Nonsmooth Constrained Optimization via Gradient Sampling

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involving joint work with

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Gradient Sampling

Constrained Optimization

Numerical Experiments

Summary

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Optimization research: Structured vs. unstructured problems

Emphasis today on solving structured optimization problems.

- In most cases, structure means convex.
- Often goes further, e.g., seeking sparsity, low matrix rank, low total variation, etc.

My work has focused on unstructured optimization problems.

- For one thing, unstructured means nonconvex.
- General-purpose algorithms are the "go-to" methods for new problems.
- General-purpose algorithms are all we have for very hard problems.

(Disclaimer: In this talk, I do not address global optimization.)

Deterministic optimization methods based on randomized models

Unconstrained minimization of an objective function $f : \mathbb{R}^n \to \mathbb{R}$:

- No gradient info available? e.g., objective values from simulations
- Only some gradient info available? e.g., large-scale machine learning
- Subdifferential not available? e.g., any unstructured nonsmooth problem

Randomized algorithms offer computational flexibility, as well as other benefits.

Contributions

Gradient sampling: general-purpose method for nonconvex, nonsmooth optimization.

- We extend the methodology and theory to constrained optimization.
- Numerical results are promising and will improve with further enhancements.

We have also developed various enhancements (not in this talk).

- Dramatically reduced per-iteration and overall computational cost.
- Nothing is lost in terms of global convergence guarantees.

Unconstrained nonconvex, nonsmooth optimization

Consider the unconstrained problem

$$\boxed{\min_x \ f(x)}$$

where f is locally Lipschitz and continuously differentiable in dense $\mathcal{D} \subset \mathbb{R}^n$.

- Let
$$\mathbb{B}_\epsilon(\overline{x}) := \{x \mid \|x - \overline{x}\| \leq \epsilon\}.$$
- $\overline{x}$ is stationary if
$$0 \in \partial f(\overline{x}) := \bigcap_{\epsilon > 0} \operatorname{cl} \operatorname{conv} \nabla f(\mathbb{B}_\epsilon(\overline{x}) \cap \mathcal{D}).$$
- $\overline{x}$ is ϵ-stationary if
$$0 \in \partial_\epsilon f(\overline{x}) := \operatorname{cl} \operatorname{conv} \partial f(\mathbb{B}_\epsilon(\overline{x})).$$

Gradient sampling (GS) idea

At x_k, let $x_{k0} := x_k$ and sample $\{x_{k1}, \ldots, x_{kp}\} \subset \mathbb{B}_\epsilon(x_k) \cap \mathcal{D}$, yielding:

$$\begin{aligned} X_k &:= \{x_{k0}, \quad x_{k1}, \quad \cdots, \quad x_{kp}\} \quad &\text{(sample points)} \\ G_k &:= \begin{bmatrix} g_{k0} & g_{k1} & \cdots & g_{kp} \end{bmatrix} \quad &\text{(sample gradients)} \end{aligned}$$

The ϵ-subdifferential is approximated by the convex hull of the sampled gradients:

$$\begin{aligned} \partial_\epsilon f(x_k) &= \operatorname{cl}\operatorname{conv}\partial f(\mathbb{B}_\epsilon(x_k)) \\ &\approx \operatorname{conv}\{g_{k0}, g_{k1}, \ldots, g_{kp}\} \end{aligned}$$

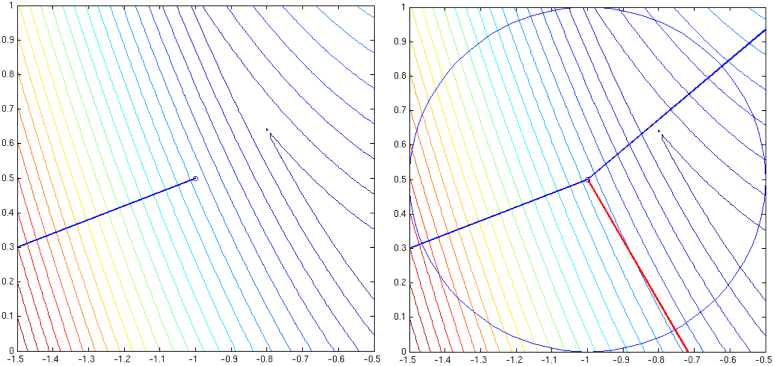
- Compute the projection of 0 onto the convex hull of the sampled gradients:

$$\boxed{g_k := \operatorname{Proj}(0 | \operatorname{conv}\{g_{k0}, g_{k1}, \ldots, g_{kp}\})}$$

Then, $d_k = -g_k$ is an approximate ϵ-steepest descent step.

