IE 539: Convex Optimization **KAIST, Fall 2024**
Lecture #24: Primal-dual interior method December 9, 2024
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1 Outline

In this lecture, we study

- the infeasible start Newton method,
- the primal-dual interior point method.

2 Infeasible start Newton method

Recall that Newton's method can be extended to solve the following equality constrained problem.

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & Ax = b. \end{aligned} \tag{24.1}$$

The update rule is that given a current iterate x_t, we obtain

$$x_{t+1} = x_t + d$$

where d is chosen to be an optimal solution to the following.

$$\begin{aligned} \text{minimize} \quad & f(x_t) + \nabla f(x_t)^\top d + \frac{1}{2} d^\top \nabla^2 f(x_t) d \\ \text{subject to} \quad & A(x_t + d) = b. \end{aligned} \tag{24.2}$$

Remember that based on the KKT conditions, we derived a necessary and sufficient condition for d as follows.

$$\begin{aligned} \nabla f(x_t) + \nabla^2 f(x_t) d + A^\top \mu = 0, \\ A(x_t + d) = b. \end{aligned}$$

Subject to $Ax_t = b$, this can be expressed as the following matrix system.

$$\begin{bmatrix} \nabla^2 f(x_t) & A^\top \\ A & 0 \end{bmatrix} \begin{bmatrix} d \\ \mu \end{bmatrix} = \begin{bmatrix} -\nabla f(x_t) \\ 0 \end{bmatrix}.$$

Here is our next question. What if the current iterate x_t is not feasible, meaning $Ax_t \neq b$? In this case, the corresponding matrix system for charcterizing d is

$$\begin{bmatrix} \nabla^2 f(x_t) & A^\top \\ A & 0 \end{bmatrix} \begin{bmatrix} d \\ \mu \end{bmatrix} = - \begin{bmatrix} \nabla f(x_t) \\ Ax_t - b \end{bmatrix}. \tag{24.3}$$

Here, if the KKT matrix is invertible, we can deduce the desired direction d and obtain a new iterate $x_{t+1} = x_t + d$. This suggests that we may deal with infeasible iterates that are generated in intermediate steps. Then this raises one further question. Can we allow a sequence of infeasible iterates? When x_t is infeasible and d is the associated direction with $x_t + d$ is feasible, instead of taking $x_t + d$, let us take

$$x_{t+1} = x_t + \eta d$$

for some step size η. Here, if $Ad \neq 0$ and $\eta \neq 1$, then $x_t + \eta d$ is not feasible. Nevertheless, as mentioned before, we can proceed the algorithm regardless of the feasibility of x_{t+1}.

For the remainder of this section, we use notation Δx to replace d to emphasize that the direction is the change we make. Moreover, note that we obtain a new dual variable μ every time we solve (24.3). Here, one may record the diffrence between the current dual variable and the new dual variable. Let us denote by $\Delta\mu$ the incremental change in the dual variable. Then the KKT conditions can be rewritten as

$$\begin{aligned} \nabla f(x) + \nabla^2 f(x)\Delta x + A^\top(\mu + \Delta\mu) &= 0, \\ A(x + \Delta x) &= b. \end{aligned}$$

Here, Δx and $\Delta\mu$ can be found by solving

$$\begin{bmatrix} \nabla^2 f(x) & A^\top \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta\mu \end{bmatrix} = -\begin{bmatrix} \nabla f(x) + A^\top\mu \\ Ax - b \end{bmatrix}. \tag{24.4}$$

This point of view suggests a primal-dual algorithm, Given a point x, our next point is given by

$$x + \eta\Delta x.$$

Following the update rule for the x variables, we may update the dual variable as

$$\mu + \eta\Delta\mu$$

where μ is the current dual variable. This is called a primal-dual method because we update both the original variable x and the dual variable μ at each iteration.

We stop the algorithm when Δx and $\Delta\mu$ become sufficiently small. This is equivalent to have

$$r(x,\mu) = \begin{bmatrix} \nabla f(x) + A^\top\mu \\ Ax - b \end{bmatrix} = -\begin{bmatrix} \nabla^2 f(x) & A^\top \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta\mu \end{bmatrix}$$

sufficiently small.

