Definition 5.2 The *feasible set Q* of (3) is

$$Q = \{\boldsymbol{x} \in S \mid f_j(\boldsymbol{x}) \, \& \, 0, \; (j = 1, 2, \ldots, m)\}.$$

In the following items we assume $S \equiv \mathbb{R}^n$.

- If $Q \equiv \mathbb{R}^n$, (3) is a *unconstrained optimization problem*.

- If $Q \subsetneq \mathbb{R}^n$, (3) is a *constrained optimization problem*.

- If all functionals $f(\boldsymbol{x}), f_j(\boldsymbol{x})$ are differentiable, (3) is a *smooth optimization problem*.

- If one of functionals $f(\boldsymbol{x})$, $f_j(\boldsymbol{x})$ is non-differentiable, (3) is a *non-smooth optimization problem*.

- If all constraints are linear $f_j(\boldsymbol{x}) = \langle \boldsymbol{a}_j, \boldsymbol{x} \rangle + b_j$ $(j = 1, 2, \ldots, m)$, (3) is a *linear constrained optimization problem*.

  - In addition, if $f(\boldsymbol{x})$ is linear, (3) is a *linear programming problem*.
  - In addition, if $f(\boldsymbol{x})$ is quadratic, (3) is a *quadratic programming problem*.

- If $f(\boldsymbol{x})$, $f_j(\boldsymbol{x})$ $(j = 1, 2, \ldots, m)$ are quadratic, (3) is a *quadratically constrained quadratic programming problem*.

Definition 5.3 $\boldsymbol{x}^*$ is called a *global optimal solution* of (3) if $f(\boldsymbol{x}^*) \leq f(\boldsymbol{x})$, $\quad \forall \boldsymbol{x} \in Q$. Moreover, $f(\boldsymbol{x}^*)$ is called the *global optimal value*. $\boldsymbol{x}^*$ is called a *local optimal solution* of (3) if there exists an open ball $B(\boldsymbol{x}^*, \varepsilon) := \{\boldsymbol{x} \in \mathbb{R}^n \mid \|\boldsymbol{x} - \boldsymbol{x}^*\|_2 < \varepsilon\}$ such that $f(\boldsymbol{x}^*) \leq f(\boldsymbol{x})$, $\quad \forall \boldsymbol{x} \in B(\boldsymbol{x}^*, \varepsilon) \cap Q$. Moreover, $f(\boldsymbol{x}^*)$ is called a *local optimal value*.

5.2 Complexity Bound for a Global Optimization Problem on the Unit Box

Consider one of the simplest problems in optimization, that is, minimizing a function in the n-dimensional box.

$$\begin{cases} \text{minimize} & f(\boldsymbol{x}) \\ \text{subject to} & \boldsymbol{x} \in B_n := \{\boldsymbol{x} \in \mathbb{R}^n \mid 0 \leq [\boldsymbol{x}]_i \leq 1, \; i = 1, 2, \ldots, n\}. \end{cases} \tag{4}$$

To be coherent, we use the ℓ_∞-norm:

$$\|\boldsymbol{x}\|_\infty = \max_{1 \leq i \leq n} |[\boldsymbol{x}]_i|.$$

Let us also assume that $f(\boldsymbol{x})$ is *Lipschitz continuous on B_n*:

$$|f(\boldsymbol{x}) - f(\boldsymbol{y})| \leq L \|\boldsymbol{x} - \boldsymbol{y}\|_\infty, \quad \forall \boldsymbol{x}, \boldsymbol{y} \in B_n.$$

Let us define a very simple method to solve (4), the **uniform grid method**.

Given a positive integer $p > 0$,

1. Form $(p + 1)^n$ points

$$\boldsymbol{x}_{i_1, i_2, \ldots, i_n} = \left(\frac{i_1}{p}, \frac{i_2}{p}, \ldots, \frac{i_n}{p} \right)^T$$

where $(i_1, i_2, \ldots, i_n) \in \{0, 1, \ldots, p\}^n$.

2. Among all points $\boldsymbol{x}_{i_1, i_2, \ldots, i_n}$, find a point $\bar{\boldsymbol{x}}$ which has the minimal value for the objective function.

