Ottimizzazione Non Lineare

G. Liuzzi[1]

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[1] Istituto di Analisi dei Sistemi ed Informatica IASI - CNR

Problemi con soli vincoli di disuguaglianza – 1

Consideriamo il problema

$$\begin{array}{ll} \min & f(x) \\ c.v. & g(x) \leq 0 \end{array}$$

Usiamo la trasformazione:

- $g_i(x) \leq 0 \quad \rightsquigarrow \quad g_i(x) + y_i^2 = 0, \; i = 1, \dots, m$

$$L_a(x, y, \lambda; \epsilon) = f(x) + \sum_{i=1}^{m} \lambda_i (g_i(x) + y_i^2) + \frac{1}{\epsilon} \sum_{i=1}^{m} (g_i(x) + y_i^2)^2$$

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$$= f(x) + \lambda^\top g(x) + \frac{1}{\epsilon}\|g(x)\|^2 + \frac{1}{\epsilon} \sum_{i=1}^{m} \left(\epsilon \lambda_i y_i^2 + 2 g_i(x) y_i^2 + y_i^4 \right)$$

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Quindi

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abbiamo

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fissati ϵ e λ, bisogna "risolvere"

$$\min_{x,y} L_a(x, y, \lambda; \epsilon)$$

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Gradiente della Lagrangiana

$$\begin{aligned}
\nabla_x L_a &= \nabla f(x) + \nabla g(x)\lambda + \frac{2}{\epsilon}\sum_{i=1}^{m}(g_i(x) + y_i^2)\nabla g_i(x) \\
\nabla_\lambda L_a &= g(x) + y^2 \\
\nabla_{y_i} L_a &= \frac{4}{\epsilon} y_i \left(\epsilon\frac{\lambda_i}{2} + g_i(x) + y_i^2\right)
\end{aligned}$$

Quindi, ponendo $\nabla_{y_i} L_a = 0$ otteniamo

$$y_i \left(\epsilon\frac{\lambda_i}{2} + g_i(x) + y_i^2\right) = 0$$

ovvero

$$y_i^2 = \max\left\{0, -\epsilon\frac{\lambda_i}{2} - g_i(x)\right\}$$

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Espressione per vincoli di disuguaglianza

$$
\begin{aligned}
L_a(x,\lambda;\epsilon) &= f(x) + \lambda^\top \left(g(x) + \max\left\{0, -\epsilon\frac{\lambda}{2} - g(x)\right\}\right) \\
&+ \frac{1}{\epsilon}\left\| g(x) + \max\left\{0, -\epsilon\frac{\lambda}{2} - g(x)\right\}\right\|^2
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Ovvero

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L_a(x,\lambda;\epsilon) &= f(x) + \lambda^\top \max\left\{g(x), -\epsilon\frac{\lambda}{2}\right\} + \frac{1}{\epsilon}\left\|\max\left\{g(x), -\epsilon\frac{\lambda}{2}\right\}\right\|^2 \\
\nabla_x L_a(x,\lambda;\epsilon) &= \nabla f(x) + \nabla g(x)\left(\lambda + \frac{2}{\epsilon}\max\left\{g(x), -\epsilon\frac{\lambda}{2}\right\}\right) \\
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Metodo di soluzione - Metodo dei Moltiplicatori

Algoritmo `SEQLAGR`

Dati: $\epsilon_\circ > 0$, $\beta > 1$, $\{\tau_k\} \to 0$, $\rho > 0$, $\lambda_\circ$, $\mu_\circ$, `maxit`

for $k = 0, 1, \ldots,$`maxit`

Calcola x_k t.c. $\|\nabla_x L_a(x_k, \mu_k, \lambda_k; \epsilon_k)\| \leq \tau_k$

if $\|\nabla L_a(x_k, \mu_k, \lambda_k; \epsilon_k)\| < \rho$ **then**

$x^* \leftarrow x_k$, $\mu^* \leftarrow \mu_k$, $\lambda^* \leftarrow \lambda_k$ STOP

endif

$\epsilon_{k+1} = \epsilon_k / \beta$

$$\boxed{\mu_{k+1} = \mu_k + \frac{2h(x_k)}{\epsilon_k},\ \lambda_{k+1} = \lambda_k + \frac{2\max\{g(x_k), -\epsilon_k \lambda_k/2\}}{\epsilon_k}}$$

endfor

Return: miglior coppia trovata (x^*, μ^*, λ^*)