{aligned}$$

$$p^* = \max_x \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n w_{ij} \frac{1 - x_i x_j}{2}$$

s.t.  $x_i \in \{-1, 1\}, \quad i = 1, \dots, n$



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p^* &= \max_x \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n w_{ij} \frac{1 - x_i x_j}{2} \\
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$W \in \mathbb{R}^{n \times n}$ : weighted adjacency matrix

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*Convex Semi-Definite Program (SDP)*

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It can be shown that

$$d^* \geq p^* \geq \mathbb{E}[C] \geq 0.87856 d^*$$

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**Large-scale problems & real-time solutions require tailored solvers**

**Example:**

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- CVX: 56.16 s
- SPGL1: 0.82 s (tailored solver)

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- **Constrained & differentiable**

Projection methods (projected gradient descent, Frank-Wolfe, ...)

Interior-point algorithms (classes LP, QP, SOCP, SDP)

- **Non-differentiable**

Subgradient descent

Proximal methods (proximal gradient descent, ADMM, primal-dual)

And now, *neural networks!*



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- $f^* := \min_x f(x) > -\infty$

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## Example

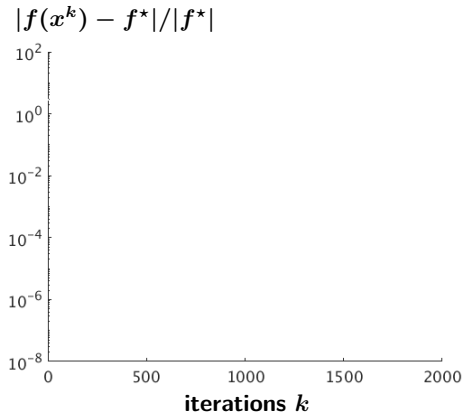
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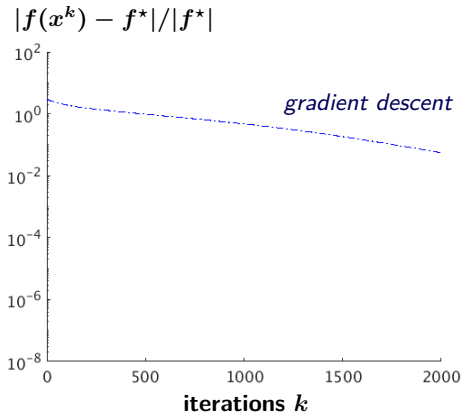
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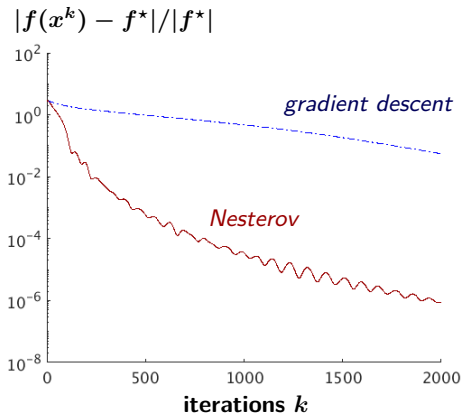




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# Outline

## Convex sets

Identifying convex sets

Examples: geometrical sets and filter design constraints

## Convex functions

Identifying convex functions

Relation to convex sets

## Optimization problems

Convex problems, properties, and problem manipulation

Examples and solvers

## *Statistical estimation*

Maximum likelihood & maximum a posteriori

Nonparametric estimation

Hypothesis testing & optimal detection

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The  $a_i$ 's will denote the rows of  $A = \begin{bmatrix} - & a_1^\top & - \\ & \vdots & \\ - & a_m^\top & - \end{bmatrix} \in \mathbb{R}^{m \times n}$

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**Convex**

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*feasibility problem (convex)*

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**Assumption:**  $\mu$  depends on vector of explanatory variables  $U \in \mathbb{R}^n$  as

$$\mu = a^\top U + b, \quad a \in \mathbb{R}^n, b \in \mathbb{R}$$

e.g.,  $U_1 =$  traffic flow during the period,  $U_2 =$  rainfall, ...

## Example with a discrete RV

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**Goal:**

Given  $m$  independent observations  $\left\{ (U^{(i)}, Y^{(i)}) \right\}_{i=1}^m$ , estimate  $a$  and  $b$ .