3. Return the pair $(\bar{\boldsymbol{x}}, f(\bar{\boldsymbol{x}}))$ as the result.

Theorem 5.4 Let $f^* := f(\boldsymbol{x}^*)$ be the global optimal value for (4). Then the uniform grid method yields

$$f(\bar{\boldsymbol{x}}) - f(\boldsymbol{x}^*) \leq \frac{L}{2p}.$$

Proof:

Let $\boldsymbol{x}^*$ be a global optimal solution. Then there are coordinates $(i_1, i_2, \ldots, i_n)$ such that $\boldsymbol{x} := \boldsymbol{x}_{i_1, i_2, \ldots, i_n} \leq \boldsymbol{x}^* \leq \boldsymbol{x}_{i_1+1, i_2+1, \ldots, i_n+1} =: \boldsymbol{y}$. Observe that $[\boldsymbol{y}]_i - [\boldsymbol{x}]_i = 1/p$ for $i = 1, 2, \ldots, n$ and $[\boldsymbol{x}^*]_i \in [[\boldsymbol{x}]_i, [\boldsymbol{y}]_i]$ $(i = 1, 2, \ldots, n)$.

Consider $\hat{\boldsymbol{x}} = (\boldsymbol{x} + \boldsymbol{y})/2$ and form a new point $\tilde{\boldsymbol{x}}$ as:

$$[\tilde{\boldsymbol{x}}]_i := \begin{cases} [\boldsymbol{y}]_i, & \text{if } [\boldsymbol{x}^*]_i \geq [\hat{\boldsymbol{x}}]_i \\ [\boldsymbol{x}]_i, & \text{otherwise.} \end{cases}$$

It is clear that $|[\tilde{\boldsymbol{x}}]_i - [\boldsymbol{x}^*]_i| \leq 1/(2p)$ for $i = 1, 2, \ldots, n$. Then $\|\tilde{\boldsymbol{x}} - \boldsymbol{x}^*\|_\infty = \max_{1 \leq i \leq n} |[\tilde{\boldsymbol{x}}]_i - [\boldsymbol{x}^*]_i| \leq 1/(2p)$. Since $\tilde{\boldsymbol{x}}$ belongs to the grid,

$$f(\bar{\boldsymbol{x}}) - f(\boldsymbol{x}^*) \leq f(\tilde{\boldsymbol{x}}) - f(\boldsymbol{x}^*) \leq L\|\tilde{\boldsymbol{x}} - \boldsymbol{x}^*\|_\infty \leq L/(2p).$$

∎

Let us define our goal

> Find $\boldsymbol{x} \in B_n$ such that $f(\boldsymbol{x}) - f(\boldsymbol{x}^*) < \varepsilon$.

Corollary 5.5 The number of iterations necessary for the problem (4) for the uniform grid method is at most

$$\left(\left\lfloor \frac{L}{2\varepsilon} \right\rfloor + 2 \right)^n.$$

Proof:

Take $p = \lfloor L/(2\varepsilon) \rfloor + 1$. Then, $p > L/(2\varepsilon)$ and from the previous theorem, $f(\bar{\boldsymbol{x}}) - f(\boldsymbol{x}^*) \leq L/(2p) < \varepsilon$. Observe that we constructed $(p+1)^n$ points. ∎

Consider the class of problems $\mathcal{P}$ defined as follows:

Model:	$\min_{\boldsymbol{x} \in B_n} f(\boldsymbol{x})$,
	$f(\boldsymbol{x})$ is ℓ_∞-Lipschitz continuous on B_n.
Oracle:	Only function values are available
Approximate solution:	Find $\bar{\boldsymbol{x}} \in B_n$ such that $f(\bar{\boldsymbol{x}}) - f(\boldsymbol{x}^*) < \varepsilon$

Theorem 5.6 For $\varepsilon < \frac{L}{2}$, the number of iterations necessary for the class of problems $\mathcal{P}$ using any method which uses only function evaluations is always at least $(\lfloor \frac{L}{2\varepsilon} \rfloor)^n$.

Proof:

Let $p = \lfloor \frac{L}{2\varepsilon} \rfloor$ (which is ≥ 1 from the hypothesis).

Suppose that there is a method which requires $N < p^n$ calls of the oracle to solve the problem in $\mathcal{P}$.