GS illustration

$$\min_x \; 10|x_2 - x_1^2| + (1 - x_1)^2 \;\; \text{at } x_k = (-1, \tfrac{1}{2})$$



GS method

for $k = 0, 1, 2, \ldots$

- Sample $p \geq n+1$ points $\{x_{k1}, \ldots, x_{kp}\} \subset \mathbb{B}_\epsilon(x_k) \cap \mathcal{D}$.
- Compute $d_k \leftarrow -g_k$ by computing the projection

$$g_k = \text{Proj}(0 | \operatorname{conv}\{g_{k0}, g_{k1}, \ldots, g_{kp}\}).$$

- Backtrack from $\alpha_k \leftarrow 1$ to satisfy the sufficient decrease condition

$$f(x_k + \alpha_k d_k) \leq f(x_k) - \eta \alpha_k \|d_k\|^2.$$

- Update $x_{k+1} \approx x_k + \alpha_k d_k$ (to ensure $x_{k+1} \in \mathcal{D}$).
- If $\|d_k\| \leq \epsilon$, then reduce ϵ.

(See Burke, Lewis, and Overton (2005) and Kiwiel (2007).)

Global convergence of GS

Theorem: Let f be locally Lipschitz and continuously differentiable on an open dense $\mathcal{D} \subset \mathbb{R}^n$. Then, w.p.1, $f(x_k) \to -\infty$ or every cluster point of $\{x_k\}$ is stationary for f.

(See Burke, Lewis, and Overton (2005) and Kiwiel (2007).)

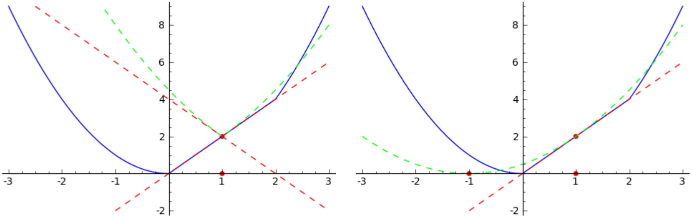
Local models in GS

Computing the projection is equivalent to solving the dual subproblem:

$$\max_{\lambda} \; f(x_k) - \tfrac{1}{2}\|G_k\lambda\|^2$$
$$\text{s.t. } e^T\lambda = 1,\; \lambda \geq 0.$$

The corresponding primal subproblem is to compute d_k in the solution to

$$\min_{z,d} \; z + \tfrac{1}{2}\|d\|^2$$
$$\text{s.t. } f(x_k)e + G_k^T d \leq ze.$$



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Nonlinear constrained optimization

Consider constrained optimization problems of the form:

$$\begin{aligned} \min_x \; & f(x) && \text{(smooth)} \\ \text{s.t. } & c_{\mathcal{E}}(x) = 0 && \text{(smooth)} \\ & c_{\mathcal{I}}(x) \leq 0 && \text{(smooth)} \end{aligned}$$

- Decades worth of algorithmic development.
- SQP, IPM, etc., with countless variations.
- Strong global and local convergence guarantees.
- Multiple popular, successful software packages.

Nonlinear constrained optimization with nonsmoothness

Consider constrained optimization problems of the form:

$$
\begin{aligned}
\min_x \; & f(x) && \text{((non)smooth)} \\
\text{s.t. } & c_{\mathcal{E}}(x) = 0 && \text{(smooth)} \\
& c_{\tilde{\mathcal{E}}}(x) = 0 && \text{(nonsmooth)} \\
& c_{\mathcal{I}}(x) \leq 0 && \text{(smooth)} \\
& c_{\tilde{\mathcal{I}}}(x) \leq 0 && \text{(nonsmooth)}
\end{aligned}
$$

- Algorithms for smooth problems no longer effective theoretically/practically.
- However, so much of the structure is the same as before.
- Can we adapt nonlinear optimization technology to handle nonsmoothness?

Constrained optimization with smooth functions

Consider constrained optimization problems of the form:

$$\begin{aligned} \min_x \; & f(x) && \text{(smooth)} \\ \text{s.t. } & c(x) \leq 0 && \text{(smooth)} \end{aligned}$$

At x_k, solve the SQP subproblem

$$\begin{aligned} \min_d \; & f(x_k) + \nabla f(x_k)^T d + \tfrac{1}{2} d^T H_k d \\ \text{s.t. } & c(x_k) + \nabla c(x_k)^T d \leq 0 \end{aligned}$$

to compute the search direction d_k.

