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▶ inequalities $Ax \leq b$; $m \times n$ matrix A with rows a_i^T

▶ $P = \{x \mid Ax \leq b\}$; $P° := \{x \mid Ax < b\}$

▶ interior point algorithm: $x \in P°$ throughout the algorithm

▶ for $x \in P°$ define

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as the slack of the i-th constraint

logarithmic barrier function:

$$\phi(x) = - \sum_{i=1}^{m} \ln(s_i(x))$$

Penalty for point x; points close to the boundary have a very large penalty.

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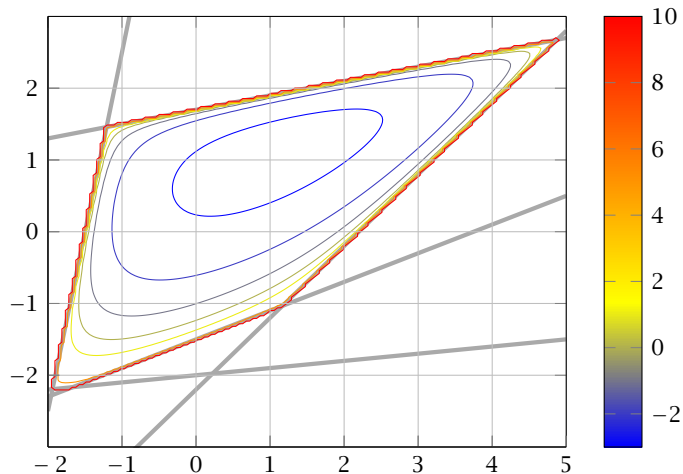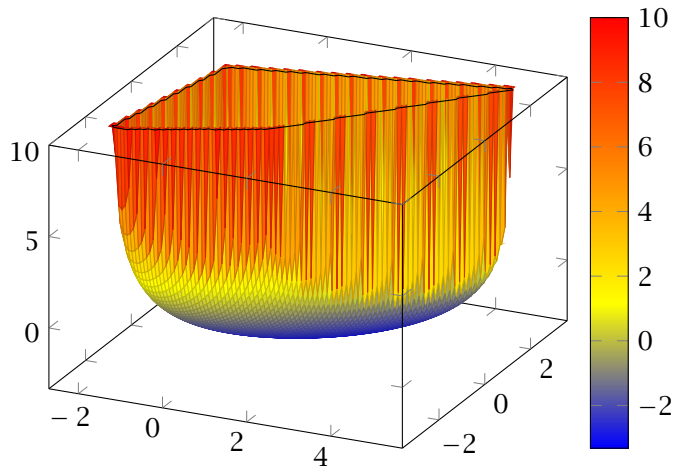 as the slack of the i-th constraint

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Penalty Function

Penalty Function

Gradient and Hessian

Taylor approximation:

$$\phi(x + \epsilon) \approx \phi(x) + \nabla\phi(x)^T\epsilon + \frac{1}{2}\epsilon^T\nabla^2\phi(x)\epsilon$$

Gradient:

$$\nabla\phi(x) = \sum_{i=1}^{m} \frac{1}{s_i(x)} \cdot a_i = A^T d_x$$

where $d_x^T = (1/s_1(x), \ldots, 1/s_m(x))$. ($d_x$ vector of inverse slacks)

Hessian:

$$H_x := \nabla^2\phi(x) = \sum_{i=1}^{m} \frac{1}{s_i(x)^2} a_i a_i^T = A^T D_x^2 A$$

with $D_x = \mathrm{diag}(d_x)$.

