

Duality.

Seminar

Optimization for ML. Faculty of Computer Science. HSE University

Dual function

The **general mathematical programming problem** with functional constraints:

$$\begin{aligned} f_0(x) &\rightarrow \min_{x \in \mathbb{R}^n} \\ \text{s.t. } f_i(x) &\leq 0, \quad i = 1, \dots, m \\ h_i(x) &= 0, \quad i = 1, \dots, p \end{aligned}$$

And the Lagrangian, associated with this problem:

$$L(x, \lambda, \nu) = f_0(x) + \sum_{i=1}^m \lambda_i f_i(x) + \sum_{i=1}^p \nu_i h_i(x) = f_0(x) + \lambda^\top f(x) + \nu^\top h(x)$$

We assume $\mathcal{D} = \bigcap_{i=0}^m \text{dom } f_i \cap \bigcap_{i=1}^p \text{dom } h_i$ is nonempty. We define the Lagrange **dual function** (or just dual function) $g : \mathbb{R}^m \times \mathbb{R}^p \rightarrow \mathbb{R}$ as the minimum value of the Lagrangian over x : for $\lambda \in \mathbb{R}^m, \nu \in \mathbb{R}^p$

$$g(\lambda, \nu) = \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) = \inf_{x \in \mathcal{D}} \left(f_0(x) + \sum_{i=1}^m \lambda_i f_i(x) + \sum_{i=1}^p \nu_i h_i(x) \right)$$

Dual function. Summary

💡 Primal

Function:

$$f_0(x)$$

Variables:

$$x \in S \subseteq \mathbb{R}^n$$

Constraints:

$$f_i(x) \leq 0, i = 1, \dots, m$$

$$h_i(x) = 0, i = 1, \dots, p$$

💡 Dual

Function:

$$g(\lambda, \nu) = \min_{x \in \mathcal{D}} L(x, \lambda, \nu)$$

Variables

$$\lambda \in \mathbb{R}_+^m, \nu \in \mathbb{R}^p$$

Constraints:

$$\lambda_i \geq 0, \forall i \in \overline{1, m}$$

Strong Duality

It is common to name this relation between optimals of primal and dual problems as **weak duality**. For problem, we have:

$$d^* \leq p^*$$

While the difference between them is often called **duality gap**:

$$0 \leq p^* - d^*$$

Strong duality happens if duality gap is zero:

$$p^* = d^*$$

Slater's condition

If for a convex optimization problem (i.e., assuming minimization, f_0, f_i are convex and h_i are affine), there exists a point x such that $h(x) = 0$ and $f_i(x) < 0$ (existence of a **strictly feasible point**), then we have a zero duality gap and KKT conditions become necessary and sufficient.

Reminder of KKT statements

Suppose we have a **general optimization problem**

$$\begin{aligned} f_0(x) &\rightarrow \min_{x \in \mathbb{R}^n} \\ \text{s.t. } f_i(x) &\leq 0, \quad i = 1, \dots, m \\ h_i(x) &= 0, \quad i = 1, \dots, p \end{aligned} \tag{1}$$

and **convex optimization problem**, where all equality constraints are affine:

$$h_i(x) = a_i^T x - b_i, i \in 1, \dots, p.$$

The **KKT system** is:

$$\begin{aligned} \nabla_x L(x^*, \lambda^*, \nu^*) &= 0 \\ \nabla_\nu L(x^*, \lambda^*, \nu^*) &= 0 \\ \lambda_i^* &\geq 0, i = 1, \dots, m \\ \lambda_i^* f_i(x^*) &= 0, i = 1, \dots, m \\ f_i(x^*) &\leq 0, i = 1, \dots, m \end{aligned} \tag{2}$$

i KKT becomes necessary

If x^* is a solution of the original problem Equation 1, then if any of the following regularity conditions is satisfied:

- **Strong duality** If $f_1, \dots, f_m, h_1, \dots, h_p$ are differentiable functions and we have a problem Equation 1 with zero duality gap, then Equation 2 are necessary (i.e. any optimal set x^*, λ^*, ν^* should satisfy Equation 2)
- **LCQ** (Linearity constraint qualification). If $f_1, \dots, f_m, h_1, \dots, h_p$ are affine functions, then no other condition is needed.
- **LICQ** (Linear independence constraint qualification). The gradients of the active inequality constraints and the gradients of the equality constraints are linearly independent at x^*
- **SC** (Slater's condition) For a convex optimization problem (i.e., assuming minimization, f_i are convex and h_j is affine), there exists a point x such that $h_j(x) = 0$ and $g_i(x) < 0$.

