

A two-phase augmented Lagrangian approach for linear and convex quadratic semidefinite programming problems

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- Matrix optimization problem (MatOpt)
- Examples: linear semidefinite programming (SDP), etc
- General framework of proximal-point algorithm (PPA)
- 2-phase PPA applied to SDP and SDP+ (matrix variable is positive semidefinite and nonnegative)
- A majorized semismooth Newton-CG (SNCG) method for solving PPA subproblems
- SDPNAL+: practical implementation of PPA for SDP+
- Numerical experiments

$\mathcal{X} = \mathbb{R}^{p \times n}$ or \mathcal{S}^n ($n \times n$ symmetric matrices) endowed trace inner product $\langle \cdot, \cdot \rangle$ and Frobenius norm $\| \cdot \|$

$$\text{(MatOpt)} \quad \min \left\{ f(X) \mid \mathcal{A}(X) - b \in \mathcal{Q}, X \in \mathcal{X} \right\}$$

$f : \mathcal{X} \rightarrow (-\infty, \infty]$ is a proper closed convex function

\mathcal{Q} is a closed convex cone in \mathbb{R}^m

$b \in \mathbb{R}^m$

$\mathcal{A} : \mathcal{X} \rightarrow \mathbb{R}^m$ is a given (onto) linear map, e.g., $\mathcal{A}(X) = \text{diag}(X)$

Define $\mathcal{A}^* =$ the adjoint of \mathcal{A}

Define the dual cone $\mathcal{Q}^* = \{X \in \mathcal{X} \mid \langle Y, X \rangle \geq 0 \forall Y \in \mathcal{Q}\}$.

Define

$$\text{(indicator function)} \quad \delta_{\mathcal{Q}}(X) = \begin{cases} 0 & \text{if } X \in \mathcal{Q} \\ \infty & \text{otherwise} \end{cases}$$

Define

$$\text{(conjugate function)} \quad f^*(Z) = \sup_{X \in \mathcal{X}} \{\langle Z, X \rangle - f(X)\}$$

$$\text{(subdifferential)} \quad \partial f(X) = \text{conv}\{\text{subgradients of } f \text{ at } X\}$$

The dual problem of (MatOpt) is given by

$$\max_{y \in \mathcal{Q}^*} \langle b, y \rangle - f^*(\mathcal{A}^*y)$$

The KKT conditions for (MatOpt) are:

$$\mathcal{A}X - b \in \mathcal{Q}, \quad y \in \mathcal{Q}^*, \quad \mathcal{A}^*y \in \partial f(X)$$

\mathcal{S}_+^n = cone of positive semidefinite matrices. Write $X \succeq 0$ if $X \in \mathcal{S}_+^n$.

MatOpt includes linear semidefinite programming (SDP):

$$\begin{aligned} \text{(SDP)} \quad & \min \{ \langle C, X \rangle \mid \mathcal{A}(X) = b, X \in \mathcal{S}_+^n \} \\ & = \min \left\{ f(X) := \langle C, X \rangle + \delta_{\mathcal{S}_+^n}(X) \mid \mathcal{A}(X) - b \in \mathcal{Q} := \{0\}^m \right\} \end{aligned}$$

$$\delta_{\mathcal{S}_+^n}(X) = \text{indicator function of } \mathcal{S}_+^n = \begin{cases} 0 & \text{if } X \in \mathcal{S}_+^n \\ \infty & \text{otherwise} \end{cases}$$

SDP is solvable by powerful interior-point methods if n and m are not too large, say, $n \leq 2,000$, $m \leq 10,000$.

Current research interests focus on $n \leq 10,000$ but $m \gg 10,000$.

SDP (and more generally MatOpt) is a powerful modelling tool! Applications are growing rapidly, and driving developments in algorithms and software.

- LMI in control
- Combinatorial optimization
- Robust optimization: project management, revenue management
- Polynomial optimization: option pricing, queueing systems
- Moment problems, applied probability
- Engineering: Signal processing, communication, structural optimization, computer vision
- Statistics/Finance: correlation/covariance matrix estimation
- Machine learning: kernel estimation, dimensionality reduction/manifold unfolding,
- Euclidean metric embedding: sensor network localization, molecular conformation
- Quantum chemistry, quantum information
- Many others ...

A stable set S is subset of V such that no vertices in S are adjacent.