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Proof for Gradient

$$\frac{\partial \phi(x)}{\partial x_i} = \frac{\partial}{\partial x_i}\left(-\sum_r \ln(s_r(x))\right)$$

$$= -\sum_r \frac{\partial}{\partial x_i}\left(\ln(s_r(x))\right) = -\sum_r \frac{1}{s_r(x)} \frac{\partial}{\partial x_i}\left(s_r(x)\right)$$

$$= -\sum_r \frac{1}{s_r(x)} \frac{\partial}{\partial x_i}\left(b_r - a_r^T x\right) = \sum_r \frac{1}{s_r(x)} \frac{\partial}{\partial x_i}\left(a_r^T x\right)$$

$$= \sum_r \frac{1}{s_r(x)} A_{ri}$$

The i-th entry of the gradient vector is $\sum_r 1/s_r(x) \cdot A_{ri}$. This gives that the gradient is

$$\nabla \phi(x) = \sum_r 1/s_r(x) a_r = A^T d_x$$

Proof for Hessian

$$\frac{\partial}{\partial x_j}\left(\sum_r \frac{1}{s_r(x)} A_{ri}\right) = \sum_r A_{ri}\left(-\frac{1}{s_r(x)^2}\right) \cdot \frac{\partial}{\partial x_j}\left(s_r(x)\right)$$

$$= \sum_r A_{ri}\frac{1}{s_r(x)^2}A_{rj}$$

Note that $\sum_r A_{ri}A_{rj} = (A^T A)_{ij}$. Adding the additional factors $1/s_r(x)^2$ can be done with a diagonal matrix.

Hence the Hessian is

$$H_x = A^T D^2 A$$

Properties of the Hessian

H_x is positive semi-definite for $x \in P°$

$$u^T H_x u = u^T A^T D_x^2 A u = \|D_x A u\|_2^2 \geq 0$$

This gives that $\phi(x)$ is convex.

If $\text{rank}(A) = n$, H_x is positive definite for $x \in P°$

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Dikin Ellipsoid

$$E_x = \{y \mid (y - x)^T H_x (y - x) \le 1\} = \{y \mid \|y - x\|_{H_x} \le 1\}$$

Points in E_x are feasible!!!

In order to become infeasible when going from x to y one of the terms in the sum would need to be larger than 1.

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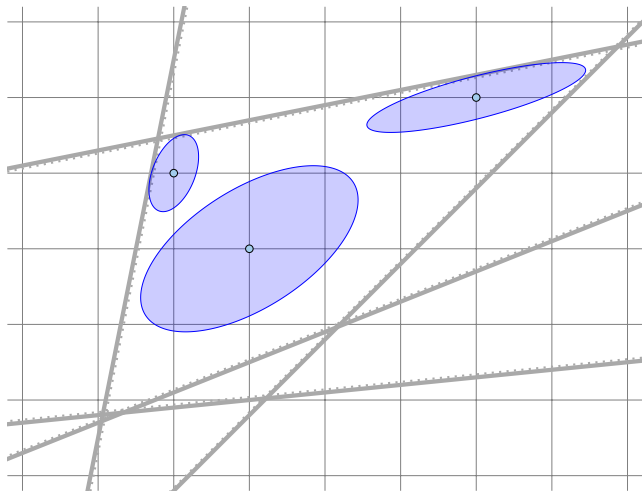
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Dikin Ellipsoids

Analytic Center

$$x_{\mathrm{ac}} := \arg\min_{x \in P^\circ} \phi(x)$$

▶ x_{ac} is solution to

$$\nabla \phi(x) = \sum_{i=1}^{m} \frac{1}{s_i(x)} a_i = 0$$

▶ depends on the description of the polytope

▶ x_{ac} exists and is unique iff P° is nonempty and bounded

Central Path

In the following we assume that the LP and its dual are strictly feasible and that $\text{rank}(A) = n$.

Central Path:
Set of points $\{x^*(t) \mid t > 0\}$ with

$$x^*(t) = \text{argmin}_x \{tc^T x + \phi(x)\}$$

▶ $t = 0$: analytic center
▶ $t = \infty$: optimum solution

$x^*(t)$ exists and is unique for all $t \geq 0$.