SQP-GS

The SQP-GS subproblem is

$$\begin{aligned}
\min_{z,d,s}\ & \rho z + e^T s + \tfrac{1}{2} d^T H_k d \\
\text{s.t. } & f(x_k) + \nabla f(x)^T d \le z, \text{ for } x \in X_k^f \\
& c^i(x_k) + \nabla c^i(x)^T d \le s^i,\ s^i \ge 0, \text{ for } x \in X_k^{c^i},\ i = 1, \ldots, m
\end{aligned}$$

where X_k is composed of

$$\begin{aligned}
X_k^f &= \{x_k, x_{k1}^f, \ldots, x_{kp}^f\} \subset \mathbb{B}_\epsilon(x_k) \cap \mathcal{D}^f \\
\text{and } X_k^{c^i} &= \{x_k, x_{k1}^{c^i}, \ldots, x_{kp}^{c^i}\} \subset \mathbb{B}_\epsilon(x_k) \cap \mathcal{D}^{c^i} \text{ for } i = 1, \ldots, m.
\end{aligned}$$

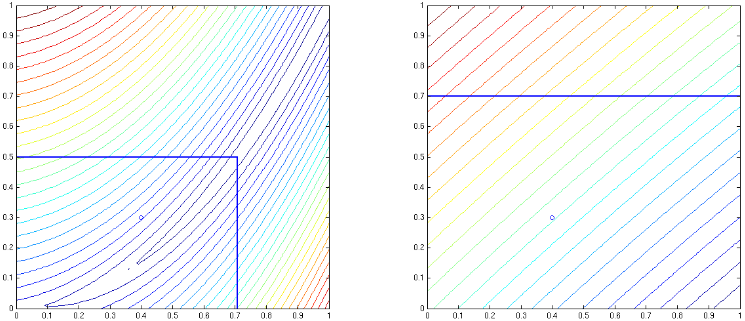
This is equivalent to minimizing a model of an exact penalty function $\phi_\rho(x)$:

$$q_\rho(d; X_k, H_k) :=$$

$$\rho \max_{x \in X_k^f} (f(x_k) + \nabla f(x)^T d) + \sum \max_{x \in X_k^{c^i}} \max\{c^i(x_k) + \nabla c^i(x)^T d, 0\} + \tfrac{1}{2} d^T H_k d.$$

SQP-GS illustration

$$\min_x \; 10|x_2 - x_1^2| + (1-x_1)^2 \quad \text{s.t.} \quad \max\{\sqrt{2}x_1, 2x_2\} - 1 \le 0 \quad \text{at } x_k = (\tfrac{2}{5}, \tfrac{3}{10}).$$



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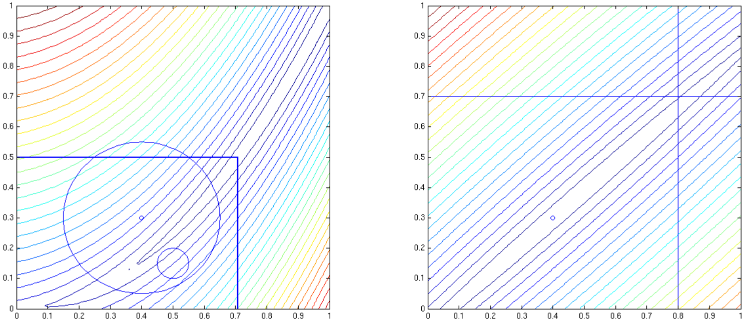

SQP-GS method

for $k = 0, 1, 2, \ldots$

- Sample $p \geq n+1$ points for each function to generate $X_k = \{X_k^f, X_k^{c^1}, \ldots, X_k^{c^m}\}$.
- Compute d_k by solving the SQP-GS subproblem

$$\begin{aligned} \min_{z,d,s} \; & \rho z + e^T s + \tfrac{1}{2} d^T H_k d \\ \text{s.t. } & f(x_k) + \nabla f(x)^T d \leq z, \text{ for } x \in X_k^f \\ & c^i(x_k) + \nabla c^i(x)^T d \leq s^i, \; s^i \geq 0, \text{ for } x \in X_k^{c^i}, \; i = 1, \ldots, m. \end{aligned}$$

