

Intro to Optimization

AGRON 590 MG: Crop-Soil Modeling

Fernando E. Miguez

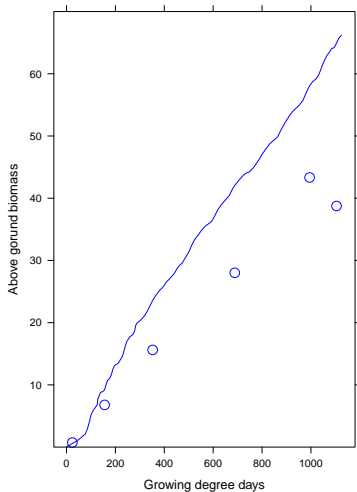
Iowa State University

Nov 5, 2010

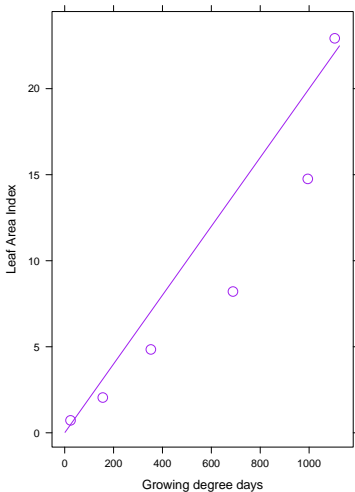


How do we improve model-data agreement?

Above ground biomass



Leaf Area Index



Options for Improving model agreement

- Tweaking the model
- Brute force
- Mathematical approach

Options for Improving model agreement

- Tweaking the model
- Brute force
- Mathematical approach

Options for Improving model agreement

- Tweaking the model
- Brute force
- Mathematical approach

Mathematical Definition Minimization example

- Given $f : A \rightarrow \mathfrak{R}$
- An element x_0 in A such that $f(x_0) \leq f(x)$ for all x in A

First problem: define the function

- This function is known as the *objective function* in the optimization literature.
- It is common to define the residual sum of squares as the objective function.
- There are limitations to this objective function.

Let's look at a simple example



$$f(x) = x^2 + 1$$

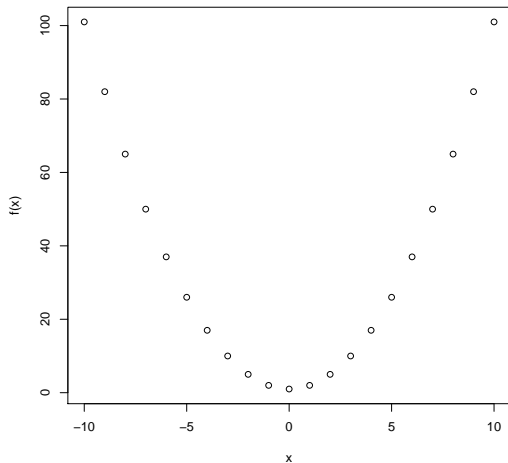
- Visually $f(x)$ is minimized at $x = 0$



$$\frac{df}{dx} = 2x$$



$$0 = 2x$$



Let's look at a simple example



$$f(x) = x^2 + 1$$

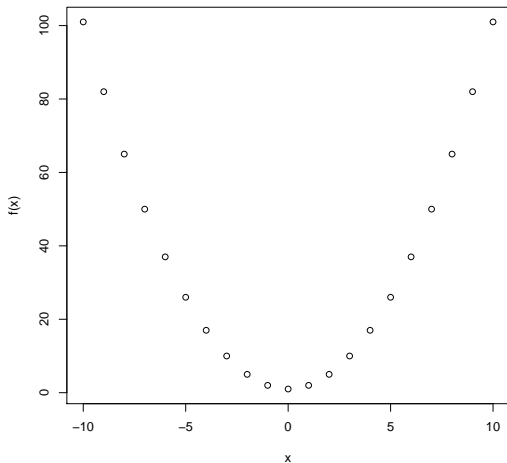
- Visually $f(x)$ is minimized at $x = 0$



$$\frac{df}{dx} = 2x$$



$$0 = 2x$$



Let's look at a simple example



$$f(x) = x^2 + 1$$

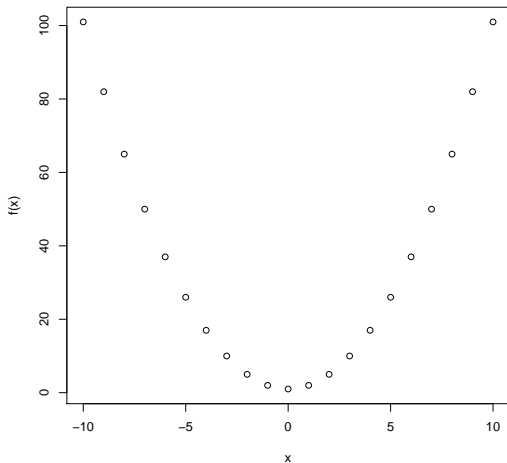
- Visually $f(x)$ is minimized at $x = 0$



$$\frac{df}{dx} = 2x$$



$$0 = 2x$$



Let's look at a simple example



$$f(x) = x^2 + 1$$

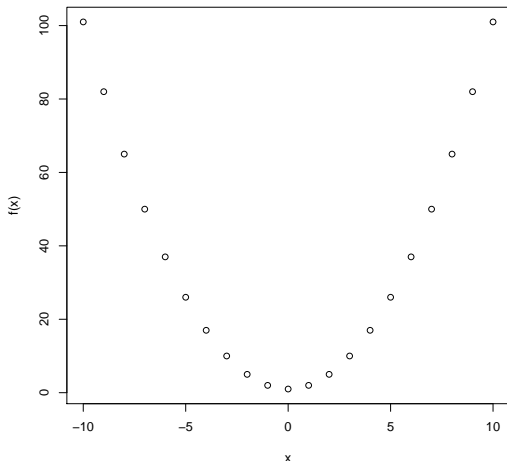
- Visually $f(x)$ is minimized at $x = 0$



$$\frac{df}{dx} = 2x$$



$$0 = 2x$$



Can we use R to minimize this function?