

Nonnegative polynomials modulo their gradient ideal

About the article

"Minimizing Polynomials via Sum of Squares over the Gradient
Ideal"
from Demmel, Nie and Sturmfels.

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Universität Konstanz

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

Introduction

Polynomials over their gradient varieties

Unconstrained optimization

What's next ?

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

Introduction : motivation and notations

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

Introduction : motivation and notations

- ▶ **Goal** : Use semidefinite programming (SDP) to solve the problem of minimizing a real polynomial over \mathbb{R}^n .

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

Introduction : motivation and notations

Nonnegative
polynomials
modulo their
gradient ideal

- ▶ **Goal** : Use semidefinite programming (SDP) to solve the problem of minimizing a real polynomial over \mathbb{R}^n .
- ▶ **Idea** : If $u \in \mathbb{R}^n$ is a minimizer of a polynomial $f \in \mathbb{R}[X] := \mathbb{R}[X_1, \dots, X_n]$, then $\nabla f(u) = 0$, i.e.

$$\forall i = 1, \dots, n, \quad \frac{\partial f}{\partial x_i}(u) = 0$$

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

Introduction : motivation and notations

Nonnegative
polynomials
modulo their
gradient ideal

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- ▶ **Tools** :

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

Introduction : motivation and notations

Nonnegative
polynomials
modulo their
gradient ideal

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- ▶ **Tools** :
 - ▶ (Real) algebraic geometry : Sost representation of a nonnegative polynomial modulo its gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

Introduction : motivation and notations

Nonnegative
polynomials
modulo their
gradient ideal

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- ▶ **Tools** :
 - ▶ (Real) algebraic geometry : Sost representation of a nonnegative polynomial modulo its gradient ideal
 - ▶ SDP : duality theory (sos representation / moment approach)

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

Polynomials over their gradient varieties

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

**Polynomials over
their gradient
varieties**

Unconstrained
optimization

What's next?

Polynomials over their gradient varieties

- ▶ Notations :

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

**Polynomials over
their gradient
varieties**

Unconstrained
optimization

What's next?

Polynomials over their gradient varieties

Nonnegative
polynomials
modulo their
gradient ideal

► Notations :

► Gradient varieties :

$$V_{grad}(f) := \{u \in \mathbb{C}^n : \nabla f(u) = 0\} \subset \mathbb{C}^n$$

$$V_{grad}^{\mathbb{R}}(f) := \{u \in \mathbb{R}^n : \nabla f(u) = 0\} \subset \mathbb{R}^n$$

► Gradient ideal :

$$I_{grad}(f) := \langle \nabla f(X) \rangle = \left\langle \frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right\rangle \subset \mathbb{R}[X]$$

Plan

Introduction

**Polynomials over
their gradient
varieties**

Unconstrained
optimization

What's next ?

Polynomials over their gradient varieties

Nonnegative
polynomials
modulo their
gradient ideal

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► Theorem 1

$$\left. \begin{array}{l} f \geq 0 \text{ on } V_{grad}^{\mathbb{R}}(f) \\ I_{grad}(f) \text{ radical} \end{array} \right\} \Rightarrow f \text{ sos modulo } I_{grad}(f) :$$

$$\exists q_i, \phi_j \in \mathbb{R}[X], f = \sum_{i=1}^s q_i^2 + \sum_{j=1}^n \phi_j \frac{\partial f}{\partial x_j}$$

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

Proof

The proof is based on the following two lemmas :

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

**Polynomials over
their gradient
varieties**

Unconstrained
optimization

What's next ?

Proof

The proof is based on the following two lemmas :

► lemma 1.1

V_1, \dots, V_r pairwise disjoint varieties in \mathbb{C}^n



$$\exists p_1, \dots, p_r \in \mathbb{R}[X], \forall i, j, p_i(V_j) = \delta_{ij}$$

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

Proof

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► lemma 1.1

V_1, \dots, V_r pairwise disjoint varieties in \mathbb{C}^n

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$$\exists p_1, \dots, p_r \in \mathbb{R}[X], \forall i, j, p_i(V_j) = \delta_{ij}$$

► lemma 1.2

W irreducible subvariety of $V_{\text{grad}}(f)$ s.t. $W \cap \mathbb{R}^n \neq \emptyset$

⇓

$$f \equiv \text{const on } W$$

In case $I_{grad}(f)$ is not radical

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

**Polynomials over
their gradient
varieties**

Unconstrained
optimization

What's next?

In case $I_{grad}(f)$ is not radical

► Example :

$$f(x, y, z) := x^8 + y^8 + z^8 + \underbrace{x^4y^2 + x^2y^4 + z^6 - 3x^2y^2z^2}_{\text{Motzkin polynomial } M(x,y,z)}$$

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?

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► Fact 1 : $f \equiv \frac{1}{4}M \pmod{I_{grad}(f)}$

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

In case $I_{grad}(f)$ is not radical

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- Fact 1 : $f \equiv \frac{1}{4}M \pmod{I_{grad}(f)}$
- Fact 2 : M is not a sos in $\mathbb{R}[x, y, z]/I_{grad}(f)$

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

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- Fact 3 : Ask Claus Scheiderer for more details

Plan

Introduction

Polynomials over
their gradient
varietiesUnconstrained
optimization

What's next?

