

# ParOpt: A parallel library of large-scale optimization algorithms

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## 1 Introduction

ParOpt is a parallel gradient-based optimization library implemented in C++ and is intended for solving large-scale constrained optimization problems. ParOpt can be applied to general purpose optimization problems, but is often used for large-scale topology optimization. The constraints in ParOpt fall into one of two categories: (1) constraints with full dependence on the design vector such that the constraint Jacobian is fully populated, or (2) constraints that have a specific sparse structure, described below, that enables them to be grouped independently. All operations in ParOpt use distributed design vectors and almost all computations are performed in parallel, with a small number of factorization operations performed on small dense matrices in serial. ParOpt can optionally use information from Hessian-vector products to accelerate convergence. Within the Hessian-vector product mode, inexact solutions of the KKT system are used where the tolerances are determined using the Eisenstat–Walker forcing terms.

ParOpt utilizes both a C++ and a python-level interface. The python-level interface is generated using cython. Call-backs from C++ to python are implemented using direct memory access into numpy arrays. Some care must be exercised when setting or reading values from arrays passed to python-level functions so as not to inadvertently set gradient or Jacobian values into a copied vector. Furthermore, the design variable vector passed during callbacks is used by ParOpt, so modification of design vector will produce undesirable results. ParOpt uses an abstract problem interface with an abstract vector class that can be implemented by application-specific methods. This enables the use of externally-defined vectors, as long as basic vector-vector and vector-scalar operations are defined. A default ParOptVec class is implemented to provide generic functionality.

The following document is divided into two sections: (1) a high-level description of the algorithms implemented in ParOpt, and (2) a detailed description of the implementation of ParOpt.

## 2 Interior point algorithm

ParOpt implements an interior-point method to solve optimization problems formulated as follows:

$$\begin{aligned} \min_{\mathbf{x}} \quad & f(\mathbf{x}) \\ \text{such that} \quad & \mathbf{c}(\mathbf{x}) \geq 0 \\ & \mathbf{c}_w(\mathbf{x}) \geq 0 \\ & \mathbf{l} \leq \mathbf{x} \leq \mathbf{u} \end{aligned} \tag{1}$$

Here,  $\mathbf{c}(\mathbf{x})$  are the dense constraints, and  $\mathbf{c}_w(\mathbf{x})$  are the sparse constraints. The sparse constraint Jacobian,  $\mathbf{A}_w = \nabla_x \mathbf{c}_w(\mathbf{x})$  must have a structure such that the matrix

$$\mathbf{D} = \mathbf{A}_w \mathbf{S} \mathbf{A}_w^T$$

is a block-diagonal matrix whenever  $\mathbf{S}$  is a diagonal matrix. This structure arises in many topology and multimaterial optimization problems that employ weighting constraints for each element within the problem.

An interior point algorithm approximately solves a sequence of barrier problems that are designed to approach the true constrained minimizer in the limit. The barrier problem is formed by adding inequality constraints to the objective through a log barrier penalty function. This barrier function is designed to keep the iterates strictly in the interior of the feasible region. The barrier problem corresponding to (1) is the following

$$\begin{aligned} \min_{\mathbf{x}, \mathbf{s}, \mathbf{t}, \mathbf{s}_w} \quad & \varphi(\mathbf{x}, \mathbf{s}, \mathbf{t}, \mathbf{s}_w; \mu) = f(\mathbf{x}) + \gamma_t^T \mathbf{t} + \gamma_s^T \mathbf{s} - \mu [\log \mathbf{s} + \log \mathbf{t} + \log \mathbf{s}_w + \log(\mathbf{x} - \mathbf{l}) + \log(\mathbf{u} - \mathbf{x})] \\ \text{such that} \quad & \mathbf{c}(\mathbf{x}) = \mathbf{s} - \mathbf{t} \\ & \mathbf{c}_w(\mathbf{x}) = \mathbf{s}_w \end{aligned} \tag{2}$$

where  $\mathbf{s}$ ,  $\mathbf{t}$  and  $\mathbf{s}_w$  are slack variables associated with the dense and sparse constraints, respectively. The function  $\log$  is the component-wise sum of the logarithms of the vector components, i.e.  $\log \mathbf{s} = \sum_i \ln s_i$ . As the barrier parameter,  $\mu$ , decreases, the minimizer of the barrier problem (2) approaches the KKT solution.

The barrier problem (2) is related to a set of perturbed KKT conditions for the optimization problem (1). Introducing dual variables for the dense constraints  $\mathbf{z}$ , the sparse constraints  $\mathbf{z}_w$ , and the lower and upper bounds,  $\mathbf{z}_l$ , and  $\mathbf{z}_u$ , the perturbed KKT conditions can be written as follows:

$$\begin{aligned} \mathbf{r}_x &\triangleq \mathbf{g} - \mathbf{A}^T \mathbf{z} - \mathbf{A}_w^T \mathbf{z}_w - \mathbf{z}_l + \mathbf{z}_u = 0 \\ \mathbf{r}_s &\triangleq \gamma_s + \mathbf{z} - \mathbf{z}_s = 0 \\ \mathbf{r}_t &\triangleq \gamma_t - \mathbf{z} - \mathbf{z}_t = 0 \\ \mathbf{r}_c &\triangleq \mathbf{c} - \mathbf{s} + \mathbf{t} = 0 \\ \mathbf{r}_{c_w} &\triangleq \mathbf{c}_w - \mathbf{s}_w = 0 \\ \mathbf{r}_{z_s} &\triangleq \mathbf{S} \mathbf{z}_s - \mu \mathbf{e} = 0 \\ \mathbf{r}_{z_t} &\triangleq \mathbf{T} \mathbf{z}_t - \mu \mathbf{e} = 0 \\ \mathbf{r}_{z_w} &\triangleq \mathbf{S}_w \mathbf{z}_w - \mu \mathbf{e} = 0 \\ \mathbf{r}_{z_l} &\triangleq (\mathbf{X} - \mathbf{L}) \mathbf{z}_l - \mu \mathbf{e} = 0 \\ \mathbf{r}_{z_u} &\triangleq (\mathbf{U} - \mathbf{X}) \mathbf{z}_u - \mu \mathbf{e} = 0 \end{aligned} \tag{3}$$

Here, the gradient of the objective function is  $\mathbf{g} = \nabla_x f(\mathbf{x})$  and the Jacobians of the constraints are  $\mathbf{A} = \nabla_x \mathbf{c}(\mathbf{x})$  and  $\mathbf{A}_w = \nabla_x \mathbf{c}_w(\mathbf{x})$ .

At each step of the optimization algorithm, ParOpt computes an update  $\mathbf{p}$  to the design variables, slacks, and multipliers, based on either an inexact or an approximate Newton step, which can be written as follows:

$$\mathbf{K} \mathbf{p} = -\mathbf{r},$$

where  $\mathbf{K}$  is either the exact Jacobian or an approximate Jacobian of the perturbed KKT system (3). When a quasi-Newton method is used the Jacobian is approximate, and when Hessian-vector products are used the Jacobian is exact, but the linear system is solved inexactly.

In the quasi-Newton mode, the matrix  $\mathbf{K}_B \approx \mathbf{K}$  is an approximate Jacobian due to the use of a Hessian approximation  $\mathbf{B} \approx \mathbf{H} \triangleq \nabla_x^2 (f(\mathbf{x}) - \mathbf{z}^T \mathbf{c}(\mathbf{x}) - \mathbf{z}_w^T \mathbf{c}_w(\mathbf{x}))$ . The approximate KKT matrix is

$$\mathbf{K}_B \mathbf{p} = \begin{bmatrix} \mathbf{B} & 0 & 0 & 0 & -\mathbf{A}^T & 0 & 0 & -\mathbf{A}_w^T & -\mathbf{I} & \mathbf{I} \\ 0 & 0 & 0 & 0 & \mathbf{I} & -\mathbf{I} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -\mathbf{I} & 0 & -\mathbf{I} & 0 & 0 & 0 \\ \mathbf{A} & -\mathbf{I} & \mathbf{I} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \mathbf{A}_w & 0 & 0 & -\mathbf{I} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \mathbf{Z}_s & 0 & 0 & 0 & \mathbf{S} & 0 & 0 & 0 & 0 \\ 0 & 0 & \mathbf{Z}_t & 0 & 0 & 0 & \mathbf{T} & 0 & 0 & 0 \\ 0 & 0 & 0 & \mathbf{Z}_w & 0 & 0 & 0 & \mathbf{S}_w & 0 & 0 \\ \mathbf{Z}_l & 0 & 0 & 0 & 0 & 0 & 0 & 0 & (\mathbf{X} - \mathbf{L}) & 0 \\ -\mathbf{Z}_u & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & (\mathbf{U} - \mathbf{X}) \end{bmatrix} \begin{bmatrix} \mathbf{p}_x \\ \mathbf{p}_s \\ \mathbf{p}_t \\ \mathbf{p}_{s_w} \\ \mathbf{p}_z \\ \mathbf{p}_{z_s} \\ \mathbf{p}_{z_t} \\ \mathbf{p}_{z_w} \\ \mathbf{p}_{z_l} \\ \mathbf{p}_{z_u} \end{bmatrix} = -\mathbf{r}. \quad (4)$$