Maximum stable set problem: find S with maximum cardinality. Let

$$x_i = \begin{cases} 1 & \text{if } i \in S \\ 0 & \text{otherwise} \end{cases} \quad \Rightarrow \quad |S| = \sum_{i=1}^n x_i.$$

A common formulation of the max-stable-set problem:

$$\begin{aligned} \alpha(G) &:= \max \left\{ |S| = \frac{1}{|S|} \sum_{ij} x_i x_j \mid x_i x_j = 0 \forall (i, j) \in \mathcal{E}, x \in \{0, 1\} \right\} \\ &\quad \Downarrow \quad X := xx^T / |S| \\ &= \max \left\{ \langle E, X \rangle \mid X_{ij} = 0 \forall (i, j) \in \mathcal{E}, \langle I, X \rangle = 1 \right\} \end{aligned}$$

SDP relaxation: $X = xx^T / |S| \Rightarrow X \succeq 0$, get

$$\theta(G) := \max \left\{ \langle E, X \rangle : X_{ij} = 0 \forall (i, j) \in \mathcal{E}, \langle I, X \rangle = 1, X \succeq 0 \right\}$$

$$\theta_+(G) := n(n+1)/2 \text{ additional constraints } X \geq 0$$

Assign n facilities to n locations [Koopmans and Beckmann (1957)]

$A = (a_{ij})$ where a_{ij} = flow from facility i to facility j

$B = (b_{kl})$ where b_{kl} = distance from location k to location l

cost of assignment $\pi = \sum_{i=1}^n \sum_{j=1}^n a_{ij} b_{\pi(i)\pi(j)}$

$$\min_P \left\{ \langle B \otimes A, \text{vec}(P)\text{vec}(P)^T \rangle \mid P \text{ is } n \times n \text{ permutation matrix} \right\}$$

SDP+ relaxation [Povh and Rendl, 09]:

relax $\text{vec}(P)\text{vec}(P)^T$ to the $n^2 \times n^2$ variable $X \in \mathcal{S}_+^{n^2}$ and $X \geq 0$

$$(\text{QAP}) \min \left\{ \langle B \otimes A, X \rangle \mid \mathcal{A}(X) - b = 0, X \in \mathcal{S}_+^{n^2}, X \geq 0 \right\}$$

where the linear constraints (with $m = 3n(n+1)/2$) encode the condition $P^T P = I_n$, $P \geq 0$.

Consider symmetric 4-tensor [Nie, Lasserre, Lim, De Lathauwer et al]:

$$\mathbf{f}(x) = \sum_{1 \leq i, j, k, l \leq n} F_{ijkl} x_i x_j x_k x_l \rightarrow F \approx \lambda(u \otimes u \otimes u \otimes u)$$

for some scalar λ and $u \in \mathbb{R}^n$ with $\|u\| = 1$.

Need to solve: $\max_{x \in \mathbb{R}^n} \{\pm \mathbf{f}(x) \mid \mathbf{g}(x) := x_1^2 + \dots + x_n^2 = 1\}$. Let

$$[x]_d = \text{monomial vector of degree at most } d$$

$$[x]_d [x]_d^T = \sum_{|\alpha| \leq 2d} A_\alpha x^\alpha \Rightarrow M_d(y) := \sum_{\alpha} A_\alpha y_\alpha$$

$$\mathbf{f}(x) = \sum f_\alpha x^\alpha \Rightarrow \langle f, y \rangle$$

$$\mathbf{g}(x) = \sum g_\alpha x^\alpha \Rightarrow \langle g, y \rangle$$

SDP relaxation is given by:

$$\max\{\langle f, y \rangle \mid \langle g, y \rangle = 1, M_d(y) \succeq 0\}$$

Relaxation is tight if $\text{rank}(M_d(y^*))=1$.

