

Example 1: $\text{Min } Z = 3x_1^2 + x_2^2 - 12x_1 - 8x_2$

Start with an initial value $x^0 = (1, 1)$ and initial step size $p = (0.5, 0.5)$.

Solution:

Step	Computation	X_1	X_2	$f(X_1, X_2)$	Remark
0	Initial	1	1	-16	Initial value
1	Exploration	1.5	1	-18.25	Success
		1.5	1.5	-21	Success

Base 1 (1.5, 1.5), Set 1 (1, 1)

$$x_1^2 = 2(1.5) - 1 = 2$$

$$x_2^2 = 2(1.5) - 1 = 2$$

2	Pattern Move	2	2	-24	Success
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$$x_1^3 = 2 + 0.5 = 2.5, P(2.5, 2)$$

Base 2 (2, 2), Set 1 (1, 1)

$$x_1^3 = 2 - 0.5 = 1.5, P(1.5, 2)$$

$$x_2^3 = 2 + 0.5 = 2.5, P(2, 2.5)$$

3	Exploration	2.5	2	-23.25	Failure
		1.5	2	-23.25	Failure
		2	2.5	-25.75	Success

Base 3 (2, 2.5), Set 2 (1.5, 1.5)

$$x_1^4 = 2(2) - 1.5 = 2.5$$

$$x_2^4 = 2(2.5) - 1.5 = 3.5$$

4	Pattern Move	2.5	3.5	-27	Success
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Base 4 (2.5, 3.5), Set 2 (1.5, 1.5)

5	Exploration	3	3.5	-24	Failure
		2	3.5	-27.75	Success
		2	4	-28	Success

Base 5 (2, 4), Set 3 (2, 2.5)

6	Pattern Move	2	5.5	-25.75	Failure
	Exploration	2.5	5.5	-25	Failure
		1.5	5.5	-25	Failure
		2	6	-24	Failure

The Method of Rotating Coordinates (Resonbrock Method)

Resonbrock unconstrained procedure

To minimize the objective function $f(x_1, x_2, \dots, x_n)$ the algorithm of the procedure on the following steps:

1. A starting point $x_1^\circ, x_2^\circ, \dots, x_n^\circ$ and initial step size $\lambda_i, i = 1, 2, \dots, n$ are selected and the objective function evaluated.

2. The first variable x_1 is stepped a distance λ_1 parallel to the axis & the function evaluated.

If the value of the objective function decreased, the move is termed a success & λ_1 increased by a factor $\alpha (\alpha \geq 1)$.

If the value of the objective function increased, the move is termed a failure & λ_1 decreased by a factor $\beta (0 < \beta < 1)$ & The direction of movement reversed.

The value of α & β recommended by Rosenbrock are $\alpha = 3$ & $\beta = 0.5$.

3. The next variable $x_i, i = 1, 2, \dots, n$ is in turn stepped a distance λ_i parallel to the axis. The same acceleration or deceleration in step 2 are applied for all variables in consecutive repetitive sequence until one success & one failure have been encountered at least in all n direction. i.e. continue the search sequentially along the direction $S_1^j, S_2^j, \dots, S_i^j, \dots, S_n^j$, until at least one step has been successful & one step has failed in each of the n-direction.

4. Compute the new set of direction $S_1^{j+1}, \dots, S_i^{j+1}, \dots, S_n^{j+1}$ for use in next $(j+1)^{th}$

Stage of minimization by using the gram-Schmidt orthogonalization procedure.

a. Compute a set of independent directions $p_1, p_2, \dots, p_i, \dots, p_n$ as

$$P_{n,n} = \begin{bmatrix} p_1 & p_2 & \dots & p_n \end{bmatrix}$$

$$= \begin{bmatrix} S_1^j, S_2^j, \dots, S_n^j \end{bmatrix} \begin{bmatrix} A_1 & 0 & \dots & 0 \\ A_2 & A_2 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ A_n & A_n & \dots & A_n \end{bmatrix}$$

In which

A_i = The algebraic sum of all the successful step length in the corresponding direction

$S_i^j, i = 1, 2, \dots, n$

P_1 = The vector joining the starting point & the final point obtained after the sequence of the searches in the $(j)^{th}$ stage.