Algorithm 1 Infeasible start Newton method

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Initialize t = 1, x_1, μ_1, an accuracy level ε, and parameters 0 < α < 1/2 and 0 < β < 1.
while Ax_t ≠ b or ‖r(x_t, μ_t)‖_2 > ε do
    Obtain Δx_t and Δμ_t.
    Apply backtracking line search on ‖r‖_2 with parameters α and β as follows.
    Set k = 1.
    while ‖r(x_t + kΔx_t, μ_t + kΔμ_t)‖_2 > (1 − kα)‖r(x_t, μ_t)‖_2 do
        k ← βk.
    end while
    Update x_{t+1} = x_t + kΔx_t and μ_{t+1} = μ_t + kΔμ_t.
    t ← t + 1.
end while
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Here, $r(x + \Delta x, \mu + \Delta\mu)$ can be expressed as

$$r(x + \Delta x, \mu + \Delta\mu) = \begin{bmatrix} \nabla f(x + \Delta x) + A^\top(\mu + \Delta\mu) \\ A(x + \Delta x) - b \end{bmatrix} \approx r(x, \mu) + \begin{bmatrix} \nabla^2 f(x) & A^\top \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta\mu \end{bmatrix}.$$

Hence, computing Δx and Δy can be interpreted as trying to make $r(x + \Delta x, \mu + \Delta\mu) \approx 0$.

3 Primal-dual interior point method

In the last lecture, we learned the barrier method for solving the following constrained convex minimization problem.

$$\begin{aligned} \text{minimize} \quad & f(x) \\ \text{subject to} \quad & g_i(x) \leq 0, \quad i = 1, \ldots, m, \\ & Ax = b. \end{aligned} \tag{24.5}$$

For the barrier method, we used the log-barrier function given by

$$\psi(x) = -\sum_{i=1}^{m} \log(-g_i(x)).$$

Then by solving

$$\begin{aligned} \text{minimize} \quad & f(x) + \frac{1}{t}\psi(x) \\ \text{subject to} \quad & Ax = b \end{aligned} \tag{24.6}$$

for $t > 0$, we compute an optimal solution $x^\star(t)$ for each t and construct the central path $\{x^\star(t) : t > 0\}$. Moreover, we deduced the associated dual variables $\lambda_i^\star(t)$ and $\mu^\star(t)$ defined as

$$\lambda_i^\star(t) = -\frac{1}{t \cdot g_i(x^\star(t))}, \quad i = 1, \ldots, m, \qquad \mu^\star(t) = \frac{\mu^\star}{t}.$$

We also saw that $(x, \lambda, \mu) = (x^\star(t), \lambda^\star(t), \mu^\star(t))$ satisfies the perturbed KKT conditions given by

$$\begin{aligned} \nabla f(x) + \sum_{i=1}^{m} \lambda_i \nabla g_i(x) + A^\top \mu = 0, & \\ \lambda_i g_i(x) = -\frac{1}{t}, \quad i = 1, \ldots, m, & \\ g_i(x) \leq 0, \quad i = 1, \ldots, m & \\ Ax = b, & \\ \lambda_i \geq 0, \quad i = 1, \ldots, m. & \end{aligned} \tag{24.7}$$

In this section, we will develop primal-dual methods for solving (24.5) based on the perturbed KKT conditions given in (24.7).

3.1 Primal-dual interpretation for the barrier method

For the barrier method, we have the condition that

$$\lambda_i = -\frac{1}{t g_i(x)}, \quad i = 1, \ldots, m.$$

Plugging in this to (24.7), we deduce

$$\begin{aligned}\nabla f(x) - \frac{1}{t}\sum_{i=1}^{m}\frac{1}{g_i(x)}\nabla g_i(x) + A^\top \mu = 0,\\ Ax - b = 0.\end{aligned}$$

The barrier method solves (24.6) with the objective function.

$$h(x) = f(x) - \frac{1}{t}\sum_{i=1}\log(-g_i(x)).$$

Note that the perturbed KKT conditions are nothing but

$$\begin{aligned}\nabla h(x) + A^\top \mu = 0,\\ Ax - b = 0\end{aligned}$$

because

$$\nabla h(x) = \nabla f(x) - \frac{1}{t}\sum_{i=1}^{m}\frac{1}{g_i(x)}\nabla g_i(x).$$