Given **sparse and noisy distance data** $\{d_{ij} \mid (i, j) \in \mathcal{E}\}$ for n atoms, find coordinates v_1, \dots, v_n in \mathbb{R}^3 such that $\|v_i - v_j\| \approx d_{ij}$. Typically \mathcal{E} consists of 20–50% of all pairs of atoms which are $\leq 6\text{\AA}$ apart. Consider the model:

$$\min \left\{ \sum_{(ij) \in \mathcal{E}} \left| \|v_i - v_j\|^2 - d_{ij}^2 \right| \mid v_1, \dots, v_n \in \mathbb{R}^3 \right\}$$

Let $V = [v_1, \dots, v_n]$ and $X = V^T V$. Relaxing $X = V^T V$ to $X \succeq 0$ lead to an SDP:

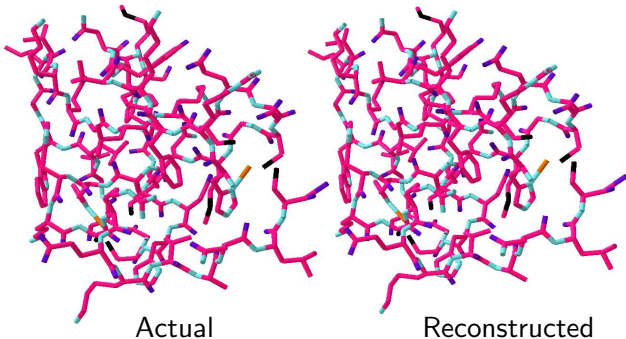
$$\min_X \left\{ \sum_{(i,j) \in \mathcal{E}} \left| \langle A_{ij}, X \rangle - d_{ij}^2 \right| : \langle E, X \rangle = 0, X \succeq 0 \right\}$$

where $A_{ij} = e_i e_i^T + e_j e_j^T - e_i e_j^T - e_j e_i^T$

Protein molecule 1PTQ from Protein Data Bank:

number of atoms $n = 402$

number of pairwise distances given $|\mathcal{E}| \approx 3700$ (50% of distances $\leq 6\text{\AA} \approx 4.5\%$ of all pairwise distances)



Nuclear norm minimization problem

Given a **partially observed matrix** of $M \in \mathbb{R}^{n \times n}$, find a min-rank matrix $Y \in \mathbb{R}^{n \times n}$ to complete M :

$$\min_{Y \in \mathbb{R}^{n \times n}} \left\{ \text{rank}(Y) \mid Y_{ij} = M_{ij} \quad \forall (i, j) \in \mathcal{E} \right\}$$

[Candes, Parrilo, Recht, Tao,...] For a given rank- r matrix $M \in \mathbb{R}^{n \times n}$ that satisfies certain properties, if enough entries ($\propto r n \text{ polylog}(n)$) are sampled randomly, then with very high probability, M can be recovered from the following **nuclear norm minimization problem**:

$$\min_{Y \in \mathbb{R}^{n \times n}} \left\{ \|Y\|_* \mid Y_{ij} = M_{ij} \quad \forall (i, j) \in \mathcal{E} \right\} \quad \text{easier problem, but still nontrivial to solve!}$$

where $\|Y\|_* = \text{sum of singular values of } Y$.

Based on partially observed matrix, predict unobserved entries: will customer i like movie j ?

		movies												
		1	2	3	4	5	6	7	8	9	10			
users	1	2	1			4				5				
	2	5	4				?		1		3			
	3		3		5		2							
	4	4		?			5		3		?			
	5		4		1	3					5			
	6			2				1	?				4	
	7	1					5		5		4			
	8		2		?	5		?		4				
	9	3		3		1		5		2		1		
	10	3				1				2		3		
	11	4			5	1				3				
	12		3				3	?				5		
	13	2	?		1		1							
	14			5			2	?		4		4		
15		1		3		1	5		4		5			
16	1		2			4				5	?			

Sparse covariance selection problems

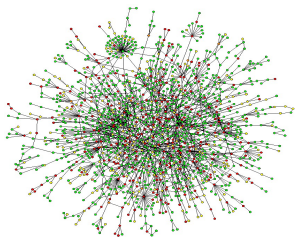
Given i.i.d. observations drawn from an n -dimensional Gaussian distribution $\mathcal{N}(x, \mu, \Sigma)$, let $\hat{\Sigma}$ be the sample covariance matrix.

- Want to estimate Σ , whose inverse $X := \Sigma^{-1}$ is sparse.
- Dempster (1972) proved that x_i and x_j are conditionally independent (given all other x_k) if and only if $X_{ij} = 0$.