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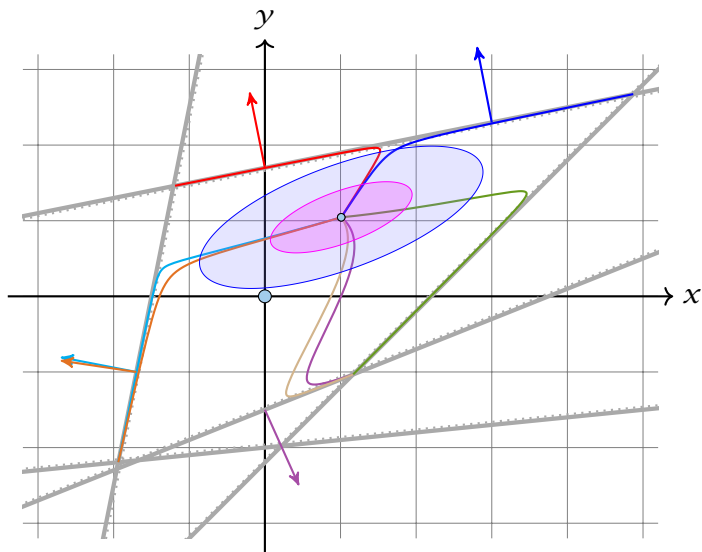
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Different Central Paths

Central Path

Intuitive Idea:
Find point on central path for large value of t. Should be close to optimum solution.

Questions:
- Is this really true? How large a t do we need?
- How do we find corresponding point $x^*(t)$ on central path?

The Dual

primal-dual pair:

$$\min \; c^T x$$
$$\text{s.t.} \;\; Ax \le b$$

$$\max \; -b^T z$$
$$\text{s.t.} \;\; A^T z + c = 0$$
$$z \ge 0$$

Assumptions

▶ primal and dual problems are strictly feasible;

▶ $\text{rank}(A) = n$.

Force Field Interpretation

Point $x^*(t)$ on central path is solution to $tc + \nabla\phi(x) = 0$

- ▶ We can view each constraint as generating a repelling force. The combination of these forces is represented by $\nabla\phi(x)$.

- ▶ In addition there is a force tc pulling us towards the optimum solution.

How large should t be?

Point $x^*(t)$ on central path is solution to $tc + \nabla\phi(x) = 0$.

This means

$$tc + \sum_{i=1}^{m} \frac{1}{s_i(x^*(t))} a_i = 0$$

or

$$c + \sum_{i=1}^{m} z_i^*(t) a_i = 0 \quad \text{with} \quad z_i^*(t) = \frac{1}{t\, s_i(x^*(t))}$$

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▶ $z^*(t)$ is strictly dual feasible: $(A^T z^* + c = 0; z^* > 0)$

▶ duality gap between $x := x^*(t)$ and $z := z^*(t)$ is

$$c^T x + b^T z = (b - Ax)^T z = \frac{m}{t}$$

▶ if gap is less than $1/2^{\Omega(L)}$ we can snap to optimum point

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How to find $x^*(t)$

First idea:

- ▶ start somewhere in the polytope
- ▶ use iterative method (Newtons method) to minimize
  $f_t(x) := tc^T x + \phi(x)$

Newton Method

Quadratic approximation of f_t

$$f_t(x + \epsilon) \approx f_t(x) + \nabla f_t(x)^T \epsilon + \frac{1}{2} \epsilon^T H_{f_t}(x) \, \epsilon$$

Suppose this were exact:

$$f_t(x + \epsilon) = f_t(x) + \nabla f_t(x)^T \epsilon + \frac{1}{2} \epsilon^T H_{f_t}(x) \, \epsilon$$

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Newton Method

We want to move to a point where this gradient is 0:

Newton Step at $x \in P^\circ$

$$\Delta x_{\mathsf{nt}} = -H_{f_t}^{-1}(x) \nabla f_t(x)$$
$$= -H_{f_t}^{-1}(x)(tc + \nabla \phi(x))$$
$$= -(A^T D_x^2 A)^{-1}(tc + A^T d_x)$$

Newton Iteration:

$$x := x + \Delta x_{\mathsf{nt}}$$

Measuring Progress of Newton Step

Newton decrement:

$$\lambda_t(x) = \|D_x A \Delta x_{\mathsf{nt}}\|$$
$$= \|\Delta x_{\mathsf{nt}}\|_{H_x}$$