ParOpt uses quasi-Newton Hessian approximations based either on compact limited-memory BFGS or compact limited-memory SR1 updates [Byrd et al., 1994]. Compact representations of limited-memory quasi-Newton approximations take the form

$$\mathbf{B} = b_0 \mathbf{I} - \mathbf{W} \mathbf{M} \mathbf{W}^T,$$

where  $b_0$  is a scalar,  $\mathbf{M}$  is a small matrix and  $\mathbf{W}$  is a matrix with a small number of columns that is stored as a series of vectors. The form of these matrices depends on whether the limited-memory BFGS or SR1 technique is used. An exact solution to the update step  $\mathbf{p}$  can be obtained by using the compact representation in conjunction with the Sherman-Morrison-Woodbury formula.

ParOpt approximately solves the perturbed KKT equations (3) for a sequence of barrier parameters  $\mu_k$  such that  $\mu_k \rightarrow 0$  for  $k \rightarrow \infty$ . ParOpt uses a monotone approach Fiacco and McCormick [1990] in which the barrier parameter is maintained at a fixed value and reduced only after a barrier-problem convergence criterion is satisfied. The barrier parameter criterion is that the infinity norm of the solution vector must be reduced below a factor of the barrier parameter itself

$$\|\mathbf{r}\|_\infty \leq 10\mu_k. \quad (5)$$

After the barrier criterion is satisfied, the parameter is modified using the expression  $\mu_{k+1} \leftarrow \min\{\theta\mu_k, \mu_k^\beta\}$  for  $\beta \in (1, 2]$ .

## 2.1 Merit function and line search

The interior-point method implemented in ParOpt uses a line search method that guarantees a sufficient decrease of a merit function at each iteration. The line search is based on the following  $\ell_2$  merit function:

$$\begin{aligned} \phi(\alpha) = & \phi(\mathbf{x} + \alpha \mathbf{p}_x^s, \mathbf{s} + \alpha \mathbf{p}_s^s, \mathbf{t} + \alpha \mathbf{p}_t^s, \mathbf{s}_w^s + \alpha \mathbf{p}_{s_w}^s; \mu) + \\ & \nu \|\mathbf{c}(\mathbf{x} + \alpha \mathbf{p}_s^s) - \mathbf{s} + \mathbf{t} - \alpha(\mathbf{p}_s^s - \mathbf{p}_t^s)\|_2 + \nu \|\mathbf{c}_w(\mathbf{x} + \alpha \mathbf{p}_{s_w}^s) - \mathbf{s}_w - \alpha \mathbf{p}_{s_w}^s\|_2, \end{aligned} \quad (6)$$

where  $\mathbf{p}^s$  is the KKT update vector  $\mathbf{p}$  scaled to ensure that the primal variables remain strictly within the feasible region and so that the dual variables remain positive. The penalty parameter  $v$  is selected to ensure a sufficiently negative descent direction, such that  $\phi'(0)$  is sufficiently negative [Nocedal and Wright, 2006]. At each step ParOpt uses a line search that seeks a point that satisfies the Armijo sufficient decrease condition:

$$\phi(\alpha) < \phi(0) + c_1 \alpha \phi'(0),$$

where we typically choose  $c_1 = 10^{-3}$ . If a step is unsuccessful, we select the next step using a quadratic interpolation based on the initial point and slope of the merit function along the search direction, as well as the most recent merit function value. Since  $\phi'(0)$  is negative, and  $\phi(\alpha) \geq \phi(0) + c_1 \alpha \phi'(0)$ , this sequence of step lengths is decreasing.

To ensure that the design variables remain within bounds and that the dual and slack variables remain sufficiently positive, ParOpt uses a fraction-to-the-boundary rule, such that

$$\begin{aligned} \alpha_x &= \max \{ \alpha \in (0, 1] \mid \mathbf{x} + \alpha \mathbf{p}_x - \mathbf{l} \geq (1 - \tau)(\mathbf{x} - \mathbf{l}) \}, \\ \alpha_z &= \max \{ \alpha \in (0, 1] \mid \mathbf{z}_s + \alpha \mathbf{p}_s \geq (1 - \tau)\mathbf{z}_s \}, \end{aligned}$$

with analogous expressions for the remaining components of the step length vector  $\mathbf{p}$ . Note that the sign of  $\mathbf{z}$  is not directly constrained since it is treated as a multiplier for an equality constraint. The  $\alpha_x$  and  $\alpha_z$  parameters are then used to compute the step  $\mathbf{p}^s$  such that  $\mathbf{p}_x^s = \alpha_x \mathbf{p}_x$  and  $\mathbf{p}_z^s = \alpha_z \mathbf{p}_z$ . Note that  $\alpha_x$  is the step length for the design and slack variables, and  $\alpha_z$  is the step length for all multipliers. Following Wächter and Biegler [2006], ParOpt sets the parameter  $\tau$  as follows

$$\tau = \max(0.95, 1 - \mu).$$

To avoid situations in which there is a large discrepancy between the step lengths, a check is imposed on  $\alpha_x$  and  $\alpha_z$  such that if  $\alpha_x \gg \alpha_z$ , ParOpt truncates the difference between the step lengths such that

$$\alpha_x = \max(\min(\alpha_x, 100\alpha_z), \alpha_z/100),$$

otherwise if  $\alpha_z > \alpha_x$ , we set:

$$\alpha_z = \max(\min(\alpha_z, 100\alpha_x), \alpha_x/100).$$

Note that this modification only has an effect if the difference in step lengths exceeds 100. This modification does not interfere with the asymptotic convergence behavior of the algorithm and enables faster recovery from poor steps early in the optimization.

## 2.2 Solving the approximate KKT system with a compact quasi-Newton Hessian

Within ParOpt, the single most computationally expensive operation at each iteration of the optimization algorithm is the solution of the linearized KKT system obtained from the perturbed KKT conditions (3). The following section presents an overview of the methods used to solve this linear system in a computationally efficient manner in parallel.

To derive the proposed solution procedure, we first express the linearized KKT matrix as a combination of two matrices which take the form:

$$\mathbf{K}_B \mathbf{p} = [\mathbf{K}_0 + \mathbf{Y} \mathbf{M} \mathbf{Y}^T] \mathbf{p} = -\mathbf{r} \quad (7)$$

where the matrix  $\mathbf{Y}$  is

$$\mathbf{Y}^T = [\mathbf{W}^T \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0 \quad 0],$$

and the matrices  $\mathbf{W}$  and  $\mathbf{M}$  are from the compact BFGS representation. Note that the terms in  $\mathbf{K}_0$  represent the diagonal term  $b_0$  from the compact BFGS representation and all other first-order terms from the linearized KKT system.

An exact solution to the linear system (7) can be obtained using the Sherman–Morrison–Woodbury formula. This formula leads to the following expression for the update  $\mathbf{p}$ :

$$\mathbf{p} = \mathbf{K}_0^{-1} \mathbf{Y} \mathbf{C}^{-1} \mathbf{Y}^T \mathbf{K}_0^{-1} \mathbf{r} - \mathbf{K}_0^{-1} \mathbf{r}$$

where the matrix  $\mathbf{C} \in \mathbb{R}^{2m \times 2m}$  is given as follows:

$$\mathbf{C} = \mathbf{Y}^T \mathbf{K}_0^{-1} \mathbf{Y} + \mathbf{M}^{-1}.$$

A solution of the linear system (7) can be obtained from the solution of  $2m + 1$  linear systems of the form  $\mathbf{K}_0 \mathbf{y} = \mathbf{b}$ . Furthermore, if the matrix  $\mathbf{Y}$  is stored as a series of column vectors, then the operations required to compute the solution consist of operations with small matrices of size  $\mathcal{O}(m)$ , parallel vector-vector products, and the application of  $\mathbf{K}_0^{-1}$ . Since vector-vector operations parallelize efficiently for distributed vectors, and the small matrix operations normally constitute a small contribution to the overall computational time, we concentrate on the parallel solution of systems of the form  $\mathbf{K}_0 \mathbf{p} = \mathbf{b}$ . Note that this refers to the linear system  $\mathbf{K}_0 \mathbf{p} = \mathbf{b}$  as the diagonal KKT matrix since the Hessian term in the matrix  $\mathbf{K}_0$  is replaced by a diagonal matrix,  $\mathbf{B} = b_0 \mathbf{I}$ .