In fact, this system comes up for the infeasible start Newton method. When we apply the infeasible start Newton method to solve (24.6), we proceed with the system

$$\begin{bmatrix}\nabla^2 h(x) & A^\top \\ A & 0\end{bmatrix}\begin{bmatrix}\Delta x \\ \Delta \mu\end{bmatrix} = -\begin{bmatrix}\nabla h(x) + A^\top \mu \\ Ax - b\end{bmatrix}.$$

Here, $\nabla^2 h(x)$ is given by

$$\nabla^2 h(x) = \nabla^2 f(x) + \frac{1}{t}\sum_{i=1}^{m}\frac{1}{g_i(x)^2}\nabla g_i(x)\nabla g_i(x)^\top - \frac{1}{t}\sum_{i=1}^{m}\frac{1}{g_i(x)}\nabla^2 g_i(x).$$

Basically, the perturbed KKT conditions characterize (x, μ) satisfying

$$r(x,\mu) = \begin{bmatrix}\nabla h(x) + A^\top \mu \\ Ax - b\end{bmatrix} = 0.$$

The infeasible start Newton method tries to find a pair (x, μ) with $r(x, \mu)$. As we mentioned, before the infeasible start Newton method is a primal-dual algorithm. Therefore, the barrier method with the infeasible start Newton method can be interpreted as a primal-dual method.

3.2 Primal-dual method by the perturbed KKT conditions

In the previous subsection, we observed that the perturbed KKT conditions with λ removed based on the barrier method leads to a primal-dual algorithm. In fact, we may design another primal-dual algorithm based on the perturbed KKT conditions (24.7) without removing the λ variables.

Let us use notations $g(x)$ and $Dg(x)$ to denote

$$g(x) = \begin{bmatrix} g_1(x) \\ \vdots \\ g_m(x)\end{bmatrix}, \quad Dg(x) = \begin{bmatrix}\nabla g_1(x)^\top \\ \vdots \\ \nabla g_m(x)^\top\end{bmatrix}.$$

Then the equality conditions in (24.7) can be written as

$$\begin{aligned} \nabla f(x) + Dg(x)^\top \lambda + A^\top \mu &= 0, \\ -\mathrm{Diag}(\lambda) g(x) - \frac{1}{t}\mathbf{1} &= 0, \\ Ax - b &= 0 \end{aligned} \tag{24.8}$$

where $\mathbf{1}$ denotes the vector of all ones and $\mathrm{Diag}(v)$ denotes the diagonal matrix whose diagonal entries are given by the components of vector v. Then we define $r(x, \lambda, \mu)$ as

$$r(x,\lambda,\mu) = \begin{bmatrix} r_{\text{dual}}(x,\lambda,\mu) \\ r_{\text{central}}(x,\lambda,\mu) \\ r_{\text{primal}}(x,\lambda,\mu) \end{bmatrix} = \begin{bmatrix} \nabla f(x) + Dg(x)^\top \lambda + A^\top \mu \\ -\mathrm{Diag}(\lambda) g(x) - \frac{1}{t}\mathbf{1} \\ Ax - b \end{bmatrix}.$$

A primal-dual method would seek to update (x, λ, μ) as follows.

$$x \to x + \eta \Delta x, \quad \lambda \to \lambda + \eta \Delta \lambda, \quad \mu \to \mu + \eta \Delta \mu.$$

How do we find the increments Δx, $\Delta \lambda$, and $\Delta \mu$? Note that

$$\begin{aligned} & r(x+\Delta x, \lambda + \Delta\lambda, \mu + \Delta\mu) \\ &= \begin{bmatrix} \nabla f(x+\Delta x) + Dg(x+\Delta x)^\top (\lambda + \Delta \lambda) + A^\top (\mu + \Delta\mu) \\ -\mathrm{Diag}(\lambda + \Delta\lambda) g(x + \Delta x) - \frac{1}{t}\mathbf{1} \\ A(x+\Delta x) - b \end{bmatrix} \\ &\approx r(x,\lambda,\mu) + \begin{bmatrix} \nabla^2 f(x) + \sum_{i=1}^m \lambda_i \nabla^2 g_i(x) & Dg(x)^\top & A^\top \\ -\mathrm{Diag}(\lambda) Dg(x) & -\mathrm{Diag}(g(x)) & 0 \\ A & 0 & 0 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta \lambda \\ \Delta \mu \end{bmatrix} \end{aligned}$$