Square of Newton decrement is linear estimate of reduction if we do a Newton step:

$$-\lambda_t(x)^2 = \nabla f_t(x)^T \Delta x_{\mathsf{nt}}$$

▶ $\lambda_t(x) = 0$ iff $x = x^*(t)$
▶ $\lambda_t(x)$ is measure of proximity of x to $x^*(t)$

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Convergence of Newtons Method

Theorem 3

If $\lambda_t(x) < 1$ then

- ▶ $x_+ := x + \Delta x_{nt} \in P^\circ$ *(new point feasible)*
- ▶ $\lambda_t(x_+) \le \lambda_t(x)^2$

This means we have quadratic convergence. Very fast.

Convergence of Newtons Method

feasibility:

▶ $\lambda_t(x) = \|\Delta x_{\text{nt}}\|_{H_x} < 1$; hence x_+ lies in the Dikin ellipsoid around x.

Convergence of Newtons Method

bound on $\lambda_t(x^+)$:

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To see the last equality we use Pythagoras

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if $a^T(a + b) = 0$.

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If $\lambda_t(x)$ is large we do not have a guarantee.

Try to avoid this case!!!

Path-following Methods

Try to slowly travel along the central path.

Algorithm 1 PathFollowing

1: start at analytic center
2: **while** solution not good enough **do**
3:     make step to improve objective function
4:     recenter to return to central path

Short Step Barrier Method

simplifying assumptions:
- ▶ a first central point $x^*(t_0)$ is given
- ▶ $x^*(t)$ is computed exactly in each iteration

ϵ is approximation we are aiming for

start at $t = t_0$, repeat until $m/t \le \epsilon$
- ▶ compute $x^*(\mu t)$ using Newton starting from $x^*(t)$
- ▶ $t := \mu t$

where $\mu = 1 + 1/(2\sqrt{m})$

Short Step Barrier Method

gradient of f_{t^+} at $(x = x^*(t))$

$$\nabla f_{t^+}(x) = \nabla f_t(x) + (\mu - 1)tc$$
$$= -(\mu - 1)A^T D_x \vec{1}$$

This holds because $0 = \nabla f_t(x) = tc + A^T D_x \vec{1}$.

The Newton decrement is

$$\lambda_{t^+}(x)^2 = \nabla f_{t^+}(x)^T H^{-1} \nabla f_{t^+}(x)$$
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This means we are in the range of quadratic convergence!!!

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Number of Iterations

the number of Newton iterations per outer iteration is very small; in practise only 1 or 2

Number of outer iterations:
We need $t_k = \mu^k t_0 \geq m/\epsilon$. This holds when

$$k \geq \frac{\log(m/(\epsilon t_0))}{\log(\mu)}$$

We get a bound of

$$\mathcal{O}\left(\sqrt{m} \log \frac{m}{\epsilon t_0}\right)$$

We show how to get a starting point with $t_0 = 1/2^L$. Together with $\epsilon \approx 2^{-L}$ we get $\mathcal{O}(L\sqrt{m})$ iterations.

Damped Newton Method

For $x \in P^\circ$ and direction $v \neq 0$ define

$$\sigma_x(v) := \max_i \frac{a_i^T v}{s_i(x)}$$

Observation:

$$x + \alpha v \in P \qquad \text{for } \alpha \in \{0, 1/\sigma_x(v)\}$$

Damped Newton Method

Suppose that we move from x to $x + \alpha v$. The linear estimate says that $f_t(x)$ should change by $\nabla f_t(x)^T \alpha v$.

The following argument shows that f_t is well behaved. For small α the reduction of $f_t(x)$ is close to linear estimate.