### 2.3 Parallel solution of the diagonal KKT system

The diagonal KKT system  $\mathbf{K}_0 \mathbf{p} = \mathbf{b}$  is solved in parallel through a series of variable eliminations. In general, this method can be susceptible to numerical cancellation, however, experience has shown that this method produces remarkably accurate steps, even for very small values of the barrier parameter. This can be attributed to the structure of the constraint Jacobians. The sequence of variable eliminations produces a linear system for the Lagrange multipliers of the dense constraints. The Schur-complement matrices that are produced during the elimination process can be precomputed and stored. The computations during the elimination process can be reduced to a sequence of vector-vector operations and can therefore be implemented efficiently in parallel. Since each operation can be performed in parallel, with a small number of dense matrix operations on matrices of size  $\mathcal{O}(m)$ , the entire solution procedure scales efficiently.

The solution procedure begins by obtaining the solution for the slack variables and lower and

upper Lagrange multiplier bound variables as follows:

$$\begin{aligned}
\mathbf{p}_{z_l} &= (\mathbf{X} - \mathbf{L})^{-1}(\mathbf{b}_{z_l} - \mathbf{Z}_l \mathbf{p}_x), \\
\mathbf{p}_{z_u} &= (\mathbf{U} - \mathbf{X})^{-1}(\mathbf{b}_{z_u} + \mathbf{Z}_u \mathbf{p}_x), \\
\mathbf{p}_z - \mathbf{p}_{z_s} &= \mathbf{b}_s, \\
-\mathbf{p}_z - \mathbf{p}_{z_t} &= \mathbf{b}_t, \\
\mathbf{p}_s &= \mathbf{Z}_s^{-1}(\mathbf{b}_{z_s} - \mathbf{S} \mathbf{p}_{z_s}) = \mathbf{Z}_s^{-1}(\mathbf{b}_{z_s} - \mathbf{S}(\mathbf{p}_z - \mathbf{b}_s)), \\
\mathbf{p}_t &= \mathbf{Z}_t^{-1}(\mathbf{b}_{z_t} - \mathbf{T} \mathbf{p}_{z_t}) = \mathbf{Z}_t^{-1}(\mathbf{b}_{z_t} + \mathbf{T}(\mathbf{p}_z + \mathbf{b}_t)), \\
\mathbf{p}_{s_w} &= \mathbf{Z}_w^{-1}(\mathbf{b}_{s_w} - \mathbf{S}_w \mathbf{p}_{z_w}),
\end{aligned} \tag{8}$$

Next, using the first three equations gives

$$\begin{aligned}
b_0 \mathbf{p}_x - \mathbf{A}^T \mathbf{p}_z - \mathbf{A}_w^T \mathbf{p}_{z_w} - \mathbf{p}_{z_l} + \mathbf{p}_{z_u} &= \mathbf{b}_x, \\
\mathbf{A} \mathbf{p}_x - \mathbf{p}_s + \mathbf{p}_t &= \mathbf{b}_c, \\
\mathbf{A}_w \mathbf{p}_x - \mathbf{p}_{s_w} &= \mathbf{b}_{z_w}.
\end{aligned} \tag{9}$$

Substituting the expressions for the slack and Lagrange multiplier updates (8) into the expression for the first three linearized KKT conditions (9) yields the following

$$\begin{aligned}
\mathbf{D} \mathbf{p}_x - \mathbf{A}^T \mathbf{p}_z - \mathbf{A}_w^T \mathbf{p}_{z_w} &= \mathbf{b}_x + (\mathbf{X} - \mathbf{L})^{-1} \mathbf{b}_{z_l} - (\mathbf{U} - \mathbf{X})^{-1} \mathbf{b}_{z_u}, \\
\mathbf{A} \mathbf{p}_x + (\mathbf{Z}_s^{-1} \mathbf{S} + \mathbf{Z}_t^{-1} \mathbf{T}) \mathbf{p}_z &= \mathbf{b}_c + \mathbf{Z}_s^{-1}(\mathbf{b}_{z_s} + \mathbf{S} \mathbf{b}_s) - \mathbf{Z}_t^{-1}(\mathbf{b}_{z_t} + \mathbf{T} \mathbf{b}_t), \\
\mathbf{A}_w \mathbf{p}_x + \mathbf{Z}_w^{-1} \mathbf{S}_w \mathbf{p}_{z_w} &= \mathbf{b}_{c_w} + \mathbf{Z}_w^{-1} \mathbf{b}_{s_w}
\end{aligned} \tag{10}$$

where the diagonal matrix  $\mathbf{D}$  is defined as follows:

$$\mathbf{D} = [b_0 \mathbf{I} + (\mathbf{X} - \mathbf{L})^{-1} \mathbf{Z}_l + (\mathbf{U} - \mathbf{X})^{-1} \mathbf{Z}_u].$$

Finally,  $\mathbf{p}_x$  can be eliminated for  $\mathbf{p}_z$  and  $\mathbf{p}_{z_w}$  as follows

$$\begin{aligned}
(\mathbf{Z}_w^{-1} \mathbf{S}_w + \mathbf{A}_w \mathbf{D}^{-1} \mathbf{A}_w^T) \mathbf{p}_{z_w} + \mathbf{A}_w \mathbf{D}^{-1} \mathbf{A}^T \mathbf{p}_z &= \mathbf{d}_{z_w}, \\
\mathbf{A} \mathbf{D}^{-1} \mathbf{A}_w^T \mathbf{p}_{z_w} + (\mathbf{Z}_s^{-1} \mathbf{S} + \mathbf{Z}_t^{-1} \mathbf{T} + \mathbf{A} \mathbf{D}^{-1} \mathbf{A}^T) \mathbf{p}_z &= \mathbf{d}_z,
\end{aligned} \tag{11}$$

The right hand sides,  $\mathbf{d}_{z_w}$  and  $\mathbf{d}_z$  are

$$\begin{aligned}
\mathbf{d}_{z_w} &\triangleq \mathbf{b}_{c_w} + \mathbf{Z}_w^{-1} \mathbf{b}_{s_w} - \mathbf{A}_w \mathbf{D}^{-1} (\mathbf{b}_x + (\mathbf{X} - \mathbf{L})^{-1} \mathbf{b}_{z_l} - (\mathbf{U} - \mathbf{X})^{-1} \mathbf{b}_{z_u}), \\
\mathbf{d}_z &\triangleq \mathbf{b}_c + \mathbf{Z}_s^{-1}(\mathbf{b}_{z_s} + \mathbf{S} \mathbf{b}_s) - \mathbf{Z}_t^{-1}(\mathbf{b}_{z_t} + \mathbf{T} \mathbf{b}_t) - \mathbf{A} \mathbf{D}^{-1} (\mathbf{b}_x + (\mathbf{X} - \mathbf{L})^{-1} \mathbf{b}_{z_l} - (\mathbf{U} - \mathbf{X})^{-1} \mathbf{b}_{z_u}).
\end{aligned}$$

Finally, defining the matrix  $\mathbf{E} \triangleq (\mathbf{Z}_w^{-1} \mathbf{S}_w + \mathbf{A}_w \mathbf{D}^{-1} \mathbf{A}_w^T)$ , which is block diagonal, and introducing  $\mathbf{F} \triangleq \mathbf{A} \mathbf{D}^{-1} \mathbf{A}_w^T$ , gives the following equation

$$[\mathbf{Z}_s^{-1} \mathbf{S} + \mathbf{Z}_t^{-1} \mathbf{T} + \mathbf{A} \mathbf{D}^{-1} \mathbf{A}^T - \mathbf{F} \mathbf{E}^{-1} \mathbf{F}^T] \mathbf{p}_z = \mathbf{d}_z - \mathbf{F} \mathbf{E}^{-1} \mathbf{d}_{z_w}$$

This solution procedure is invoked each time a solution of the form  $\mathbf{K}_0 \mathbf{p} = \mathbf{b}$  is required.