P_2, P_3, \dots, P_n = The algebraic sum of the successful step length in the all directions except the first one, & so on these linearly independent vector P_1, P_2, \dots, P_n can be used to generate a new set of orthogonal directions.

$$= \begin{bmatrix} 0 \\ 0.8 \end{bmatrix} - \left[0 * (-0.447) + 0.8 * (0.894) \right] \begin{bmatrix} -0.447 \\ 0.894 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ 0.8 \end{bmatrix} - \begin{bmatrix} -0.320 \\ 0.639 \end{bmatrix} = \begin{bmatrix} 0.320 \\ 0.160 \end{bmatrix}$$

$$S_2^1 = \frac{D_2^1}{\sqrt{D_2^T \cdot D_2^1}} = \frac{\begin{bmatrix} 0.32 \\ 0.16 \end{bmatrix}}{\sqrt{(0.32)^2 + (0.16)^2}} = \begin{bmatrix} 0.894 \\ 0.447 \end{bmatrix}$$

Due to λ_1 $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{new} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{old} + \lambda_1 \begin{bmatrix} -0.447 \\ 0.894 \end{bmatrix}$ S_1^1

Due to λ_2 $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{new} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{old} + \lambda_2 \begin{bmatrix} 0.894 \\ 0.447 \end{bmatrix}$ S_2^1

point	λ_1	λ_2	X_1	X_2	$f(x)$	Remark
0	-	-	-0.4	0.8	-0.88	Base Point
1	0.8	-	-0.758	1.515	-1.125	success
2	-	0.8	-0.042	1.873	1.439	failure
3	2.4	-	-7.831	3.662	1.212	failure
4	-	-0.4	-1.116	1.337	-1.159	success
5	-1.2	-	-0.579	0.263	0.0499	failure
6	-	-1.2	-2.189	0.8	3.731	failure

We have at least one failure & one success in each direction S_1^1, S_2^1

Note: New base point $x = \begin{bmatrix} -1.116 \\ 1.337 \end{bmatrix}$ & $f(x) = -1.159$

$$A_1 = \sum \lambda_1 @ Success = 0.8$$

$$A_2 = \sum \lambda_2 @ Success = -0.4$$

Stage 3: New set of search direction S^2

$$P_{2 \times 2}^2 = \begin{bmatrix} P_1^2 & P_2^2 \end{bmatrix} = \begin{bmatrix} S_1^1 & S_2^1 \end{bmatrix} \begin{bmatrix} A_1 & 0 \\ A_2 & A_2 \end{bmatrix}$$

$$P_{2 \times 2}^2 = \begin{bmatrix} -0.447 & 0.894 \\ 0.894 & 0.447 \end{bmatrix} \begin{bmatrix} 0.8 & 0 \\ -0.4 & -0.4 \end{bmatrix} = \begin{bmatrix} -0.7152 & -0.3576 \\ 0.5364 & -0.1788 \end{bmatrix}$$

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$$\therefore P_1^2 = \begin{bmatrix} -0.7152 \\ 0.5364 \end{bmatrix} \& P_2^2 = \begin{bmatrix} -0.3576 \\ -0.1788 \end{bmatrix}$$

$$D_1^2 = P_1^2 = \begin{bmatrix} -0.7152 \\ 0.5364 \end{bmatrix}$$

$$S_1^2 = \frac{D_1^2}{\sqrt{D_1^{2T} \cdot D_1^2}} = \frac{\begin{bmatrix} -0.7152 \\ 0.5364 \end{bmatrix}}{\sqrt{(0.7152)^2 + (0.5364)^2}} = \begin{bmatrix} -0.8 \\ 0.6 \end{bmatrix}$$

$$D_2^2 = P_2^2 - (\{P_2^{2T} S_1^2\} S_1^2) = \begin{bmatrix} -0.3576 \\ -0.1788 \end{bmatrix} - \left(\begin{bmatrix} -0.3576 & -0.1788 \end{bmatrix} \begin{bmatrix} -0.8 \\ 0.6 \end{bmatrix} \right) \begin{bmatrix} -0.8 \\ 0.6 \end{bmatrix} = \begin{bmatrix} -0.2146 \\ -0.2861 \end{bmatrix}$$

$$S_2^2 = \frac{D_2^2}{\sqrt{D_2^{2T} \cdot D_2^2}} = \frac{\begin{bmatrix} -0.2146 \\ -0.2861 \end{bmatrix}}{\sqrt{(0.2146)^2 + (0.2861)^2}} = \begin{bmatrix} -0.6 \\ -0.8 \end{bmatrix}$$