Typically, we estimate X via the log-likelihood function:

$$\max \left\{ \log \det X - \langle \hat{\Sigma}, X \rangle - \langle W, |X| \rangle \mid X \succ 0 \right\}$$

where the weighted L_1 -term is added to encourage sparsity in X .
Many papers: d'Aspremont, M. Yuan, Lu, Meinshausen, Bühlmann, Wang-Sun-Toh, Yang-Sun-Toh



The model also contains the important case of convex quadratic SDP:

$$\text{(QSDP)} \quad \min_{X \in \mathcal{S}^n} \left\{ \frac{1}{2} \langle X, \mathcal{Q}(X) \rangle + \langle C, X \rangle \mid \mathcal{A}(X) - b = 0, X \in \mathcal{S}_+^n \right\}$$

$\mathcal{Q} : \mathcal{S}^n \rightarrow \mathcal{S}^n$ is a self-adjoint positive semidefinite linear operator.

A well-studied example is the **nearest correlation matrix problem**, where given data matrix $U \in \mathcal{S}^n$ and weight matrix $W \succ 0$, we want to solve the **W -weighted NCM problem**:

$$\text{(W-NCM)} \quad \min_X \left\{ \frac{1}{2} \|W(X - U)W\|^2 \mid \text{Diag}(X) = \mathbf{1}, X \succeq 0 \right\}.$$

- 1 The alternating projection method [Higham 02]
- 2 The quasi-Newton method [Malick 04]
- 3 An inexact semismooth Newton-CG method [Qi and Sun 06]
- 4 An inexact interior-point method [Toh, Tütüncü and Todd 07]

$$(H\text{-NCM}) \quad \min_X \left\{ \frac{1}{2} \|H \circ (X - U)\|^2 \mid \text{Diag}(X) = \mathbf{1}, X \succeq 0 \right\}$$

where $H \in \mathcal{S}^n$ has nonnegative entries and “ \circ ” denotes the Hadamard product.

- 1 An inexact IPM for convex QSDP [Toh 08]
- 2 An ALM [Qi and Sun 10]
- 3 A semismooth Newton-CG ALM for convex quadratic programming over symmetric cones [Zhao 09]
- 4 A modified alternating direction method for convex quadratically constrained QSDPs [J. Sun and Zhang 10]

Consider a proper closed convex function f . Given $\beta > 0$, the Moreau-Yosida (MY) regularization of f is defined by

$$F_\beta(\mathbf{X}) := \min_Y f(Y) + \frac{1}{2\beta} \|\mathbf{Y} - \mathbf{X}\|^2$$

Denote the unique minimizer by $\mathcal{P}_\beta(\mathbf{X})$ (known as the proximal mapping of f).

F_β is continuously differentiable and convex:

$$\nabla F_\beta(\mathbf{X}) = \frac{1}{\beta} (\mathbf{X} - \mathcal{P}_\beta(\mathbf{X}))$$

$$\|\mathcal{P}_\beta(\mathbf{X}) - \mathcal{P}_\beta(\mathbf{Y})\| \leq \|\mathbf{X} - \mathbf{Y}\| \quad \forall \mathbf{X}, \mathbf{Y}$$

$$\min f(\mathbf{X}) \Leftrightarrow \min F_\beta(\mathbf{X})$$

PPA is a gradient method to solve $\min F_\beta(\mathbf{X})$:

$$\mathbf{X}^{k+1} \approx \mathbf{X}^k - \beta_k \nabla F_{\beta_k}(\mathbf{X}^k) = \mathcal{P}_{\beta_k}(\mathbf{X}^k)$$

Given f such that $F_\beta(X), \mathcal{P}_\beta(X)$ can be computed analytically (or easily) for any X . Consider the basic problem:

$$\text{(MOP)} \quad \min \{f(X) \mid \mathcal{A}(X) - b \in \mathcal{Q}\}.$$

The MY function at X^k is given by

$$\begin{aligned} \mathbf{F}_\beta^{\text{MOP}}(X^k) &= \min \left\{ f(X) + \frac{1}{2\beta} \|X - X^k\|^2 \mid \mathcal{A}(X) - b \in \mathcal{Q} \right\} \\ &\quad \text{(by strong duality)} \\ &= \frac{1}{2\beta} \|X^k\|^2 + \max_{y \in \mathcal{Q}^*} \underbrace{\left\{ \langle b, y \rangle - \frac{1}{2\beta} \|X^k + \beta \mathcal{A}^* y\|^2 + F_\beta(X^k + \beta \mathcal{A}^* y) \right\}}_{\Phi^k(y)} \end{aligned}$$