## 2.4 Inexact Hessian-vector product mode

ParOpt can also use Hessian-vector products to accelerate convergence. This method is designed for convex optimization problems where the Hessian is positive semi-definite and the reduced Hessian is positive definite. This solution phase is entered only after the residuals of the KKT equations are satisfied to a user-specified tolerance. The exact Hessian phase employs an inexact Newton–Krylov method driven with the Eisenstat–Walker forcing parameters. The inexact solution of the lineaized KKT system is obtained using right-preconditioned GMRES. The convergence criteria within GMRES is modified to include conditions that enforce a descent direction for a line search method. The preconditioner for the system of equations is the quasi-Newton approximation  $\mathbf{K}_B$ . The product of the Jacobian and precondition is

$$\begin{aligned}\mathbf{K}\mathbf{K}_B^{-1} &= (\mathbf{K}_B + \mathbf{N}(\mathbf{H} - \mathbf{B})\mathbf{N}^T) \mathbf{K}_B^{-1} \\ &= \mathbf{I} + \mathbf{N}(\mathbf{H} - \mathbf{B})\mathbf{N}^T \mathbf{K}_B^{-1}\end{aligned}\tag{12}$$

Here  $\mathbf{N}$  is a matrix that consists of an identity in the  $\mathbf{x}$ -component, and zero everywhere else such that

$$\mathbf{N}^T = [\mathbf{I} \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0]$$

The right-preconditioned operator  $\mathbf{K}\mathbf{K}_B^{-1}$  only modifies the  $\mathbf{x}$ -components of the output vector directly. Since the Krylov subspace within GMRES is

$$\mathcal{K}_m(\mathbf{K}\mathbf{K}_B^{-1}, \mathbf{r}) = \text{span} \left\{ \mathbf{r}, \mathbf{K}\mathbf{K}_B^{-1}\mathbf{r}, (\mathbf{K}\mathbf{K}_B^{-1})^2\mathbf{r}, \dots, (\mathbf{K}\mathbf{K}_B^{-1})^{m-1}\mathbf{r} \right\},$$

all vectors in the GMRES algorithm consist of different  $\mathbf{x}$ -component values, while all remaining components are scalar multiples of  $\mathbf{r}$ . This property can be used to reduce the memory requirements of GMRES by storing only the  $\mathbf{x}$ -components of each vector and a scalar for all remaining components. Using this approach, the full vector  $\hat{\mathbf{v}}_i$  is stored as a pair  $(\mathbf{v}_i, \alpha_i)$  which can be extracted as

$$\hat{\mathbf{v}}_i = \mathbf{N}\mathbf{v}_i + \alpha_i(\mathbf{I} - \mathbf{N}\mathbf{N}^T)\mathbf{r}$$

Using this representation, the dot product of two vectors  $\hat{\mathbf{v}}_1$  and  $\hat{\mathbf{v}}_2$  stored as  $(\mathbf{v}_1, \alpha_1)$  and  $(\mathbf{v}_2, \alpha_2)$  can be expressed as

$$\begin{aligned}\hat{\mathbf{v}}_1^T \hat{\mathbf{v}}_2 &= \mathbf{v}_1^T \mathbf{N}^T \mathbf{N} \mathbf{v}_2 + \alpha_1 \alpha_2 \mathbf{r}^T (\mathbf{I} - \mathbf{N}\mathbf{N}^T) \mathbf{r} \\ &= \mathbf{v}_1^T \mathbf{v}_2 + \beta_r \alpha_1 \alpha_2\end{aligned}$$

where  $\beta_r \triangleq \mathbf{r}^T (\mathbf{I} - \mathbf{N}\mathbf{N}^T) \mathbf{r}$ .

When using a line search method, it is necessary to obtain a descent direction. This is guaranteed for the methods which employ a quasi-Newton approximation by maintaining a positive-definite Hessian and exactly satisfying the constraint condition  $\mathbf{A}\mathbf{p}_x = -\mathbf{c}$  (omitting the slack variables). However, in the exact Newton method a descent direction is not guaranteed. When the objective is convex, the Hessian is positive semi-definite and a descent direction can be found if the equations are solved to sufficient precision. Within the present algorithm, the convergence criteria is modified within GMRES to require a sufficiently accurate solution that satisfies a descent criteria. A penalty parameter  $v$  for the exact  $\ell_2$  merit function can be found if either

$$\mathbf{p}_x^T \nabla_x f < 0,\tag{13}$$

or

$$\mathbf{c}^T \mathbf{A} \mathbf{p}_x \leq -\gamma \|\mathbf{c}\|_2^2, \quad (14)$$

for some  $0 < \gamma < 1$ . Therefore, if either condition is satisfied we will have a descent direction.

While it is possible to build the full solution at each GMRES iteration, and check the criteria (13) and (14), it is more efficient to modify GMRES to evaluate these criteria indirectly. GMRES works by building an orthogonal subspace  $\mathbf{V}_k \in \mathbb{R}^{n \times k}$  using Arnoldi's method that satisfies the following equation

$$\mathbf{K} \mathbf{K}_B^{-1} \mathbf{V}_k = \mathbf{V}_{k+1} \bar{\mathbf{H}}_{k+1}$$

where the approximate solution is  $\mathbf{p} = \mathbf{K}_B^{-1} \mathbf{V}_k \mathbf{y}_k$  where  $\mathbf{y}_k$  is obtained from the solution of the least-squares problem

$$\mathbf{y}_k = \arg \min_{\mathbf{y}} \|\bar{\mathbf{H}}_k \mathbf{y} - \beta \mathbf{e}_1\|_2.$$

At each iteration, we compute the action of the matrix  $\mathbf{w} \leftarrow \mathbf{K} \mathbf{K}_B^{-1} \mathbf{v}$  by first computing the intermediate vector  $\mathbf{z} = \mathbf{K}_B^{-1} \mathbf{v}$ . Next, the  $\mathbf{x}$ -components of the output vector  $\mathbf{w}$  are obtained by computing

$$\mathbf{w}_x = \mathbf{v}_x + (\mathbf{H} - \mathbf{B}) \mathbf{z}_x.$$

Before discarding the intermediate vector  $\mathbf{z}$ , we compute the directional derivatives of the objective and the  $\ell_2$  norm of the constraints, respectively as follows

$$a_k = \mathbf{z}_x^T \nabla f \quad b_k = \mathbf{z}_x^T \mathbf{A}^T \mathbf{c}.$$

Based on these values, the directional derivative of the inexact solution at iteration  $k$  of GMRES can be evaluated as

$$\begin{aligned} \mathbf{p}_x^T \nabla f &= \mathbf{y}_k^T \mathbf{a}_k, \\ \mathbf{p}_x^T \mathbf{A}^T \mathbf{c} &= \mathbf{y}_k^T \mathbf{b}_k. \end{aligned}$$

These quantities can be computed inexpensively by evaluating  $\mathbf{y}_k$  at every iteration of GMRES, rather than after the final iteration. If GMRES fails to find an inexact solution that is also a descent direction, we revert back to the quasi-Newton step which is guaranteed to produce a descent direction.

### 3 Trust region algorithm

ParOpt also implements a trust region method to solve optimization problems. For each trust region iteration, ParOpt constructs a quadratic model subproblem and solves the subproblem using the interior point solver. The general form of the optimization problem is same as Problem (1). Accordingly, the trust region quadratic subproblem with linearized constraints can be formulated as follows:

$$\begin{aligned} \min_{\mathbf{p}} \quad & f + \mathbf{g}^T \mathbf{p} + \frac{1}{2} \mathbf{p}^T \mathbf{B} \mathbf{p} \\ \text{such that} \quad & \mathbf{A} \mathbf{p} + \mathbf{c} \geq 0 \\ & \mathbf{A}_w \mathbf{p} + \mathbf{c}_w \geq 0 \\ & \mathbf{l} \leq \mathbf{x}_k + \mathbf{p} \leq \mathbf{u} \\ & \|\mathbf{p}\|_\infty \leq \Delta \end{aligned} \quad (15)$$