Due to λ_1 $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{new} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{old} + \lambda_1 \begin{bmatrix} -0.8 \\ 0.6 \end{bmatrix}$

Due to λ_2 $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{new} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{old} + \lambda_2 \begin{bmatrix} -0.6 \\ -0.8 \end{bmatrix}$

point	λ_1	λ_2	X_1	X_2	$f(x)$	Remark
0	-	-	-1.116	1.337	-1.159	Base Point
1	0.8	-	-1.756	1.817	-0.487	failure
2	-	0.8	-1.596	0.697	1.062	failure
3	-0.4	-	-0.796	1.097	-1.169	success
4	-	-0.4	-0.556	1.417	-0.922	failure
5	-1.2	-	0.164	0.377	0.108	failure
6	-	0.2	-0.416	0.937	-1.014	failure
7	0.6	-	-1.276	1.457	-1.072	failure
8	-	-0.1	-0.736	1.177	-1.177	success
9	-0.3	-	-0.496	0.997	-0.996	failure
10	-	-0.3	-0.556	1.417	-0.992	failure

We have at least one failure & one success in each direction S_1^2, S_2^2

Note: New base point $x = \begin{bmatrix} -0.736 \\ 1.177 \end{bmatrix}$ & $f(x) = -1.177$

$$A_1 = \sum \lambda_1 @ Success = -0.4$$

$$A_2 = \sum \lambda_2 @ Success = -0.1$$

Stage 4: New set of search direction S^3

$$P_{2 \times 2}^3 = \begin{bmatrix} P_1^3 & P_2^3 \end{bmatrix} = \begin{bmatrix} S_1^2 & S_2^2 \end{bmatrix} \begin{bmatrix} A_1 & 0 \\ A_2 & A_2 \end{bmatrix}$$

$$P_{2 \times 2}^3 = \begin{bmatrix} -0.8 & -0.6 \\ 0.6 & -0.8 \end{bmatrix} \begin{bmatrix} -0.4 & 0 \\ -0.1 & -0.1 \end{bmatrix} = \begin{bmatrix} 0.38 & 0.06 \\ -0.16 & 0.08 \end{bmatrix}$$

$$\therefore P_1^3 = \begin{bmatrix} 0.38 \\ -0.16 \end{bmatrix} \text{ \& } P_2^3 = \begin{bmatrix} 0.06 \\ 0.08 \end{bmatrix}$$

$$D_1^3 = P_1^3 = \begin{bmatrix} 0.38 \\ -0.16 \end{bmatrix}$$

$$S_1^3 = \frac{D_1^3}{\sqrt{D_1^{3T} D_1^3}} = \frac{\begin{bmatrix} 0.38 \\ -0.16 \end{bmatrix}}{\sqrt{(0.38)^2 + (0.16)^2}} = \begin{bmatrix} 0.922 \\ -0.388 \end{bmatrix}$$

$$D_2^3 = P_2^3 - (\{P_2^{3T} S_1^3\} S_1^3) = \begin{bmatrix} 0.06 \\ 0.08 \end{bmatrix} - \left(\begin{bmatrix} 0.06 & 0.08 \end{bmatrix} \begin{bmatrix} 0.922 \\ -0.388 \end{bmatrix} \right) \begin{bmatrix} 0.922 \\ -0.388 \end{bmatrix} = \begin{bmatrix} 0.037 \\ 0.089 \end{bmatrix}$$

$$S_2^3 = \frac{D_2^3}{\sqrt{D_2^{3T} D_2^3}} = \frac{\begin{bmatrix} 0.037 \\ 0.089 \end{bmatrix}}{\sqrt{(0.037)^2 + (0.089)^2}} = \begin{bmatrix} 0.384 \\ -0.923 \end{bmatrix}$$

$$\text{Due to } \lambda_1 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{new} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{old} + \lambda_1 \begin{bmatrix} 0.922 \\ -0.388 \end{bmatrix}$$

$$\text{Due to } \lambda_2 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{new} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}_{old} + \lambda_2 \begin{bmatrix} 0.384 \\ -0.923 \end{bmatrix}$$

point	λ_1	λ_2	X_1	X_2	$f(x)$	Remark
0	-	-	-0.736	1.177	-1.177	Base Point
1	0.8	-	0.002	0.866		
2	-	0.8				

Continue !!!!!