Then, there is a point $\hat{\boldsymbol{x}} \in B_n = \{\boldsymbol{x} \in \mathbb{R}^n \mid 0 \leq [\boldsymbol{x}]_i \leq 1, \; i = 1, 2, \ldots, n\}$ where there is no test points in the <u>interior</u> of $B := \{\boldsymbol{x} \mid \hat{\boldsymbol{x}} \leq \boldsymbol{x} \leq \hat{\boldsymbol{x}} + \boldsymbol{e}/p\}$ where $\boldsymbol{e} = (1, 1, \ldots, 1)^T \in \mathbb{R}^n$.

Let $\boldsymbol{x}^* := \hat{\boldsymbol{x}} + \boldsymbol{e}/(2p)$ and consider the function $\bar{f}(\boldsymbol{x}) := \min\{0, L\|\boldsymbol{x} - \boldsymbol{x}^*\|_\infty - \varepsilon\}$. Clearly, $\bar{f}$ is ℓ_∞-Lipschitz continuous with constant L and its global minimum is $-\varepsilon$. Moreover, $\bar{f}(\boldsymbol{x})$ is non-zero valued only inside the box $B' := \{\boldsymbol{x} \mid \|\boldsymbol{x} - \boldsymbol{x}^*\|_\infty \leq \varepsilon/L\}$.

Since $2p \leq L/\varepsilon$, $B' \subseteq \{\boldsymbol{x} \mid \|\boldsymbol{x} - \boldsymbol{x}^*\|_\infty \leq 1/(2p)\} \subseteq B$.

Therefore, $\bar{f}(\boldsymbol{x})$ is equal to zero to all test points of our method and the accuracy of the method is ε.

If the number of calls of the oracle is less than p^n, the accuracy can not be better than ε. ∎

Theorem 5.6 supports the claim that the *general optimization problem are unsolvable*.

Example 5.7 Consider a problem defined by the following parameters. $L = 2$, $n = 10$, and $\varepsilon = 0.01$ (1%).

lower bound $(L/(2\varepsilon))^n$	:	10^{20} calls of the oracle
computational complexity of the oracle	:	at least n arithmetic operations
total complexity	:	10^{21} arithmetic operations
CPU	:	1GHz or 10^9 arithmetic operations per second
total time	:	10^{12} seconds
one year	:	$\leq 3.2 \times 10^7$ seconds
we need	:	≥ 10000 years

- If we change n by $n + 1$, the # of calls of the oracle is multiplied by 100.

- If we multiply ε by 2, the arithmetic complexity is reduced by 1000.

We know from Corollary 5.5 that the number of iterations of the uniform grid method is at least $(\lfloor L/(2\varepsilon) \rfloor + 2)^n$. Theorem 5.6 showed that any method which uses only function evaluations requires at least $(\lfloor L/(2\varepsilon) \rfloor)^n$ calls to have a better performance than ε. If for instance we take $\varepsilon = \mathcal{O}(L/n)$, these two bounds coincide up to a constant factor. In this sense, the uniform grid method is an *optimal method for the class of problems $\mathcal{P}$*.

5.3 Steepest Descent Method

Consider $f : \mathbb{R}^n \to \mathbb{R}$ a differentiable function in its domain.

Steepest Descent Method
Choose: $\boldsymbol{x}_0 \in \mathbb{R}^n$
Iterate: $\boldsymbol{x}_{k+1} = \boldsymbol{x}_k - h_k f'(\boldsymbol{x}_k), \quad k = 0, 1, \ldots$

We consider four strategies for the step-size h_k:

1. **Constant Step**

   The sequence $\{h_k\}_{k=0}^\infty$ is chosen in *advance*. For example

   $$h_k := h > 0,$$

   $$h_k := \frac{h}{\sqrt{k+1}}.$$

   This is the simplest strategy.

2. **Exact Line Search (Cauchy Step-Size)**

   The sequence $\{h_k\}_{k=0}^\infty$ is chosen such that

   $$h_k := \operatorname{argmin}_{h \geq 0} f(\boldsymbol{x}_k - h f'(\boldsymbol{x}_k)).$$

   This choice is only theoretical since even for the one dimensional case, it is very difficult and expensive.