GMRES( $m, \gamma$ ): Inexactly solve  $\mathbf{K}\mathbf{p} = \mathbf{b}$  while ensuring  $\mathbf{p}$  is a descent direction  
Given the relative stopping tolerance  $\varepsilon_r$  and the descent fraction  $\gamma$   
Evaluate  $\beta = \|\mathbf{b}\|_2$  and  $\beta_r = \mathbf{b}^T (\mathbf{I} - \mathbf{N}\mathbf{N}^T) \mathbf{b}$   
Set  $\mathbf{v}_1 = \beta^{-1} \mathbf{b}$  and  $k = 1$   
**while**  $k \leq m$  **do**  
    Compute  $\mathbf{z} = \mathbf{K}_B^{-1} \mathbf{v}_k$   
    Compute  $a_k = \mathbf{z}^T \mathbf{N}^T \nabla_{x,f}$   
    Compute  $b_k = \mathbf{z}^T \mathbf{N}^T \mathbf{A}^T \mathbf{c}$   
    Set  $\mathbf{a}_k = (a_{k-1}, a_k)$  and  $\mathbf{b}_k = (b_{k-1}, b_k)$   
    Compute  $\mathbf{w} \leftarrow \mathbf{K}\mathbf{z}$   
    Compute  $\mathbf{V}_{k+1} \leftarrow MGS(\mathbf{V}_k, \mathbf{w})$   
    Solve  $\mathbf{y}_k = \arg \min_{\mathbf{y}} \|\bar{\mathbf{H}}_k \mathbf{y} - \beta \mathbf{e}_1\|_2$   
    **if**  $\mathbf{y}_k^T \mathbf{a}_k < 0$  or  $\mathbf{y}_k^T \mathbf{b}_k \leq -\gamma \|\mathbf{c}\|_2^2$  **then**  
        **if**  $\|\bar{\mathbf{H}}_k \mathbf{y} - \beta \mathbf{e}_1\|_2 < \varepsilon_r \beta$  **then**  
            Successfully found inexact solution satisfying descent direction criteria.  
            **break**  
        **end if**  
    **end if**  
     $k \leftarrow k + 1$   
**end while**  
Set  $\mathbf{z} = \mathbf{V}_k \mathbf{y}_k$   
Compute  $\mathbf{p} = \mathbf{K}_B^{-1} \mathbf{z}$   
Verify  $\mathbf{p}^T \mathbf{N} \nabla_{x,f} < 0$  or  $\mathbf{p}^T \mathbf{N}^T \mathbf{A}^T \mathbf{c} \leq -\gamma \|\mathbf{c}\|_2^2$

Figure 1: GMRES with descent direction convergence criteria

where  $\mathbf{p} = \mathbf{x}_{k+1} - \mathbf{x}_k$  is the update step. Note that for the rest equations of this section, we drop the subscript  $k$  (which indicates the current trust region iteration) to simplify the notation: Similarly,  $f = f(\mathbf{x}_k)$ ,  $\mathbf{g} = \nabla_x f(\mathbf{x}_k)$  are the function value and gradient, respectively and  $\mathbf{B} = \nabla_x^2(f(\mathbf{x}_k) - \mathbf{z}^T \mathbf{c}(\mathbf{x}_k) - \mathbf{z}_w^T \mathbf{c}_w(\mathbf{x}_k))$  is the approximation of the Hessian of the Lagrangian. The general and sparse constraints are denoted  $\mathbf{c}$  and  $\mathbf{c}_w$ , respectively, and  $\mathbf{A}$  and  $\mathbf{A}_w$  are the Jacobians for the dense and sparse constraints. The trust-region radius is given by  $\Delta$ .

The subproblem (15) can be reformulated so that it can be solved using the ParOpt interior point solver. First, notice that we have the identity for an arbitrary scalar variable  $\alpha$

$$\alpha = \max(0, \alpha) - \max(0, -\alpha)$$

and corresponding relations

$$\begin{aligned} \max(0, \alpha) &\geq 0 \\ \max(0, -\alpha) &\geq 0 \\ \max(0, \alpha) \cdot \max(0, -\alpha) &= 0 \end{aligned} \tag{16}$$

As a result, we can define slack variables

$$\mathbf{A}\mathbf{p} + \mathbf{c} = \mathbf{s} - \mathbf{t}$$

such that

$$\begin{aligned} \mathbf{s} &= \max(\mathbf{0}, \mathbf{A}\mathbf{p} + \mathbf{c}) \\ \mathbf{t} &= \max(\mathbf{0}, -(\mathbf{A}\mathbf{p} + \mathbf{c})) \end{aligned}$$

where the max function is applied to vectors in the component-wise fashion. Due to the characteristics of the max function shown in equation (16), we will have additional conditions for the slack variable  $\mathbf{s}$  and  $\mathbf{t}$ :

$$\begin{aligned} \mathbf{s} &\geq \mathbf{0} \\ \mathbf{t} &\geq \mathbf{0} \\ \mathbf{S}\mathbf{t} &= \mathbf{0} \end{aligned} \tag{17}$$

where  $\mathbf{S}$  is the square matrix diagonalized from vector  $\mathbf{s}$ , note that this convention is used multiple times in the future.

Returning to subproblem (15), we can now move the constraints into the objective function by using  $l_1$  penalization and slack variables that we just defined:

$$\begin{aligned} \min_{\mathbf{p}, \mathbf{s}, \mathbf{t}, \mathbf{s}_w} \quad & f + \mathbf{g}^T \mathbf{p} + \frac{1}{2} \mathbf{p}^T \mathbf{B} \mathbf{p} + \gamma_t^T \mathbf{t} + \gamma_s^T \mathbf{s} \\ \text{such that} \quad & \mathbf{A}\mathbf{p} + \mathbf{c} = \mathbf{s} - \mathbf{t} \\ & \mathbf{A}_w \mathbf{p} + \mathbf{c}_w = \mathbf{s}_w \\ & \mathbf{l}_0 \leq \mathbf{p} \leq \mathbf{u}_0 \\ & \mathbf{s}_w \geq \mathbf{0} \\ & \mathbf{s} \geq \mathbf{0} \\ & \mathbf{t} \geq \mathbf{0} \\ & \mathbf{S}\mathbf{t} = \mathbf{0} \end{aligned} \tag{18}$$

where  $\mathbf{l}_0 = \max(\mathbf{l} - \mathbf{x}_k, -\Delta)$ ,  $\mathbf{u}_0 = \min(\mathbf{u} - \mathbf{x}_k, \Delta)$ .

Here notice that we use both  $\mathbf{s}$  and  $\mathbf{t}$  as penalty terms, because this allows us to apply not only inequality constraints but also equality constraints for  $\mathbf{c}$ . If we want  $\mathbf{c}$  to be an equality constraint, then we set  $\gamma_t > 0$  and  $\gamma_s > 0$ , and  $\mathbf{s} + \mathbf{t} = |\mathbf{A}\mathbf{p} + \mathbf{c}|$  is the constraint violation to be added as penalty. Otherwise, if we want to keep  $\mathbf{c}$  as an inequality constraint, then set  $\gamma_t > 0$ ,  $\gamma_s = 0$ , and only  $\mathbf{t}$  will be added as penalty.

Moving the inequality constraints in equation (18) into the objective function using log barrier function, the barrier problem can be formulated:

$$\begin{aligned} \min_{\mathbf{p}, \mathbf{s}, \mathbf{t}, \mathbf{s}_w} \quad & f + \mathbf{g}^T \mathbf{p} + \frac{1}{2} \mathbf{p}^T \mathbf{B} \mathbf{p} + \gamma_t^T \mathbf{t} + \gamma_s^T \mathbf{s} - \mu [\log \mathbf{s} + \log \mathbf{t} + \log \mathbf{s}_w + \log(\mathbf{p} - \mathbf{l}_0) + \log(\mathbf{u}_0 - \mathbf{p})] \\ \text{such that} \quad & \mathbf{A} \mathbf{p} + \mathbf{c} = \mathbf{s} - \mathbf{t} \\ & \mathbf{A}_w \mathbf{p} + \mathbf{c}_w = \mathbf{s}_w \\ & \mathbf{S} \mathbf{t} = \mathbf{0} \end{aligned} \tag{19}$$

Finally, it can be shown that this problem can be further simplified by dropping the last constraint (see appendix A for proof):

$$\begin{aligned} \min_{\mathbf{p}, \mathbf{s}, \mathbf{t}, \mathbf{s}_w} \quad & f + \mathbf{g}^T \mathbf{p} + \frac{1}{2} \mathbf{p}^T \mathbf{B} \mathbf{p} + \gamma_t^T \mathbf{t} + \gamma_s^T \mathbf{s} - \mu [\log \mathbf{s} + \log \mathbf{t} + \log \mathbf{s}_w + \log(\mathbf{p} - \mathbf{l}_0) + \log(\mathbf{u}_0 - \mathbf{p})] \\ \text{such that} \quad & \mathbf{A} \mathbf{p} + \mathbf{c} = \mathbf{s} - \mathbf{t} \\ & \mathbf{A}_w \mathbf{p} + \mathbf{c}_w = \mathbf{s}_w \end{aligned} \tag{20}$$

This is the actual form of problem that ParOpt interior point optimizer will solve. To remain with the  $l_1$  penalization, the  $l_1$  merit function

$$\phi(\mathbf{x}) = f(\mathbf{x}) + \gamma_s^T \max(\mathbf{0}, \mathbf{c}(\mathbf{x})) + \gamma_t^T \max(\mathbf{0}, -\mathbf{c}(\mathbf{x})) \tag{21}$$

and model merit function

$$q(\mathbf{p}) = f + \mathbf{g}^T \mathbf{p} + \frac{1}{2} \mathbf{p}^T \mathbf{B} \mathbf{p} + \gamma_s^T \max(\mathbf{0}, \mathbf{A} \mathbf{p} + \mathbf{c}) + \gamma_t^T \max(\mathbf{0}, -(\mathbf{A} \mathbf{p} + \mathbf{c})) \tag{22}$$

are used to decide if the solution  $\mathbf{p}$  can be accepted or rejected. The step acceptance is determined by computing the ratio:

$$\rho = \frac{\text{actual reduction}}{\text{model reduction}} = \frac{\phi(\mathbf{x}) - \phi(\mathbf{x} + \mathbf{p})}{q(\mathbf{0}) - q(\mathbf{p})} \tag{23}$$

### 3.1 Update penalty parameter

In order to obtain good performance, the penalty parameter  $\gamma$  must be chosen carefully at each iteration. In ParOpt, the steering method is used to update  $\gamma$  in an adaptive way. The idea of this steering method is to choose the penalty parameter  $\gamma$  at each iteration such that it is small enough to make sure we are decreasing the objective function, and large enough to cause the step to make sufficient progress in the linearized feasibility. It is a strategy that ensures balanced progress toward feasibility and optimality.