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The following argument shows that f_t is well behaved. For small α the reduction of $f_t(x)$ is close to linear estimate.

$$f_t(x + \alpha v) - f_t(x) = tc^T \alpha v + \phi(x + \alpha v) - \phi(x)$$

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$$= -\sum_i (\alpha w_i + \log(1 - \alpha w_i))$$

$$\leq -\sum_{w_i > 0} (\alpha w_i + \log(1 - \alpha w_i)) + \sum_{w_i \leq 0} \frac{\alpha^2 w_i^2}{2}$$

$$\leq -\sum_{w_i > 0} \frac{w_i^2}{\sigma^2} \left(\alpha \sigma + \log(1 - \alpha \sigma) \right) + \frac{(\alpha \sigma)^2}{2} \sum_{w_i \leq 0} \frac{w_i^2}{\sigma^2}$$

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Damped Newton Iteration:

In a damped Newton step we choose

$$x_* = x + \frac{1}{1 + \sigma_x(\Delta x_{\mathrm{nt}})}\Delta x_{\mathrm{nt}}$$

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In a damped Newton step the cost decreases by at least

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Proof: The decrease in cost is

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$$\geq 0.09$$

for $\lambda_t(x) \geq 0.5$

Centering Algorithm:
Input: precision δ; starting point x

1. compute Δx_{nt} and $\lambda_t(x)$
2. if $\lambda_t(x) \leq \delta$ return x
3. set $x := x + \alpha \Delta x_{\mathrm{nt}}$ with

$$\alpha = \begin{cases} \frac{1}{1 + \sigma_x(\Delta x_{\mathrm{nt}})} & \lambda_t \geq 1/2 \\ 1 & \text{otw.} \end{cases}$$

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Centering

Lemma 4

The centering algorithm starting at x_0 reaches a point with $\lambda_t(x) \leq \delta$ after

$$\frac{f_t(x_0) - \min_y f_t(y)}{0.09} + \mathcal{O}(\log\log(1/\delta))$$

iterations.

This can be very, very slow...

How to get close to analytic center?

Let $P = \{Ax \leq b\}$ be our (feasible) polyhedron, and x_0 a feasible point.

We change $b \rightarrow b + \frac{1}{\lambda} \cdot \vec{1}$, where $L = \langle A \rangle + \langle b \rangle + \langle c \rangle$ (encoding length) and $\lambda = 2^{2L}$. Recall that a basis is feasible in the old LP iff it is feasible in the new LP.

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Lemma [without proof]
The inverse of a matrix M can be represented with rational numbers that have denominators $z_{ij} = \det(M)$.

For two basis solutions x_B, $x_{\tilde{B}}$, the cost-difference $c^T x_B - c^T x_{\tilde{B}}$ can be represented by a rational number that has denominator $z = \det(A_B) \cdot \det(A_{\tilde{B}})$.

This means that in the perturbed LP it is sufficient to decrease the duality gap to $1/2^{4L}$ (i.e., $t \approx 2^{4L}$). This means the previous analysis essentially also works for the perturbed LP.

For a point x from the polytope (not necessarily BFS) the objective value $\tilde{c}^T x$ is at most $n2^M 2^L$, where $M \leq L$ is the encoding length of the largest entry in $\tilde{c}$.

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Start at x_0.

Choose $\hat{c} := -\nabla \phi(x)$.

$x_0 = x^*(1)$ is point on central path for $\hat{c}$ and $t = 1$.

You can travel the central path in both directions. Go towards 0 until $t \approx 1/2^{\Omega(L)}$. This requires $O(\sqrt{m}L)$ outer iterations.

Let $x_{\hat{c}}$ denote this point.

Let x_c denote the point that minimizes

$$t \cdot c^T x + \phi(x)$$

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$$tc^T x_{\hat{c}} + \phi(x_{\hat{c}}) - tc^T x_c - \phi(x_c)$$
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$$\le 4tn2^{3L}$$

For $t = 1/2^{O(L)}$ the last term becomes constant. Hence, using damped Newton we can move from $x_{\hat{c}}$ to x_c quickly.

In total for this analysis we require $\mathcal{O}(\sqrt{m}L)$ outer iterations for the whole algorithm.

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