Optimality condition for max-subproblem is: $y = \Pi_{\mathcal{Q}^*}(y - \nabla \Phi^k(y))$,

$$\nabla \Phi^k(y) = b - \mathcal{A} \mathcal{P}_\beta(X^k + \beta \mathcal{A}^* y)$$

Here $\mathcal{Q} = \{0\}^m$, $\mathcal{Q}^* = \mathbb{R}^m$, $f(X) = \langle C, X \rangle + \delta_{\mathcal{S}_+^n}(X)$.

$$\begin{aligned} F_\beta(Y) &= \min \left\{ \langle C, X \rangle + \frac{1}{2\beta} \|X - Y\|^2 \mid X \in \mathcal{S}_+^n \right\} \\ &= \frac{1}{2\beta} \|Y\|^2 - \frac{1}{2\beta} \|\Pi_{\mathcal{S}_+^n}(Y - \beta C)\|^2 \end{aligned}$$

$$P_\beta(Y) = \Pi_{\mathcal{S}_+^n}(Y - \beta C) \quad (\text{Projection of matrix onto } \mathcal{S}_+^n).$$

Hence the MY function at X^k is:

$$\mathbf{F}_\beta^{\text{MOP}}(X^k) = \frac{1}{2\beta} \|X^k\|^2 + \max_{y \in \mathbb{R}^m} \left\{ \Phi^k(y) := \langle b, y \rangle - \frac{1}{2\beta} \|P_\beta(X^k + \beta \mathcal{A}^* y)\|^2 \right\}$$

Optimality condition of **unconstrained max-subproblem** is:

$$\nabla \Phi^k(y) = b - \mathcal{A} P_\beta(X^k + \beta \mathcal{A}^* y) = 0.$$

We solve it by a semismooth Newton-CG (SNCG) method.

Solve $\nabla\Phi^k(y) = b - \mathcal{A}\Pi_{\mathcal{S}_+^n}(U) = 0$, $U = X^k + \beta\mathcal{A}^*y - \beta C$.

$\nabla\Phi^k(y)$ is not differentiable, but is strongly semismooth [Sun², 2002].
At the current iteration, y_l , we solve a generalized Newton equation:

$$\mathcal{H}\Delta y \approx \nabla\Phi^k(y_l), \quad \text{where } \mathcal{H}\Delta y = \beta\mathcal{A}\Pi'_{\mathcal{S}_+^n}(U)[\mathcal{A}^*\Delta y] \quad (1)$$

From eigenvalue decomp: $U = QDQ^T$ with $d_1 \geq \dots \geq d_r \geq 0 > d_{r+1} \geq \dots \geq d_n$, we choose

$$\Pi'_{\mathcal{S}_+^n}(U)[M] = Q[\Omega \circ (Q^T M Q)]Q^T, \quad (2)$$

where $\Omega_{ij} = (d_i^+ - d_j^+) / (d_i - d_j)$. For $\gamma = \{1, \dots, r\}$ and $\bar{\gamma} = \{r+1, \dots, n\}$, we have

$$\Omega = \begin{bmatrix} E_{\gamma\gamma} & \Omega_{\gamma\bar{\gamma}} \\ \Omega_{\bar{\gamma}\gamma} & 0 \end{bmatrix}.$$

The structure in Ω allows for efficient computation of rhs of (2), and hence matrix-vector multiply for CG in solving (1)

For the max-subproblem, with appropriate stopping conditions including the one below:

$$\text{dist}(0, \partial\Phi^k(y^{k+1})) \leq (\varepsilon_k/\beta_k)\|X^{k+1} - X^k\|, \quad \varepsilon_k \rightarrow 0,$$

then we get the following theorem based on [Cui-Sun-Toh, 2016].

Theorem: Suppose p. and d. SDP problems are strictly feasible, and a second order quadratic growth condition with a constant θ holds at the limiting point X^* with respect to $\bar{\Omega}$, the optimal solution set to the p. SDP. Then for all k sufficiently large, it holds that

$$\text{dist}(X^{k+1}, \bar{\Omega}) \leq r_k \text{dist}(X^k, \bar{\Omega})$$

with

$$r_k \longrightarrow \frac{\theta}{\sqrt{\theta^2 + \beta_{\max}^2}}.$$

Moreover, the KKT residue converges R -linearly and asymptotically R -superlinearly if $\beta_{\max} = +\infty$.