## Example with a discrete RV

Joint probability mass function:  $p_{YU}(y, u; a, b) = \frac{e^{-(a^\top u + b)} (a^\top u + b)^y}{y!}$

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*Convex*

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**Example:**

$X$ : discrete RV taking values on 100 equidistant points in  $[-1, 1]$

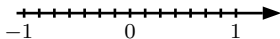
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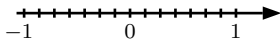
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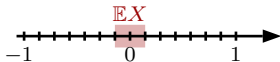
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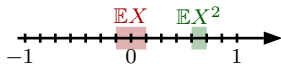
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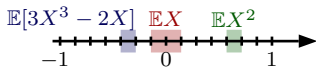
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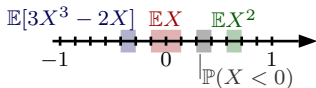
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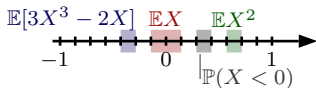
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***Find a distribution satisfying these constraints & with maximum entropy***

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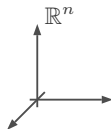
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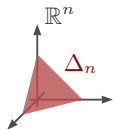
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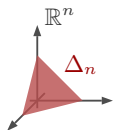
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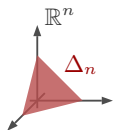
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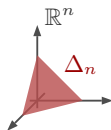
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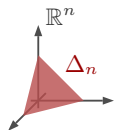
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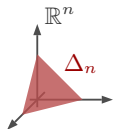
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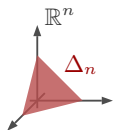
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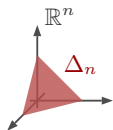
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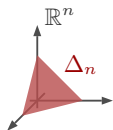
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All constraints are *linear inequalities* in  $p$ !

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**Optimization problem:** (*convex*)

$$\begin{aligned} & \underset{p \in \mathbb{R}^{100}}{\text{minimize}} && \sum_{i=1}^n p_i \log p_i \\ & \text{subject to} && -0.1 \leq \alpha^\top p \leq 0.1 \\ & && 0.5 \leq \beta^\top p \leq 0.6 \\ & && -0.3 \leq \gamma^\top p \leq -0.2 \\ & && 0.3 \leq \sigma^\top p \leq 0.4 \end{aligned}$$

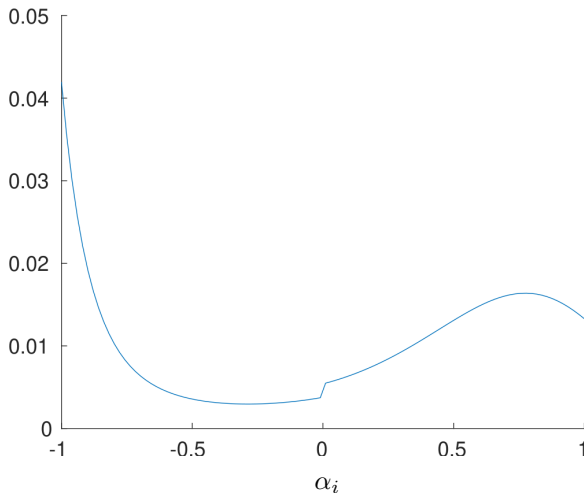


## Nonparametric estimation

```
n = 100;
alpha = linspace(-1,1,n)';
cvx_begin
    variable p(n,1);
    minimize( -sum( entr( p ) ) );
    subject to
        p >= 0;
        ones(1, n)*p == 1;
        -0.1 <= alpha' * p <= 0.1;
        0.5 <= (alpha.^2)' * p <= 0.6;
        -0.3 <= (3*alpha.^3 - 2*alpha)' * p <= -0.2;
        0.3 <= (alpha < 0)' * p <= 0.4;
cvx_end
```

# Nonparametric estimation

$$p_i = \mathbb{P}(X = \alpha_i)$$



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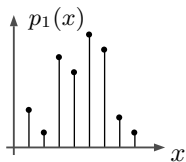
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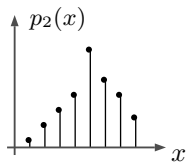
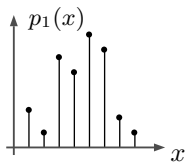


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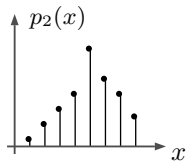
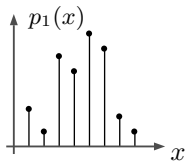


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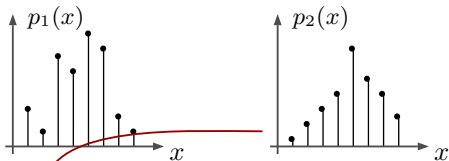
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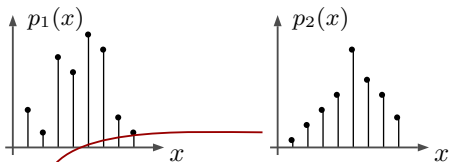
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**Goal:** Estimate  $\theta$  based on an observation of  $X$

