Lecture 16

Last time
- Analysis continued
- Convex guarantees
- Extensions

Today
- What's to come
- One-dimensional Newton's method.
- Newton's in $\mathbb{R}^d$.

What's to come? Winter

Second-order Methods

- Newton's Method / Solving Systems of equations.
- Quasi-Newton Methods.
- Conjugate gradient.
- Trust Region Methods.

Newton's Method

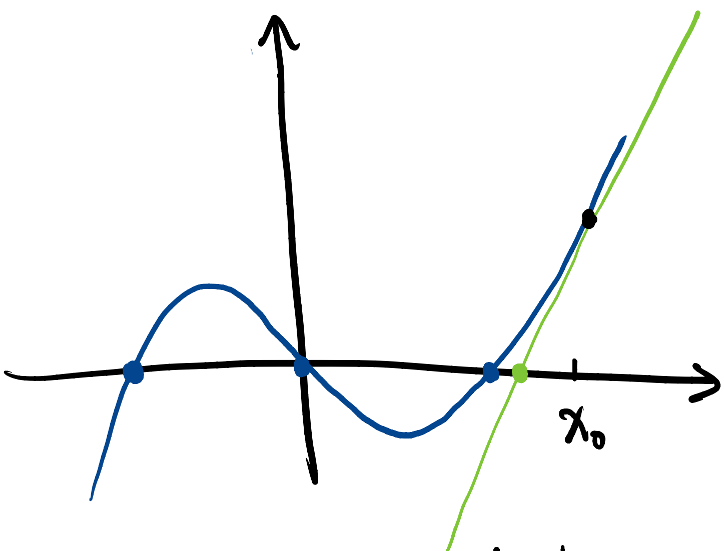
Imagine we had a system of nonlinear equations

$$F(x) = 0$$

with $F:\mathbb{R}^d \to \mathbb{R}^d$ and we want to solve for x. This recovers finding stationary points if $F = \nabla f$.

One-dimensional setup

Assume $F: \mathbb{R} \to \mathbb{R}$ is smooth.



The idea of Newton's method is to linearize and then look for a root (zero).

Thus, we update

Pick x_{k+1} s.t. $F(x_k) + F'(x_k)(x_{k+1} - x_k) = 0$

Note that reordering this ammounts to

$$x_{k+1} = x_k - \frac{F(x_k)}{F'(x_k)}.$$

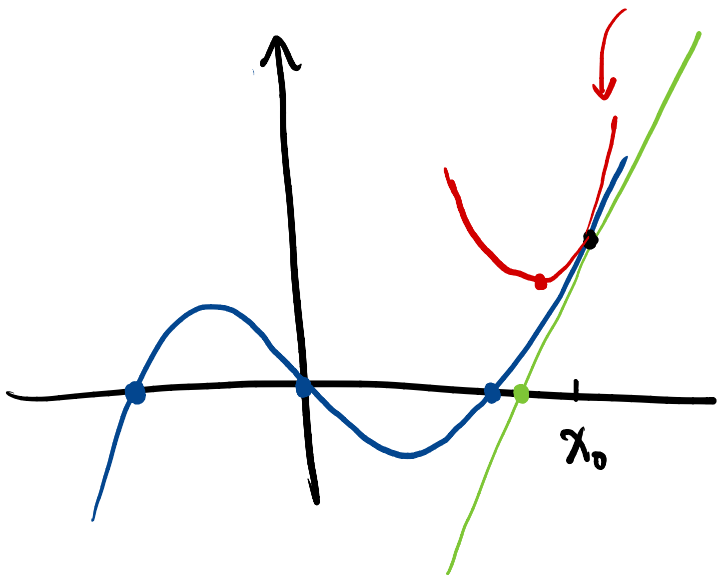
If $F = f'$, then this is

$$x_{k+1} = x_k - \frac{f'(x_k)}{f''(x_k)}$$

we need second order information

If $f''(x_k) > 0$ this also corresponds

$$x_{k+1} = \underset{x}{\operatorname{argmin}} \left\{ f(x_k) + f'(x_k)(x - x_k) + f''(x_k)(x-x_k)^2 \right\}$$



When $f''(x_k) < 0$ we don't have a convex model.

This method is really fast. As an example: Consider $F(x) = x^2 - a$, then $F(x) = 0 \iff x = \pm\sqrt{a}$.

In this case, Newton's method reduces to

$$x_{k+1} = x_k - \frac{F(x_k)}{F'(x_k)} = x_k - \frac{x_k^2 - a}{2x_k} = \frac{1}{2}\left(x_k - \frac{a}{x_k}\right).$$

For $a = 2$ and $x = 1$, we obtain

$x_0 = 1 \ldots$

$x_1 = 1.5 \ldots$

$x_2 = 1.41 \ldots$

$x_3 = 1.41421 \ldots$

$x_4 = 1.41421356237 \ldots$

correct digits $\approx 2^k$

$x_7 \sim 60$ correct

Aside: This algorithm was used in the video game Quake 3 (1933) to find $1/\sqrt{x}$.