Basically, we find $(\Delta x, \Delta\lambda, \Delta\mu)$ so that $r(x+\Delta x, \lambda + \Delta\lambda, \mu + \Delta\mu) \approx 0$. We may achieve this by solving

$$\begin{bmatrix} \nabla^2 f(x) + \sum_{i=1}^m \lambda_i \nabla^2 g_i(x) & Dg(x)^\top & A^\top \\ -\mathrm{Diag}(\lambda) Dg(x) & -\mathrm{Diag}(g(x)) & 0 \\ A & 0 & 0 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta \lambda \\ \Delta \mu \end{bmatrix} = - \begin{bmatrix} \nabla f(x) + Dg(x)^\top \lambda + A^\top \mu \\ -\mathrm{Diag}(\lambda) g(x) - \frac{1}{t}\mathbf{1} \\ Ax - b \end{bmatrix}.$$

Based on this, we may deduce a primal-dual algorithm. Given (x_t, λ_t, μ_t), we obtain

$$(x_{t+1}, \lambda_{t+1}, \mu_{t+1}) = (x_t + \eta \Delta x_t, \lambda_t + \eta \Delta \eta_t, \mu_t + \eta \Delta \eta_t)$$

for some step size $\eta > 0$.

3.3 Primal-dual interior point method

How do we guarantee convergence of the primal-dual algorithm? Suppose that

$$\begin{aligned} \nabla f(x) + Dg(x)^\top \lambda + A^\top \mu &= 0, \\ Ax - b &= 0 \end{aligned} \tag{24.9}$$

and that $g_i(x) \leq 0$ and $\lambda_i \geq 0$ for $i = 1, \ldots, m$. This means that x is feasible to (24.5) and that

$$L(x, \lambda, \mu) = \min_x L(x, \lambda, \mu) = q(\lambda, \mu).$$

Here, we have

$$f(x) - q(\lambda,\mu) = -\sum_{i=1}^{m}\lambda_i g_i(x) - \mu^\top(Ax-b) = -\sum_{i=1}^{m}\lambda_i g_i(x).$$

As the Lagrangian duality implies that

$$f(x) - \min\{f(x):\ g_i(x)\le 0,\ i=1,\dots,m,\ Ax=b\} \le f(x) - q(\lambda,\mu),$$

we know that

$$-\sum_{i=1}^{m}\lambda_i g_i(x)$$

provides an optimality gap. However, the infeasible start Newton method does not guarantee feasibility for intermediate iterations. Therefore, $-\sum_{i=1}^{m}\lambda_i g_i(x)$ is not necessarily an upper bound on the optimality gap if (24.9) is not satisfied. Nevertheless, the term $-\sum_{i=1}^{m}\lambda_i g_i(x)$ provides a proxy for the optimality gap. Based on this observation, we may deduce the following algorithm.

Algorithm 2 Primal-dual interior point method

Initialize x_1 with $g_i(x_1) < 0$ for $i=1,\dots,m$, $\lambda^1 > 0$, $\alpha > 1$, and an accuracy level ϵ.
Set $\delta_1 = -\sum_{i=1}^{m}\lambda_i^1(g_i(x_1))$.
while $\delta_k > \epsilon$ or $(\|r_{\text{primal}}(x_k,\lambda^k,\mu_k)\|_2^2 + \|r_{\text{dual}}(x_k,\lambda^k,\mu_k)\|_2^2)^{1/2} > \epsilon$ **do**
    Set $t = \alpha m/\delta_k$
    Obtain Δx_k, $\Delta\lambda^k$, and $\Delta\mu_k$.
    Apply backtracking line search to determin step size η_k.
    Update $(x_{k+1},\lambda^{k+1},\mu_{k+1}) = (x_k+\eta\Delta x_k, \lambda^k+\eta\Delta\lambda^k, \mu_k+\eta\Delta\mu_k)$.
    Set $\delta^{k+1} = -\sum_{i=1}^{m}\lambda_i^{k+1}g_i(x_{k+1})$.
    $k \leftarrow k+1$.
end while

Here, the backtracking line search needs to find η such that $g_i(x_{k+1}) < 0$ and $\lambda_i^k > 0$ for $i=1,\dots,m$.