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► Theorem 2

$$f > 0 \text{ on } V_{grad}^{\mathbb{R}}(f) \Rightarrow f \text{ sos modulo } I_{grad}(f)$$

Plan

Introduction

Polynomials over
their gradient
varietiesUnconstrained
optimization

What's next?

Unconstrained optimization

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

Unconstrained optimization

► Notations :

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

Unconstrained optimization

- ▶ Notations :
 - ▶ $\deg(f) = d$ even

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

Unconstrained optimization

Nonnegative
polynomials
modulo their
gradient ideal

► Notations :

- $\deg(f) = d$ even
- $f_i := \frac{\partial f}{\partial x_i}$

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

Unconstrained optimization

Nonnegative
polynomials
modulo their
gradient ideal

► Notations :

► $\deg(f) = d$ even

► $f_i := \frac{\partial f}{\partial x_i}$

► $\forall k \geq d, f \in \mathbb{R}[X]_k : f = \sum f_\alpha x^\alpha \iff f \in \mathbb{R}^{\nu_{n,k}}$

where $\nu_{n,k} = \binom{n+k}{k}$

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next ?

Unconstrained optimization

Nonnegative
polynomials
modulo their
gradient ideal

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► $\forall N, \text{mon}_N(x) = {}^t(1, x_1, \dots, x_n, x_1^2, x_1x_2, \dots, x_n^N) \in \mathbb{R}^{\nu_{n,N}}$

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next ?

Unconstrained optimization

Nonnegative
polynomials
modulo their
gradient ideal

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▶ Restrictive hypothesis (H) :

f attains its infimum f^* over \mathbb{R}^n

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

SDP relaxations

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

SDP relaxations

Nonnegative
polynomials
modulo their
gradient ideal

► Primal SDP : moment formulation

$$(P) : \left\{ \begin{array}{l} f_{N,mom}^* := \inf_y \quad {}^t f y = \sum f_\alpha y_\alpha \\ \text{s.t.} \quad \left\{ \begin{array}{l} \forall i, M_{N-\frac{d}{2}}(f_i * y) = 0 \\ M_N(y) \succeq 0 \\ y_0 = 1 \end{array} \right. \end{array} \right.$$

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next ?

SDP relaxations

Nonnegative
polynomials
modulo their
gradient ideal

► Primal SDP : moment formulation

$$(P) : \begin{cases} f_{N,mom}^* := \inf_y & {}^t f y = \sum f_\alpha y_\alpha \\ \text{s.t.} & \begin{cases} \forall i, M_{N-\frac{d}{2}}(f_i * y) = 0 \\ M_N(y) \succeq 0 \\ y_0 = 1 \end{cases} \end{cases}$$

► Dual SDP : sos formulation

$$(D) : \begin{cases} f_{N,grad}^* := \sup_{\gamma \in \mathbb{R}} & \gamma \\ \text{s.t.} & \begin{cases} f - \gamma = \sigma + \sum_{j=1}^n \phi_j \frac{\partial f}{\partial x_j} \\ \sigma \in \sum (\mathbb{R}[X]_N)^2 \\ \phi_j \in \mathbb{R}[X]_{2N-d+1} \end{cases} \end{cases}$$

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

SDP relaxations

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next?

SDP relaxations

Nonnegative
polynomials
modulo their
gradient ideal

► Theorem 3

Under the assumption (H) , the following holds :

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next ?

SDP relaxations

Nonnegative
polynomials
modulo their
gradient ideal

► Theorem 3

Under the assumption (H), the following holds :

$$\text{► } \lim_N f_{N,grad}^* = \lim_N f_{N,mom}^* = f^*$$

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next ?

► Theorem 3

Under the assumption (H), the following holds :

- $\lim_N f_{N,grad}^* = \lim_N f_{N,mom}^* = f^*$
- $I_{grad}(f)$ radical $\Rightarrow \exists N_0, f_{N_0,grad}^* = f_{N_0,mom}^* = f^*$

Plan

Introduction

Polynomials over
their gradient
varieties

**Unconstrained
optimization**

What's next ?

► Theorem 3

Under the assumption (H), the following holds :

- $\lim_N f_{N,grad}^* = \lim_N f_{N,mom}^* = f^*$
- $I_{grad}(f)$ radical $\Rightarrow \exists N_0, f_{N_0,grad}^* = f_{N_0,mom}^* = f^*$

► Extracting solutions

In practice, Lasserre and Henrion's technique :

If, for some N , and some optimal primal solution y^* , we have

$$\text{rank } M_N(y^*) = \text{rank } M_{N-d/2}(y^*)$$

then we have reached the global minimum f^* , and one can extract global minimizers (implemented in Gloptipoly).

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next ?

What's next?

Nonnegative
polynomials
modulo their
gradient ideal

Plan

Introduction

Polynomials over
their gradient
varieties

Unconstrained
optimization

What's next?