Optimization

We have an objective $\Gamma : \mathbb{R}^d \to \mathbb{R}_+$ that we wish to *minimize*.
First order condition for optimality of $\theta^* \in \mathbb{R}^d$:

$$\bar{f}(\theta^*) \stackrel{\text{def}}{=} -\nabla\Gamma(\theta^*) = 0$$

Our first root-finding problem

Challenges we will address:

- In complex systems we might not have access to the gradient but only a noisy measurement:

$$\widetilde{\nabla}\Gamma(\theta_n) = \nabla\Gamma(\theta_n) + \mathcal{W}_n$$

first order optimization, stochastic gradient descent...

- We might only have noisy measurements of the objective:

$$\mathcal{Y}_n = \Gamma(\theta_n) + \mathcal{W}_n$$

zeroth order optimization, gradient free optimization, extremum seeking control...

Approximation Optimization Proc

TD Snyder

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