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If each  $t_i$  is a canonical vector  $(0, \dots, 1, \dots, 0)$ , then  $T$  is deterministic

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*Multi-objective optimization*

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Minimax detector:

$$\begin{aligned} & \underset{T \in \mathbb{R}^{m \times n}}{\text{minimize}} && \max_{j=i, \dots, m} 1 - D_{jj}(T) \\ & \text{subject to} && T^\top \mathbf{1}_m = \mathbf{1}_n, \quad T \geq 0 \end{aligned}$$

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*Convex*

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where  $c_i$ :  $i$ th column of  $C := WP^\top$

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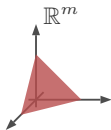
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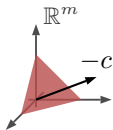
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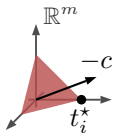
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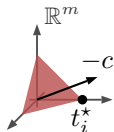
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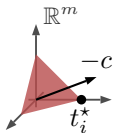
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Therefore,

$$c_i^\top t_i = t_{1i} W_{12} \mathbb{P}(X = i | \theta = 2) + t_{2i} W_{21} \mathbb{P}(X = i | \theta = 1)$$

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### Neyman-Pearson lemma:

For each  $\alpha > 0$ , the likelihood-ratio test yields a (deterministic) Pareto-optimal detector.

## Deterministic vs randomized detectors

$$P = \begin{bmatrix} 0.70 & 0.10 \\ 0.20 & 0.10 \\ 0.05 & 0.70 \\ 0.05 & 0.10 \end{bmatrix}$$

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Minimax detector (random):

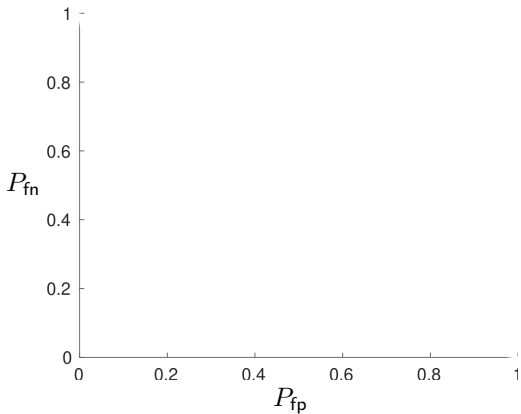
$$T_{\text{MM}} = \begin{bmatrix} 1 & 2/3 & 0 & 0 \\ 0 & 1/3 & 1 & 1 \end{bmatrix}$$

# Deterministic vs randomized detectors

## Receiver operating characteristic (ROC)

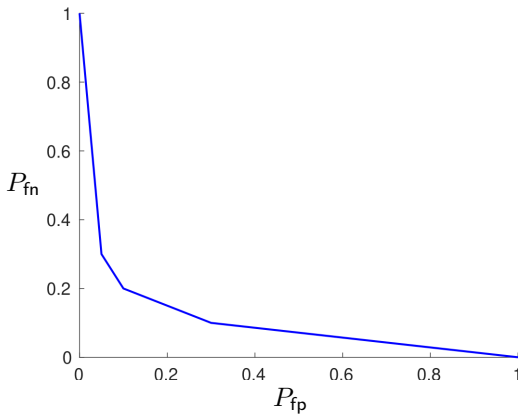
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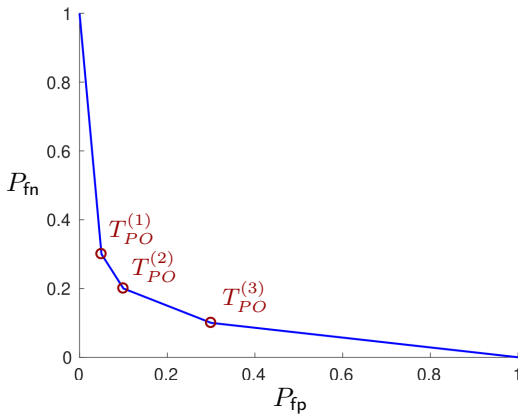
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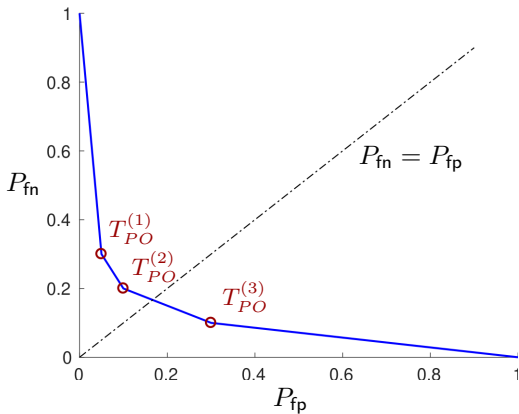
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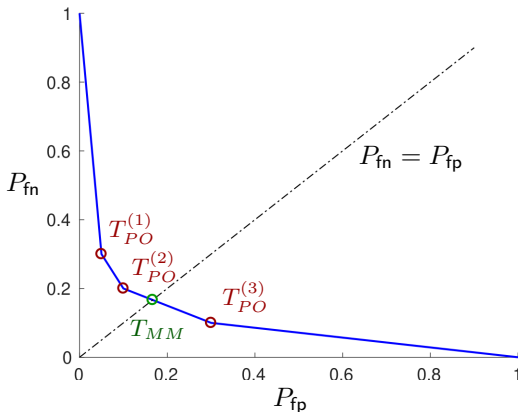
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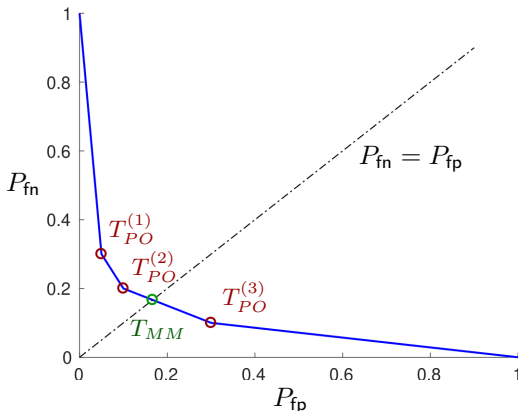
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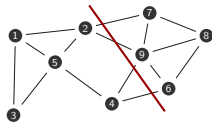
Minimax estimator has  $(P_{fp}, P_{fn}) = (\frac{1}{6}, \frac{1}{6})$  and outperforms any deterministic estimator