We make several remarks on the above convergence rates of the PPA for the p. SDP problem or the augmented Lagrangian method for the d. SDP problem.

- Larger β_{\max} leads to faster LINEAR convergence, but inner problem is harder to solve [we only need a decent fast linear rate, e.g., 0.95].
- The second order quadratic growth condition holds if any KKT pair satisfies the partial strict complementarity condition (corresponding only to the semidefinite constraint). Neither the primal nor the dual solutions are required to be unique.
- The second order quadratic growth condition is also valid when the “no-gap” second order sufficient condition holds at the (unique) optimal solution to the p. problem [Bonnans and Shapiro, 2000]. The dual solutions can be non-unique and no strict complementary condition is required.

Number of constraints m is large: $m \geq 10,000 \Rightarrow m \times m$ dense “Hessian” matrix cannot be stored explicitly. For $m = 10^5$, needs 100GB RAM memory.

- Parallel implementation of IPM [Benson, Borchers, Fujisawa, ... 03-present]
- First-order gradient methods on NLP reformulation (low accuracy) [Burer-Monteiro 03]
- Inexact IPM [Kojima, Toh 04]
- Generalized Lagrangian method on shifted barrier-penalized dual [Kocvara-Stingl 03]
- ALM on primal SDP from relaxation of lift-and-project scheme [Burer-Vandenbussche 06]
- Boundary-point method: based on ALM on dual – ADMM with unit step-length [Rendl et al. 06]
- SDPNAL: SNCG ALM on dual [Zhao-Sun-Toh 10]
- SDPAD: ADMM on dual with steplength 1.618 [Wen et al. 10]
- 2EDB: hybrid proximal extra-gradient method on primal [Monteiro et al. 13]
- SDPNAL+: SNCG PPA on primal for SDP+ [Yang-Sun-Toh 14]

Define $\mathcal{N} = \{X \in \mathcal{S}^n \mid X \geq 0\}$ (cone of nonnegative matrices)

$$\begin{aligned} \text{(SDP+)} \quad & \min \left\{ \langle C, X \rangle \mid \mathcal{A}(X) = b, X \in \mathcal{S}_+^n, X \in \mathcal{N} \right\} \\ & = \min \left\{ \langle C, X \rangle + \delta_{\mathcal{N}}(X) \mid \begin{bmatrix} \mathcal{A} \\ I \end{bmatrix} X - \begin{bmatrix} b \\ 0 \end{bmatrix} \in \mathcal{Q} := \{0\}^m \times \mathcal{S}_+^n \right\} \end{aligned}$$

Here $\mathcal{Q}^* = \mathbb{R}^m \times \mathcal{S}_+^n$, $f(X) = \langle C, X \rangle + \delta_{\mathcal{N}}(X)$.

$$F_{\beta}(Y) = \frac{1}{2\beta} \|Y\|^2 - \frac{1}{2\beta} \|\Pi_{\mathcal{N}}(Y - \beta C)\|^2$$

$$P_{\beta}(Y) = \Pi_{\mathcal{N}}(Y - \beta C) \quad (\text{Projection onto } \mathcal{N})$$

Hence the MY function at X^k is:

$$\begin{aligned} \mathbf{F}_{\beta}^{\text{MOP}}(X^k) &= \frac{1}{2\beta} \|X^k\|^2 \\ &+ \max_{y \in \mathbb{R}^m, S \in \mathcal{S}_+^n} \left\{ \langle b, y \rangle - \frac{1}{2\beta} \|\Pi_{\mathcal{N}}(X^k + \beta(\mathcal{A}^*y + S - C))\|^2 \right\} \end{aligned}$$

Let $C^k = C - \beta^{-1}X^k$, and

$$\Phi^k(y, S) = -\langle b, y \rangle + \frac{\beta}{2} \|\Pi_{\mathcal{N}}(\mathcal{A}^*y + S - C^k)\|^2$$

At a given (\hat{y}, \hat{S}) , we have the quadratic majorization:

$$\Phi^k(y, S) \leq \Phi^k(\hat{y}, \hat{S}) - \langle b, y \rangle + \frac{\beta}{2} \|\mathcal{A}^*y + S - C^k + \hat{Z}^k\|^2,$$

where $\hat{Z}^k = \Pi_{\mathcal{N}}(C^k - \mathcal{A}^*\hat{y} - \hat{S})$.