Define model constraint violation by:

$$m_k(\mathbf{p}) = \gamma_s^T \max(\mathbf{0}, \mathbf{A}\mathbf{p} + \mathbf{c}) + \gamma_t^T \max(\mathbf{0}, -(\mathbf{A}\mathbf{p} + \mathbf{c})) \quad (24)$$

Then, the objective of  $l_1$  penalty problem (18) can be written as

$$q_k(\mathbf{p}) = f + \mathbf{g}^T \mathbf{p} + \frac{1}{2} \mathbf{p}^T \mathbf{B} \mathbf{p} + m_k(\mathbf{p}) \quad (25)$$

In every trust region iteration, besides the original  $l_1$  penalty problem (18), the following linear programming problem is also solved:

$$\begin{aligned} \min_{\mathbf{p}} \quad & m_k(\mathbf{p}) \\ \text{such that} \quad & \mathbf{l} \leq \mathbf{x}_k + \mathbf{p} \leq \mathbf{u} \\ & \|\mathbf{p}\|_\infty \leq \Delta_k \end{aligned} \quad (26)$$

In practice this is done by setting the penalty parameter  $\gamma$  in the original problem (18) to a very large value (e.g.  $\gamma = 10^6$ ) and recall the optimization routine to approximately solve the linear problem (26). The solutions to the original penalty problem and linear programming problem are denoted as  $\mathbf{p}_k$  and  $\mathbf{p}_\infty$ , respectively. Then  $m_k(0) - m_k(\mathbf{p}_\infty)$  is the best constraint infeasibility reduction that we can achieve within the trust region radius regardless the objective function, and  $m_k(0) - m_k(\mathbf{p}_k)$  is the model infeasibility reduction at  $\mathbf{p}_k$ .

Next, we may update  $\gamma_{k+1}$  based on these results. The general ideas are: if  $m_k(0) \approx 0$ , meaning that we've already been in the feasible region, then we might want to decrease  $\gamma_{k+1}$  such that we can decrease the objective function itself faster without worrying about constraint infeasibility because we are using interior point method. If  $m_k(0) > 0$ , and model infeasibility reduction is smaller than best reduction, meaning that the constraint penalization is not significant enough and we want to move faster towards feasible region. Thus we might want to increase  $\gamma_{k+1}$ .

Finally, the complete trust region  $Sl_1QP$  algorithm with adaptive  $\gamma$  update is presented in figure (2).

## 4 Implementation details

The two main classes need by users of ParOpt are ParOptProblem and ParOpt. These classes are both accessible using Python through a Cython wrapper. The ParOptProblem class is an abstract base class that is designed to implement the functions needed to solve an optimization problem. It is responsible for evaluating functions and constraints as well as allocating parallel design and sparse constraint vectors. The python-level implementation of this class uses a default vector implementation where the components of the vector are distributed across all processors in the communicator provided to ParOpt.

The ParOpt class itself is responsible for optimizing the problem. All options are set through public member-access functions that can be called from the python or C++ interfaces. These functions will be described below.

```

Choose stop criteria  $\varepsilon_{infeas}, \varepsilon_{KKTerror} > 0$ 
Choose trust region acceptance ratio  $\eta \in (0, 1)$ , trust region radii  $\Delta_{max}, \Delta_{min}$ 
Choose penalty parameters  $\gamma_{max}, \gamma_{min}$ 
Choose initial  $\mathbf{x}_1, \Delta_1, \gamma_1$ 
for  $k = 1, 2, \dots, \text{max\_iter}$  do
    Evaluate  $f_k, \mathbf{c}_k, \mathbf{g}_k, \mathbf{B}_k, \mathbf{A}_k, \mathbf{z}_k$ 
    if infeasibility  $< \varepsilon_{infeas}$  and KKTerror  $< \varepsilon_{KKTerror}$  then
        break
    end if
    Solve the trust region subproblem to get update  $\mathbf{p}_k$ 
    Compute the ratio  $\rho_k$  (equation 23)
    if  $\rho_k \geq \eta$  or  $\Delta_k = \Delta_{min}$  then
        Accept the trust region update: set  $\mathbf{x}_{k+1} = \mathbf{x}_k + \mathbf{p}_k$ 
    else
        Reject the trust region update: set  $\mathbf{x}_{k+1} = \mathbf{x}_k$ 
    end if
    if  $\rho_k < 0.25$  then
        Set  $\Delta_{k+1} = \max(0.25\Delta_k, \Delta_{min})$ 
    else if  $\rho_k > 0.75$  then
        Set  $\Delta_{k+1} = \min(1.5\Delta_k, \Delta_{max})$ 
    else
         $\Delta_{k+1} = \Delta_k$ 
    end if
    Solve the linear programming problem (26) to get  $\mathbf{p}_\infty$ 
    Compute  $m_k(0) - m_k(\mathbf{p}_k)$  and  $m_k(0) - m_k(\mathbf{p}_\infty)$ 
    for  $i = 1, 2, \dots$  do
        if  $m_k(0)_i < \varepsilon_{infeas}$  and  $0.5\gamma_{k_i} \geq \mathbf{z}_{k_i} > \varepsilon_{infeas}$  then
            Reduce penalty parameter:  $\gamma_{(k+1)_i} = 0.5(\gamma_{k_i} + \mathbf{z}_{k_i}) + \gamma_{min}$ 
        else if  $m_k(0)_i > \varepsilon_{infeas}$  and  $0.995(m_k(0) - m_k(\mathbf{p}_\infty))_i > (m_k(0) - m_k(\mathbf{p}_k))_i$  then
            Increase penalty parameter:  $\gamma_{(k+1)_i} = \min(1.5\gamma_{k_i}, \gamma_{max})$ 
        else
             $\gamma_{(k+1)_i} = \gamma_{k_i}$ 
        end if
    end for
end for

```

Figure 2: Trust region  $Sl_1$ QP algorithm with adaptive  $\gamma$  update

## 4.1 ParOptProblem class methods

The constructor for the ParOptProblem class takes the following form:

```
ParOptProblem( MPI_Comm _comm,  
               int _nvars, int _ncon,  
               int _nwcon, int _nwblock );
```

The arguments to this constructor are:

- `comm` is the MPI communicator for the problem. This communicator will be passed to the corresponding ParOpt optimizer class.
- `nvars`: The local number of design variables that are owned by this processor.
- `ncon`: The global number of dense constraints.
- `nwcon`: The local number of sparse constraints that are owned by this processor
- `nwblock`: The size of the block in block-diagonal matrix formed from the weighting constraints  $\mathbf{A}_w^T \mathbf{A}_w$ . This size must be the same on all processors.

The following functions are used to specify the structure of the design problem:

1. `int isDenseInequality()`: Are the dense constraints inequality or equality constraints?
2. `int isSparseInequality()`: Are the sparse constraints inequality or equality constraints?
3. `int useLowerBounds()`: Should the optimizer use the lower bound constraints?
4. `int useUpperBounds()`: Should the optimizer use the upper bound constraints?

### 4.1.1 ParOptProblem evaluation functions

The following evaluation member functions must be defined. Their arguments are omitted here, but can be found in the file `src/ParOptProblem.h`.

1. `getVarsAndBounds`: Get the design variables at the starting point as well as the lower and upper bounds for the variables. This is called when ParOpt is initialized.
2. `int evalObjCon`: Given the design variable values, evaluate the objective and dense constraint functions. This returns a fail flag. When the fail flag is non-zero, the function has failed.
3. `int evalObjConGradient`: Given the design variable values, evaluate the objective and constraint gradients. The objective is a single ParOptVec instance. The dense constraint Jacobian is an array of ParOptVec instances. This function also returns a fail flag.
4. `int evalHvecProduct`: Given the design variable values, the multipliers for the dense and sparse constraints, and a direction in the design space, compute the Hessian-vector product. Note that this function combines computations using the sparse and dense constraints. This function also returns a fail flag.