- Backtrack from $\alpha_k \leftarrow 1$ to satisfy the sufficient decrease condition

$$\phi_\rho(x_k + \alpha_k d_k) \leq \phi_\rho(x_k) - \eta \alpha_k \Delta q_\rho(d_k; X_k, H_k).$$

- Update $x_{k+1} \approx x_k + \alpha_k d_k$ (to ensure $x_{k+1} \in \mathcal{D}^f \cap \mathcal{D}^{c^1} \cap \cdots \cap \mathcal{D}^{c^m}$).
- If $\Delta q_\rho(d_k; X_k, H_k) \leq \frac{1}{2}\epsilon^2$, then reduce ϵ.
- If ϵ has been reduced and x_k is not sufficiently feasible, then reduce ρ.

Convergence theory for SQP-GS

Theorem: Suppose the following conditions hold:

- f and c^i, $i = 1, \ldots, m$, are locally Lipschitz and continuously differentiable on open dense subsets of $\mathbb{R}^n$.
- $\{x_k\}$ and all generated sample points are contained in a convex set over which f and c^i, $i = 1, \ldots, m$, and their first derivatives are bounded.
- $\{H_k\}$ are symmetric positive definite, bounded above in norm, and bounded away from singularity.

Then, w.p.1, one of the following holds true:

- $\rho = \rho_* > 0$ for all large k and every cluster point of $\{x_k\}$ is stationary for ϕ_{ρ_*}. Moreover, with K defined as the infinite subsequence of iterates during which ϵ is decreased, all cluster points of $\{x_k\}_{k \in K}$ are feasible for the optimization problem.
- $\rho \to 0$ and every cluster point of $\{x_k\}$ is stationary for ϕ_0.

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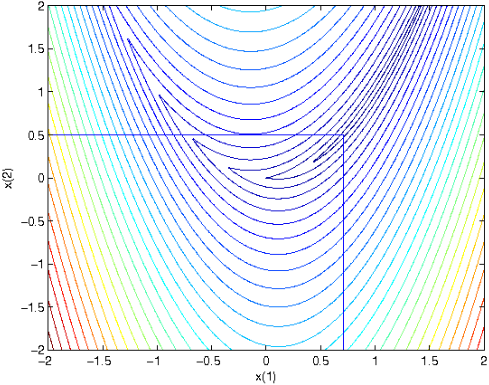
SQP-GS Implementation

- Matlab implementation
- QO subproblems solved with MOSEK
- BFGS approximations of “Hessian”
- $p = 2n$ gradients per iteration for each nonsmooth function

Example 1: Nonsmooth Rosenbrock

$$\min_{x} \; 10|x_1^2 - x_2| + (1 - x_1)^2 \quad \text{s.t.} \; \max\{\sqrt{2}x_1, 2x_2\} \leq 1.$$



Example 1: Nonsmooth Rosenbrock

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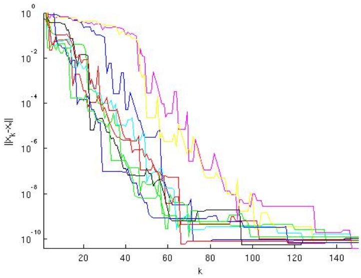
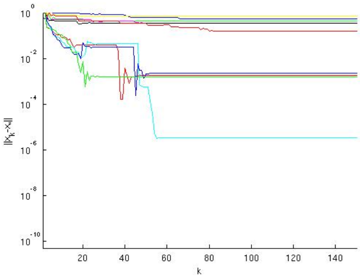




Example 2: Entropy minimization

Find a $N \times N$ matrix X that solves

$$\min_X \ \ln\left(\prod_{j=1}^{K} \lambda_j(A \circ X^T X)\right)$$
$$\text{s.t. } \|X_j\| = 1, \ j = 1, \ldots, N$$

where $\lambda_j(M)$ denotes the jth largest eigenvalue of M, A is a real symmetric $N \times N$ matrix, $\circ$ denotes the Hadamard matrix product, and X_j denotes the jth column of X.