Solve $\min\{\Phi^k(y, S) \mid y \in \mathbb{R}^m, S \in \mathcal{S}_+^n\}$ via majorized SNCG method:

Input $(y_0, S_0) = (y^k, S^k)$. For $l = 0, 1, \dots$,

Compute $\hat{Z}_l^k = \Pi_{\mathcal{N}}(C^k - \mathcal{A}^*y_l - S_l)$, solve

$$(y_{l+1}, S_{l+1}) \approx \operatorname{argmin}_{y \in \mathbb{R}^m, S \in \mathcal{S}_+^n} \left\{ -\langle b, y \rangle + \frac{\beta}{2} \|\mathcal{A}^*y + S - C^k + \hat{Z}_l^k\|^2 \right\}$$

Output (y^{k+1}, S^{k+1})

Cheaper than majorized SNCG if only low accuracy is required.

Dual of SDP+ and its augmented Lagrangian function are given by:

$$\min\{-\langle b, y \rangle \mid \mathcal{A}^*y + S + Z = C, S \in \mathcal{S}_+^n, Z \in \mathcal{N}\}$$

$$\mathcal{L}_\sigma(y, S, Z; X) = -\langle b, y \rangle + \frac{\sigma}{2} \|\mathcal{A}^*y + S + Z + \sigma^{-1}X - C\|^2 - \frac{1}{2\sigma} \|X\|^2$$

Input $(y_0, S_0; X_0)$. For $l = 0, 1, \dots$, let $\hat{C}_l = C - \sigma^{-1}X_l$

$$(a) Z_{l+1} = \operatorname{argmin}_{Z \in \mathcal{N}} \{\mathcal{L}_\sigma(y_l, S_l, Z; X_l)\} = \Pi_{\mathcal{N}}(\hat{C}_l - \mathcal{A}^*y_l - S_l)$$

$$(b) \hat{y}_{l+1} = \operatorname{argmin}_{y \in \mathbb{R}^m} \{\mathcal{L}_\sigma(y, S_l, Z_{l+1}; X_l)\}$$

$$(c) S_{l+1} = \operatorname{argmin}_{S \in \mathcal{S}_+^n} \{\mathcal{L}_\sigma(\hat{y}_{l+1}, S, Z_{l+1}; X_l)\} = \Pi_{\mathcal{S}_+^n}(\hat{C}_l - \mathcal{A}^*\hat{y}_{l+1} - Z_{l+1})$$

$$(d) y_{l+1} = \operatorname{argmin}_{y \in \mathbb{R}^m} \{\mathcal{L}_\sigma(y, S_{l+1}, Z_{l+1}; X_l)\}$$

$$(e) X_{l+1} = X_l + \tau\sigma(\mathcal{A}^*y_{l+1} + S_{l+1} + Z_{l+1} - C) \quad (\text{e.g., } \tau = 1.618).$$

ADMM+ is a convergent enhancement of the direct extension of ADMM, whose convergence is not guaranteed.

1. Generate a good starting point to **warm-start** PPA-SNCG:

$$(y^0, S^0, Z^0, X^0, \beta_0) \leftarrow \text{ADMM+}(\bar{y}^0, \bar{S}^0, \bar{Z}^0, \bar{X}^0, \bar{\beta}_0)$$

2. For $k = 0, 1, \dots$

Generate $(y^{k+1}, S^{k+1}, Z^{k+1}, \beta_{k+1})$ by majorized SNCG

Compute X^{k+1} based on $(y^{k+1}, S^{k+1}, Z^{k+1})$

If progress of PPA-SNCG is slow,

Rescale data

Let $(\bar{y}^k, \bar{S}^k, \bar{Z}^k, \bar{X}^k, \bar{\beta}_k)$ denote the rescaled $(y^k, S^k, Z^k, X^k, \beta_k)$

Rescaling is chosen such that $\|\bar{X}^k\| \approx \max\{\|\bar{S}^k\|, \|\bar{Z}^k\|\}$

Goto Step 1: Restart with ADMM+ $(\bar{y}^k, \bar{S}^k, \bar{Z}^k, \bar{X}^k, \bar{\beta}_k)$