# Conclusions

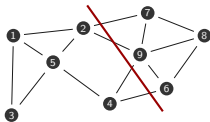
# Conclusions

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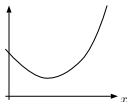


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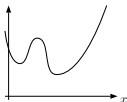
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convex

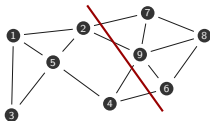


nonconvex

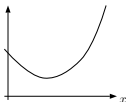


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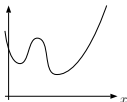
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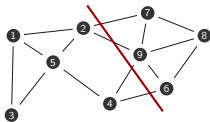
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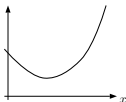


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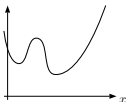


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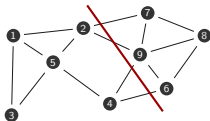
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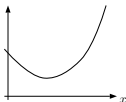


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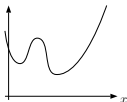


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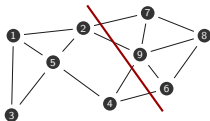
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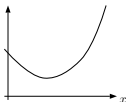


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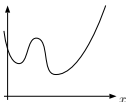


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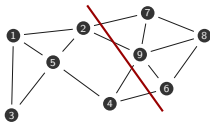
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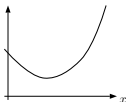


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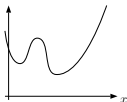


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  - Entire distributions (nonparametric)
- Multiple hypothesis testing via optimization

convex

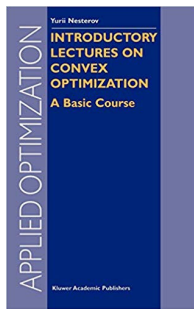
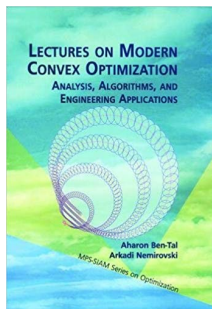
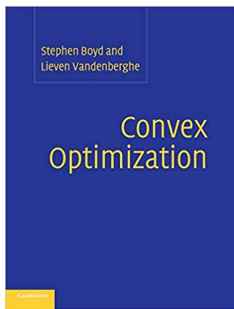


nonconvex





## References and Resources



### Lectures:

- [web.stanford.edu/~boyd/cvxbook/](http://web.stanford.edu/~boyd/cvxbook/)
- [users.isr.ist.utl.pt/~jxavier/NonlinearOptimization18799-2018](http://users.isr.ist.utl.pt/~jxavier/NonlinearOptimization18799-2018)
- [www.seas.ucla.edu/~vandenbe/ee236c](http://www.seas.ucla.edu/~vandenbe/ee236c)