Quick review of convergence naming

Suppose $\delta_k \to 0$ (This could be the objective gap, the distance to a solution or $\|\nabla f(x_k)\|$).

We say that

- δ_k converges linearly if $\exists\, c \in (0,1)$, $N \geq 0$ s.t $\forall k \geq N$ $\delta_{k+1} \leq c\,\delta_k$
- δ_k converges sublinearly if no such c exists.
- δ_k converges superlinearly if $\exists \{c_n\} \subseteq [0,1)$, $N \geq 0$ s.t. $c_k \to 0$ and $\forall k \geq N$ $\delta_{k+1} \leq c_k \delta_k$.
- δ_k converges quadratically if $\exists\, c \in (0,1)$, $N \geq 0$ s.t. $\forall k \geq N$ $\delta_{k+1} \leq c\,\delta_k^2$.

This is super linear since $c\delta_k \to 0$.

Secant Method

If we don't know $F'(x_k)$ it is reasonable to approximate it with

$$F'(x_k) \approx \frac{F(x_k) - F(x_{k-1})}{x_k - x_{k-1}}$$

and thus

$$x_{k+1} \leftarrow x_k - \left(\frac{x_k - x_{k-1}}{F(x_k) - F(x_{k-1})}\right) F(x_k).$$

Under modest regularity conditions, we have $x_k \to x^*$ with $F(x^*) = 0$.

Moreover

$$|x_{k+1} - x^*| \leq c \cdot |x_k - x^*|^{\varphi}$$

where $\varphi = \frac{\sqrt{5} - 1}{2} = 1.618\ldots$ is the Golden ratio. Thus convergence is superlinear, but not quadratic.

Newton in $\mathbb{R}^d$

In a bunch of applications we want to solve systems of equations

$$F(x) = 0 \quad \text{with} \quad F: \mathbb{R}^d \to \mathbb{R}^d$$
smooth.

For example:

- Optimization $\nabla f(x) = 0$.

- Computer graphics
- Physics (Equilibrium states thermodynamics)
- Robotics (Inverse kinematics)
- ...

Key idea: Linearize $F(x)$, then solve linear system.

Recall that the Jacobian of $F(x)$ is

$$\nabla F(x) = \begin{bmatrix} \frac{\partial F_1}{\partial x_1}(x) & \cdots & \frac{\partial F_1}{\partial x_d}(x) \\ \vdots & \ddots & \vdots \\ \frac{\partial F_d}{\partial x_1}(x) & \cdots & \frac{\partial F_d}{\partial x_d}(x) \end{bmatrix}.$$

When $f: \mathbb{R}^d \to \mathbb{R}$ is C^2, The Hessian $\nabla^2 f$ is the Jacobian of ∇f.

Then, Newton's method updates by

Finding x_{k+1} s.t. $F(x_k) + \nabla F(x_k)(x_{k+1} - x_k) = 0$.

If $\nabla F(x_{k+1})$ is full rank, then the system has a unique solution and

$$x_{k+1} = x_k - \underbrace{\nabla F(x_k)^{-1} F(x_k)}_{\text{Newton's direction}}.$$

In optimatizon land this is equivalent to

$$x_{k+1} = x_k - \nabla^2 f(x_k) \nabla f(x_k).$$

Notice that this is equivalent to constructing a second-order approximation of f at x_k:

$$f_k(x) = f(x_k) + \nabla f(x_k)^T (x - x_k) + \frac{1}{2} (x - x_k) \nabla^2 f(x_k) (x - x_k)$$

and finding a critical point of f_k.

Unlike before we don't have that f_k is convex:

- If $\nabla^2 f(x_k) < 0 \Rightarrow f_k$ is concave
  Ascent direction.
- If $\nabla^2 f(x_k) > 0 \Rightarrow f_k$ is convex
  Descent direction
- If $\nabla^2 f(x_k)$ is indefinite $\Rightarrow f_k$ has a saddle.

Convergence of Newton's method

We state the following without a proof, but we'll get back to a nonasymtotic version next class

Theorem (Local convergence)

Let $F : \mathbb{R}^d \to \mathbb{R}^d$ be continuously differentiable and assume $F(x^*) = 0$ for some x^*. If $\nabla F(x^*)$ is nonsingular, then some neighborhood S of x^* we have that if $x_0 \in S$, the iterates of Newton's method satisfy

$$x_k \in S, \quad x_k \to x^*, \quad \nabla F(x_k) \text{ nonsingular.}$$

Warnings

- Global convergence is not granted.
- If $\nabla F(x_k)$ is singular the method is not well-defined.
- Even if $\nabla F(x_k)$ is nonsingular, we can have numerical issues

$$F(x) = \exp(-1/x^2)$$