خلاصة طريقة (Resonbrock)

١- نبدأ (Initial value) لقيم ($x_1 \& x_2$) ونعتبرها (Base) أي قاعدة للحل ثم نجد منها قيم جديدة ل ($x_1 \& x_2$) التالية ولكل انحدار (Slop) و (λ) في الخطوة صفر لا تؤخذ قيمة (λ)

ثم نحسب قيمة (x) الجديدة وفق المعادلات التالية $\begin{bmatrix} x_1 \end{bmatrix}_{new} = \begin{bmatrix} x \end{bmatrix}_{old} + \lambda_1 \begin{bmatrix} S_1 \end{bmatrix}$ ونعوض في Z

٢- نعوض قيم $(x_1 \& x_2)$ الجديدة في المعادلة لإيجاد قيمة Z فإذا نجحت قيمة $(x_1 \& x_2)$ في الخطوة هذه تأخذ هذه القيم كقاعدة (Base) للتحرك للخطوة التالية. أما قيمة (λ) الجديدة $= (3\lambda_1)$. أما إذا فشلت فنرجع إلى القيمة السابقة (التي حققت نجاح سابق) ونعتبرها (Base) أما قيمة (λ) الجديدة $= (-0.5\lambda_1)$.

٣- لغرض التوقف للمحاولة (Stage) يجب أن يتحقق على الأقل لكل نجاح فشل لنفس (x) .

٤- تحسب قيم (A_1) أي المجموع الجبري ل (A_1) التي تمثل قيم ل (λ) التي أدت إلى النجاح و (A_2) ونقارن بينهما لتجد أيهما يعطي القيمة المثلى (أمثل قيمة).

عندها تستخدم في إيجاد القيم الجديدة والتي تعتبر (Base) ل $(x_1 \& x_2)$ التالية.

٥- في أي مرحلة يجب أن تحسب الانحدارات الجديدة (New Set of Search Direction).

Non-Linear programming with Inequality Constrains

The general nonlinear problems is defined as

$$\begin{pmatrix} \max. \\ \min. \end{pmatrix} Z = f(x), \quad x = (x_1, x_2, \dots, x_n)$$

Subject to:

$$g_i(x) \leq 0 \quad (i = 1, 2, \dots, r)$$

$$g_i(x) \geq 0 \quad (i = r + 1, \dots, p)$$

$$g_i(x) = 0 \quad (i = p + 1, \dots, m)$$

The inequality constraints may be converted into equation by adding nonlinear slack variable.

Now, the Lagrange function may be written as:

$$L(x, \lambda, s) = f(x) - \sum_{i=1}^r \lambda_i (g_i(x) + s_i^2) - \sum_{i=r+1}^p \lambda_i (g_i(x) - s_i^2) - \sum_{i=p+1}^m \lambda_i (g_i(x))$$

A necessary condition for optimality, that be non-negative (non-positive) for max (min) problems.

- For direct search method:

The success & failure depend not only on the value of the objective function but on the constraints.

Example: $Max Z = x_1 + x_2$

Subject to: $x_1^2 + x_2^2 \leq 20$

($x_1 = x_2 = \Delta x_1 = \Delta x_2 = 1$)

Using Hooks & Jeeves method?

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7	<i>Exploration</i>	3.375	3	6.375	0.391	<i>failure</i>
		3.125	3	6.125	-1.234	<i>failure</i>
		3.25	3.125	6.375	0.328	<i>failure</i>
		3.25	2.875	6.125	-1.172	<i>failure</i>

Use $\Delta x_1 = \Delta x_2 = 0.0625$

8	<i>Exploration</i>	3.3125	3	6.3125	-0.027	<i>Success</i>
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