### 4.1.2 ParOptProblem sparse constraint functions

The following functions are used exclusively for the sparse constraints

1. `evalSparseCon`: Given the design variables, evaluate the sparse constraints.
2. `addSparseJacobian` Given a scalar, the design variables, and an input direction vector the size of the number of design variables, compute the scaled Jacobian-vector product of the sparse constraints.
3. `addSparseJacobianTranspose` Given a scalar, the design variables, and an input direction vector the same size as the number of sparse constraints, compute the scaled transpose Jacobian-vector product of the sparse constraints. This function is required for computing the product  $\mathbf{A}_w^T \mathbf{z}_w$ .
4. `addSparseInnerProduct` Given a scalar, the design variable vector, and the diagonal of a square matrix the size of the number of sparse constraints, compute add the product,  $\mathbf{D} \leftarrow \mathbf{D} + \alpha \mathbf{A}_w \mathbf{S} \mathbf{A}_w^T$ .

ParOpt implements a default vector class. It is often convenient or necessary to override this class for certain design problems. ParOptProblem can override the default implementation if the following two functions are provided:

1. `ParOptVec *createDesignVec()`: Create a vector with the right type and shape to store design variables/objective gradients.
2. `ParOptVec *createConstraintVec()`: Create a vector with the right type and shape to store a sparse constraint vector

The function `void writeOutput( int iter, ParOptVec *x )` can be overridden to write out design-dependent data at a specified frequency.

## 4.2 ParOptOptimizer interface class

ParOptOptimizer is a generic interface to all ParOpt optimization algorithms. This class should be used to initialize and run ParOpt optimizers. The process to initialize, optimize and retrieve results is as follows:

1. Retrieve the default options for all ParOpt optimizers by calling the static member function `static void addDefaultOptions( ParOptOptions *options );`.
2. Instantiate the ParOptOptimizer class with a problem instance by calling `ParOptOptimizer( ParOptProblem *problem, ParOptOptions *options );`
3. Perform the optimization by calling the member function `void optimize();`
4. Get the optimized point and multiplier values by calling the member function

```
void getOptimizedPoint( ParOptVec **x, ParOptScalar **z,  
                        ParOptVec **zw, ParOptVec **zl, ParOptVec **zu );
```

### 4.3 Default values of ParOptOptions

The full list of ParOpt options can be obtained by using the python interface and entering the following command:

```
python -c 'from paropt import ParOpt; ParOpt.printOptionSummary()'
```

Note that options with a prefix `tr_` apply generally to the trust region method, while options with `mma_` apply generally to the method of moving asymptotes. Options without either of these prefixes apply to the interior point method. The above command gives the following output:

```
Absolute stopping criterion
abs_res_tol                      1e-06
Range of values: lower limit 0  upper limit 1e+20

Absolute stopping norm on the step size
abs_step_tol                     0
Range of values: lower limit 0  upper limit 1e+20

The type of optimization algorithm
algorithm                        tr
Range of values:                  ip
                                   tr
                                   mma

The Armijo constant for the line search
armijo_constant                  1e-05
Range of values: lower limit 0  upper limit 1

The type of barrier update strategy to use
barrier_strategy                 monotone
Range of values:                 monotone
                                   mehrotra
                                   mehrotra_predictor_corrector
                                   complementarity_fraction

The absolute precision of the design variables
design_precision                  1e-14
Range of values: lower limit 0  upper limit 1

Exponent in the Eisenstat-Walker INK forcing equation
eisenstat_walker_alpha           1.5
Range of values: lower limit 0  upper limit 2

Multiplier in the Eisenstat-Walker INK forcing equation
eisenstat_walker_gamma           1
Range of values: lower limit 0  upper limit 1

The absolute precision of the function and constraints
function_precision                1e-10
Range of values: lower limit 0  upper limit 1

The absolute GMRES tolerance (almost never relevant)
gmres_atol                       1e-30
```



Range of values: lower limit 0 upper limit 1

The subspace size for GMRES

gmres\_subspace\_size 0

Range of values: lower limit 0 upper limit 1000

Step length used to check the gradient

gradient\_check\_step\_length 1e-06

Range of values: lower limit 0 upper limit 1

Print to screen the output of the gradient check at this frequency during an optimization

gradient\_verification\_frequency -1

Range of values: lower limit -1000000 upper limit 1000000

Do a hard reset of the Hessian at this specified major iteration frequency

hessian\_reset\_freq 1000000

Range of values: lower limit 1 upper limit 1000000

The initial value of the barrier parameter

init\_barrier\_param 0.1

Range of values: lower limit 0 upper limit 1e+20

Initial value of the line search penalty parameter

init\_rho\_penalty\_search 0

Range of values: lower limit 0 upper limit 1e+20

Checkpoint file for the interior point method

ip\_checkpoint\_file None

Maximum bound value at which bound constraints are omitted

max\_bound\_value 1e+20

Range of values: lower limit 0 upper limit 1e+300

The maximum relative tolerance used for GMRES, above this the quasi-Newton approximation is used

max\_gmres\_rtol 0.1

Range of values: lower limit 0 upper limit 1

Maximum number of line search iterations

max\_line\_iters 10

Range of values: lower limit 1 upper limit 100

The maximum number of major iterations before quitting

max\_major\_iters 5000

Range of values: lower limit 0 upper limit 1000000

Minimum fraction to the boundary rule < 1

min\_fraction\_to\_boundary 0.95

Range of values: lower limit 0 upper limit 1

Minimum value of the line search penalty parameter

min\_rho\_penalty\_search 0

Range of values: lower limit 0 upper limit 1e+20

Contraction factor applied to the asymptotes

mma\_asymptote\_contract 0.7  
Range of values: lower limit 0 upper limit 1

Expansion factor applied to the asymptotes  
mma\_asymptote\_relax 1.2  
Range of values: lower limit 1 upper limit 1e+20

Relaxation bound for computing the error in the KKT conditions  
mma\_bound\_relax 0  
Range of values: lower limit 0 upper limit 1e+20

Regularization term applied in the MMA approximation  
mma\_delta\_regularization 1e-05  
Range of values: lower limit 0 upper limit 1e+20

Regularization term applied in the MMA approximation  
mma\_eps\_regularization 0.001  
Range of values: lower limit 0 upper limit 1e+20

Infeasibility tolerance  
mma\_infeas\_tol 1e-05  
Range of values: lower limit 0 upper limit 1e+20

Initial asymptote offset from the variable bounds  
mma\_init\_asymptote\_offset 0.25  
Range of values: lower limit 0 upper limit 1

l1 tolerance for the optimality tolerance  
mma\_l1\_tol 1e-06  
Range of values: lower limit 0 upper limit 1e+20

l-infinity tolerance for the optimality tolerance  
mma\_linfty\_tol 1e-06  
Range of values: lower limit 0 upper limit 1e+20

Maximum asymptote offset from the variable bounds  
mma\_max\_asymptote\_offset 10  
Range of values: lower limit 0 upper limit 1e+20

Maximum number of iterations  
mma\_max\_iterations 200  
Range of values: lower limit 0 upper limit 1000000

Minimum asymptote offset from the variable bounds  
mma\_min\_asymptote\_offset 0.01  
Range of values: lower limit 0 upper limit 1e+20

Output file name for MMA  
mma\_output\_file paropt.mma

If false, linearized the constraints  
mma\_use\_constraint\_linearization True

Factor applied to the barrier update < 1

monotone\_barrier\_fraction 0.25  
Range of values: lower limit 0 upper limit 1

Exponent for barrier parameter update > 1  
monotone\_barrier\_power 1.1  
Range of values: lower limit 1 upper limit 10

Switch to the Newton-Krylov method at this residual tolerance  
nk\_switch\_tol 0.001  
Range of values: lower limit 0 upper limit 1e+20

The type of norm to use in all computations  
norm\_type infinity  
Range of values: infinity  
11  
12

Output file name  
output\_file paropt.out

Output level indicating how verbose the output should be  
output\_level 0  
Range of values: lower limit 0 upper limit 1000000

Fraction of infeasibility used to enforce a descent direction  
penalty\_descent\_fraction 0.3  
Range of values: lower limit 1e-06 upper limit 1

l1 penalty parameter applied to slack variables  
penalty\_gamma 1000  
Range of values: lower limit 0 upper limit 1e+20

The problem name  
problem\_name None

Scalar added to the diagonal of the quasi-Newton approximation > 0  
qn\_sigma 0  
Range of values: lower limit 0 upper limit 1e+20