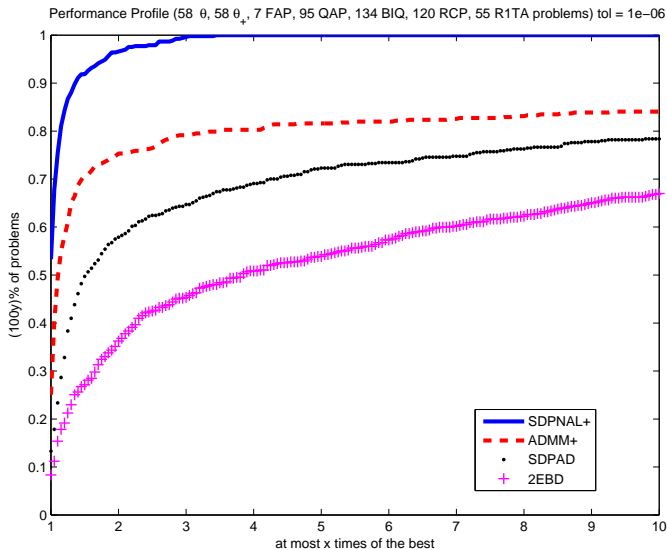
$$\eta := \max \left\{ \begin{array}{l} R_P, R_D, R_{S_+^n}(X), R_{\mathcal{N}}(X), R_{S_+^n}(S), R_{\mathcal{N}}(Z), \\ R(\langle X, S \rangle), R(\langle X, Z \rangle) \end{array} \right\} \leq 10^{-6}.$$

We compare the performance of our [SDPNAL+](#) and [ADMM+](#) with the direct ADMM ($\tau = 1.618$) implemented in [SDPAD](#) [Wen et al.] and [2EBD-HPE](#) [Monteiro et al.]

Numbers of problems which are solved to the accuracy $\eta \leq 10^{-6}$

problem set (No.)	SDPNAL+	ADMM+	SDPAD	2EBD
θ (58)	58	56	53	53
θ_+ (58)	58	58	58	56
FAP (7)	7	7	7	7
QAP (95)	95	39	30	16
BIQ (134)	134	134	134	134
RCP (120)	120	120	114	109
R1TA (55)	55	42	47	18
Total (527)	527	456	443	393

Performance profiles of SDPNAL+, ADMM+, SDPAD and 2EBD



Implemented the algorithms in MATLAB.

Runs perform on a 6 cores Linux Server with 12 Intel Xeon processors at 2.67 GHz and 32G RAM.

Stop SDPAD and 2EBD after 25,000 iterations or 99 hours.

Prob	$m; n$	η			time (hour:minute)
		SDPAD	2EDB	SDPNAL+	
1dc.2048	58368; 2048	9.9-7	9.9-7	9.9-7	14:00 16:04 5:50
fap36	4110+ \mathcal{N} ; 4110	9.9-7	9.9-7	9.5-7	78:43 43:37 23:07
nug30	1393+ \mathcal{N} ; 900	1.1-5	1.7-5	9.6-7	4:58 5:39 0:45
tai30a	1393+ \mathcal{N} ; 900	4.6-6	1.3-5	9.9-7	6:09 6:00 0:29
nonsym(6,5)	194480; 1296	9.9-7	1.6-3	5.2-7	2:59 11:24 0:05
nsym_rd[40,40,40]	672399; 1600	3.7-4	5.1-4	8.6-7	13:56 22:41 0:14
nonsym(12,4)	12.32M; 9261	9.8-3	5.2-3	5.7-8	99:00 99:00 14:22

Results show that it is essential to use second-order information, **wisely**, to solve hard and/or large problems!

- We have tested SDPNAL+ on about 520 SDPs from θ, θ_+ , QAP, binary QP, rank-1 tensor approximation, etc
- When the problems are primal nondegenerate, SDPNAL+ can efficiently solve large SDPs to relative high accuracy. SDPAD and 2EDB also performed well, though SDPNAL+ is often more efficient.
- Many of the tested SDPs are primal degenerate, but SDPNAL+ can still solve them accurately with $\eta < 10^{-6}$. Other hand, SDPAD and 2EDB were not able to solve many such problems.
- **SDPNAL+ version 0.5 (beta) is now available!** Check Prof Toh's or my webpage.

Thank you for your attention!