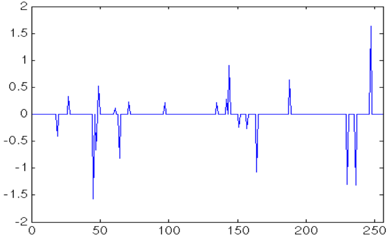
N	K	n	Objective	Infeasibility	Final ϵ	Opt. error
2	1	4	1.0000e+00	3.1752e-14	5.9605e-09	7.6722e-12
4	2	16	7.4630e-01	2.8441e-07	4.8828e-05	1.1938e-04
6	3	36	6.3359e-01	2.1149e-06	9.7656e-05	8.7263e-02
8	4	64	5.5832e-01	2.0492e-05	9.7656e-05	2.7521e-03
10	5	100	2.1841e-01	9.8364e-06	7.8125e-04	9.6041e-03
12	6	144	1.2265e-01	1.8341e-04	7.8125e-04	6.0492e-03
14	7	196	8.4650e-02	1.6692e-04	7.8125e-04	7.1461e-03
16	8	256	6.5051e-02	6.4628e-04	1.5625e-03	3.1596e-03

Example 3: $\ell_{0.5}$ norm minimization

Recover a sparse signal by solving

$$\min_x \ \|x\|_{0.5}$$
$$\text{s.t. } Ax = b$$

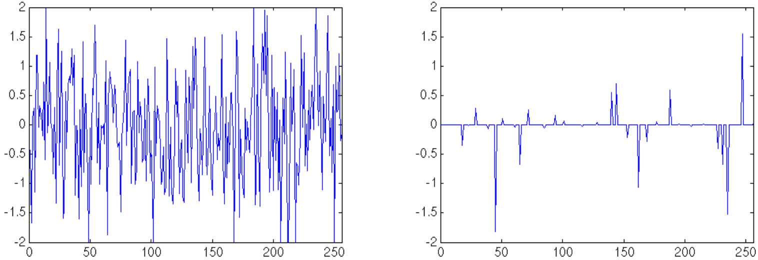
where A is a 64×256 submatrix of a discrete cosine transform (DCT) matrix.



(Use $\ell_{0.5}$ norm as ℓ_1 does not recover sparse solution.)

Example 3: $\ell_{0.5}$ norm minimization

$k = 1$ (left) and $k = 200$ (right)



Example 4: Robust optimization

Find the robust minimizer of a linear objective s.t. an uncertain quadratic constraint:

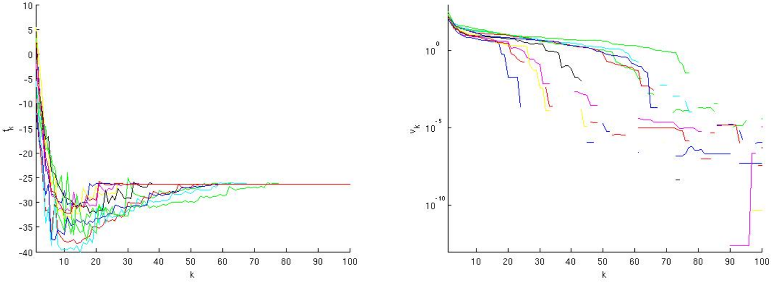
$$\min_x \ f^T x \quad \text{s.t.} \ x^T A x + b^T x + c \leq 0, \ \forall (A, b, c) \in \mathcal{U},$$

where $f \in \mathbb{R}^n$ and for each (A, b, c) in the uncertainty set

$$\mathcal{U} := \left\{ (A, b, c) : (A, b, c) = (A^{(0)}, b^{(0)}, c^{(0)}) + \sum_{i=1}^{10} u^i (A^{(i)}, b^{(i)}, c^{(i)}), \ u^T u \leq 1 \right\}$$

$A \in \mathbb{R}^{n \times n}$ is positive semidefinite, $b \in \mathbb{R}^n$, and $c \in \mathbb{R}$.

Example 4: Robust optimization



Plot of function values (left) and constraint violation values (right)

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Remarks

We set out to extend the GS methodology to constrained optimization.

- Subproblem solve is still a quadratic optimization problem
- Global convergence guarantees maintained

In other work (not in this talk), we have also developed adaptive gradient sampling.

- $O(1)$ gradient evaluations required per iteration
- Subproblem solver warm-started effectively
- Hessian updating schemes improve performance
- Global convergence guarantees maintained

Thanks!

References:

- F. E. Curtis and M. L. Overton, "A Sequential Quadratic Programming Algorithm for Nonconvex, Nonsmooth Constrained Optimization," *SIAM Journal on Optimization*, Volume 22, Issue 2, pg. 474-500, 2012.
- F. E. Curtis and X. Que, "An Adaptive Gradient Sampling Algorithm for Nonsmooth Optimization," *Optimization Methods and Software*, DOI:10.1080/10556788.2012.714781.