The maximum dimension of the quasi-Newton approximation  
qn\_subspace\_size 10  
Range of values: lower limit 0 upper limit 1000

The the of quasi-Newton approximation to use  
qn\_type bfgs  
Range of values: bfgs  
sr1  
none

The type of BFGS update to apply when the curvature condition fails  
qn\_update\_type skip\_negative\_curvature  
Range of values: skip\_negative\_curvature  
damped\_update

Relative factor applied to barrier parameter for bound constraints  
rel\_bound\_barrier 1  
Range of values: lower limit 0 upper limit 1e+20

Relative function value stopping criterion  
rel\_func\_tol 0  
Range of values: lower limit 0 upper limit 1e+20

Discard the quasi-Newton approximation (but not necessarily the exact Hessian)  
sequential\_linear\_method False

Minimum multiplier for the affine step initialization strategy  
start\_affine\_multiplier\_min 1  
Range of values: lower limit 0 upper limit 1e+20

Initialize the Lagrange multiplier estimates and slack variables  
starting\_point\_strategy affine\_step  
Range of values: least\_squares\_multipliers  
affine\_step  
no\_start\_strategy

The type of constraint to use for the adaptive penalty subproblem  
tr\_adaptive\_constraint linear\_constraint  
Range of values: linear\_constraint  
subproblem\_constraint

Adaptive penalty parameter update  
tr\_adaptive\_gamma\_update True

The type of objective to use for the adaptive penalty subproblem  
tr\_adaptive\_objective linear\_objective  
Range of values: constant\_objective  
linear\_objective  
subproblem\_objective

Upper and lower bound relaxing parameter  
tr\_bound\_relax 0.0001  
Range of values: lower limit 0 upper limit 1e+20

Trust region trial step acceptance ratio  
tr\_eta 0.25  
Range of values: lower limit 0 upper limit 1

Infeasibility tolerance  
tr\_infeas\_tol 1e-05  
Range of values: lower limit 0 upper limit 1e+20

The initial trust region radius  
tr\_init\_size 0.1  
Range of values: lower limit 0 upper limit 1e+20

l1 tolerance for the optimality tolerance  
tr\_l1\_tol 1e-06  
Range of values: lower limit 0 upper limit 1e+20

l-infinity tolerance for the optimality tolerance  
 tr\_linfty\_tol 1e-06  
 Range of values: lower limit 0 upper limit 1e+20

Maximum number of trust region iterations  
 tr\_max\_iterations 200  
 Range of values: lower limit 0 upper limit 1000000

The maximum trust region radius  
 tr\_max\_size 1  
 Range of values: lower limit 0 upper limit 1e+20

The minimum trust region radius  
 tr\_min\_size 0.001  
 Range of values: lower limit 0 upper limit 1e+20

Trust region output file  
 tr\_output\_file paropt.tr

Maximum value for the penalty parameter  
 tr\_penalty\_gamma\_max 10000  
 Range of values: lower limit 0 upper limit 1e+20

Minimum value for the penalty parameter  
 tr\_penalty\_gamma\_min 0  
 Range of values: lower limit 0 upper limit 1e+20

The barrier update strategy to use for the steering method subproblem  
 tr\_steering\_barrier\_strategy mehrotra\_predictor\_corrector  
 Range of values: monotone  
 mehrotra  
 mehrotra\_predictor\_corrector  
 complementarity\_fraction  
 default

The barrier update strategy to use for the steering method subproblem  
 tr\_steering\_starting\_point\_strategy affine\_step  
 Range of values: least\_squares\_multipliers  
 affine\_step  
 no\_start\_strategy  
 default

Write output frequency  
 tr\_write\_output\_frequency 10  
 Range of values: lower limit 0 upper limit 1000000

Perform a back-tracking line search  
 use\_backtracking\_alpha False

Use or do not use the diagonal Hessian computation  
 use\_diag\_hessian False

Use or do not use Hessian-vector products

use_hvec_product	False
Perform or skip the line search	
use_line_search	True
Use or do not use the quasi-Newton method as a preconditioner	
use_qn_gmres_precon	True
Update the quasi-Newton approximation at each iteration	
use_quasi_newton_update	True
Write out the solution file and checkpoint file at this frequency	
write_output_frequency	10
Range of values: lower limit 0 upper limit 1000000	

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## A Equivalency of the two barrier problems: proof

We would like to show that for the following two optimization problems, we can replace the first one by second one.

$$\begin{aligned}
& \min_{\mathbf{x}, \mathbf{s}, \mathbf{t}} && f(\mathbf{x}) + \boldsymbol{\gamma}^T \mathbf{t} - \mu [\log \mathbf{s} + \log \mathbf{t}] \\
& \text{such that} && \mathbf{c}(\mathbf{x}) = \mathbf{s} - \mathbf{t} \\
& && \mathbf{S} \mathbf{t} = 0
\end{aligned} \tag{27}$$

$$\begin{aligned}
& \min_{\mathbf{x}, \mathbf{s}, \mathbf{t}} && f(\mathbf{x}) + \boldsymbol{\gamma}^T \mathbf{t} - \mu [\log \mathbf{s} + \log \mathbf{t}] \\
& \text{such that} && \mathbf{c}(\mathbf{x}) = \mathbf{s} - \mathbf{t}
\end{aligned} \tag{28}$$

In fact, problem (27) and problem (28) have the equivalent KKT systems. For problem (27), define the Lagrangian:

$$\mathcal{L}_1(\mathbf{x}, \mathbf{s}, \mathbf{t}; \mathbf{y}, \mathbf{z}) = f(\mathbf{x}) + \boldsymbol{\gamma}^T \mathbf{t} - \mu [\log \mathbf{s} + \log \mathbf{t}] - \mathbf{y}^T [\mathbf{c}(\mathbf{x}) - \mathbf{s} + \mathbf{t}] - \mathbf{z}^T \mathbf{S} \mathbf{t} \tag{29}$$

Then the KKT system is:

$$\begin{aligned}
\nabla_{\mathbf{x}} \mathcal{L}_1 &= \nabla f(\mathbf{x}) - \mathbf{A}^T(\mathbf{x})\mathbf{y} &= 0 \\
\nabla_{\mathbf{s}} \mathcal{L}_1 &= -\mu \mathbf{S}^{-1} \mathbf{e} + \mathbf{y} - \mathbf{Z}\mathbf{t} &= 0 \\
\nabla_{\mathbf{t}} \mathcal{L}_1 &= \gamma \mathbf{e} - \mu \mathbf{T}^{-1} \mathbf{e} - \mathbf{y} - \mathbf{Z}\mathbf{s} &= 0 \\
\nabla_{\mathbf{y}} \mathcal{L}_1 &= \mathbf{c}(\mathbf{x}) - \mathbf{s} + \mathbf{t} &= 0 \\
\nabla_{\mathbf{z}}^T \mathcal{L}_1 &= \mathbf{S}\mathbf{t} &= 0
\end{aligned} \tag{30}$$

Note that here diagonal matrices  $\mathbf{T}$  and  $\mathbf{Z}$  are defined in the same way as in (17). For the second and third equation, multiply through by  $\mathbf{S}$  and  $\mathbf{T}$ , respectively, also notice that since  $\mathbf{S}$ ,  $\mathbf{T}$  and  $\mathbf{Z}$  are diagonal matrices, we have  $\mathbf{SZt} = \mathbf{ZSt}$ ,  $\mathbf{TZs} = \mathbf{ZSt}$ . Then we can eliminate the last terms in these two equations, because we have  $\mathbf{St} = \mathbf{0}$ . Finally, multiply through by  $\mathbf{S}^{-1}$  and  $\mathbf{T}^{-1}$ , respectively, then the KKT system (30) becomes:

$$\begin{aligned}
\nabla f(\mathbf{x}) - \mathbf{A}^T(\mathbf{x})\mathbf{y} &= 0 \\
-\mu \mathbf{S}^{-1} \mathbf{e} + \mathbf{y} &= 0 \\
\gamma \mathbf{e} - \mu \mathbf{T}^{-1} \mathbf{e} - \mathbf{y} &= 0 \\
\mathbf{c}(\mathbf{x}) - \mathbf{s} + \mathbf{t} &= 0
\end{aligned} \tag{31}$$

And this turns out to be the KKT system for problem (28), which means that we can get the solution to the problem (27) by solving the problem (28), thus these two optimization problems are equivalent in this sense. Also notice that from (30) to (31) we exclude the last equation  $\mathbf{St} = \mathbf{0}$ , this is because we have removed the multiplier  $\mathbf{z}$  from the problem, then the last equation of (30) is redundant for (31).