Then it should satisfy Equation 2

i KKT in convex case

If a convex optimization problem with differentiable objective and constraint functions satisfies Slater's condition, then the KKT conditions provide necessary and sufficient conditions for optimality: Slater's condition implies that the optimal duality gap is zero and the dual optimum is attained, so x^* is optimal if and only if there are (λ^*, ν^*) that, together with x^* , satisfy the KKT conditions.

Problem 1. Dual LP

i Question

Ensure, that the following standard form *Linear Programming* (LP):

$$\begin{aligned} \min_{x \in \mathbb{R}^n} \quad & c^\top x \\ \text{s.t.} \quad & Ax = b \\ & x_i \geq 0, \quad i = 1, \dots, n \end{aligned}$$

Has the following dual:

$$\begin{aligned} \max_{y \in \mathbb{R}^n} \quad & b^\top y \\ \text{s.t.} \quad & A^\top y \preceq c \end{aligned}$$

Find the dual problem to the problem above (it should be the original LP).

Problem 2. Lagrange matrix multiplier

Question

Let matrices $X \in \mathbb{R}^{n \times m}$, $C \in \mathbb{R}^{n \times m}$, $A \in \mathbb{R}^{k \times n}$, $B \in \mathbb{R}^{k \times m}$. Setting the task:

$$f(X) = \langle C, X \rangle \longrightarrow \min_X$$

$$\text{s.t } AX \leq B$$

Find the dual problem to the problem above.

Problem 3. Projection onto probability simplex

Question

Find the Euclidean projection of $x \in \mathbb{R}^n$ onto probability simplex

$$\Delta = \{z \in \mathbb{R}^n \mid z \succeq 0, \mathbf{1}^\top z = 1\},$$

i.e. solve the following problem:

$$\begin{aligned} x^* = P_\Delta(y) = \operatorname{argmin}_{x \in \mathbb{R}_+^n} \frac{1}{2} \|x - y\|_2^2 \\ \text{s.t. } \mathbf{1}^\top x = 1 \end{aligned}$$

Problem 3 solution: using duality problem

The “partial” Lagrangian, considering only equality constraints:

$$L(x, \nu) = \frac{1}{2} \|x - y\|_2^2 + \nu (\mathbf{1}^T x - 1)$$

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To find a solution (x^*, ν^*) , let's set a saddle point problem:

$$\operatorname{argmax}_{\nu} L(x, \nu) \longrightarrow \min_{x \succeq 0}$$

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We will solve this problem in two stages:

- We first solve $\operatorname{argmin}_{x \succeq 0} L(x, \nu)$ to get x^*
- Then we use x^* to get ν^* by solving $\operatorname{argmax}_{\nu} L(x^*, \nu)$

Problem 3 solution: using duality problem

1. Let's solve $\operatorname{argmin}_{x \succeq 0} L(x, \nu)$:

$$\min_{x \succeq 0} L(x, \nu) = \min_{x \succeq 0} \left(\frac{1}{2} \|x - y\|_2^2 + \nu (\mathbf{1}^T x - 1) \right) = \min_{x \succeq 0} \left(\frac{1}{2} \|x - y\|_2^2 + \nu \mathbf{1}^T x \right)$$

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L is minimized if all l_i are minimized, so we have scalar problem

$$l_i(x_i) = \frac{1}{2} (x_i - y_i)^2 + \nu x_i \longrightarrow \min_{x_i \geq 0}$$

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$$l_i(x_i) = \frac{1}{2} (x_i - y_i)^2 + \nu x_i \longrightarrow \min_{x_i \geq 0}$$

And the solution to this problem is

- $x_i^* = (y_i - \nu)$ if $y_i - \nu \geq 0$
- $x_i^* = 0$ if $y_i - \nu \leq 0$

Problem 3 solution: using duality problem

So, solution of the first subtask is

$$x^* = [y - \nu \mathbf{1}]_+$$

2. Now we must find ν . To do this, let's use the constraint:

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$$\sum_{i=1}^n x_i^* = \sum_{i=1}^n [y_i - \nu]_+ = \sum_{i=1}^n \max\{0, y_i - \nu\} = \sum_{j: y_j > \nu} (y_j - \nu) = 1$$

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In other words, in this sum, we discard those components of the y that are less than ν . To find ν , using the expression above, let's sort the components of the vector and present a set

$$\mathcal{J} = \{j : y_j > \nu\}, \quad |\mathcal{J}| = K,$$

where elements of y already sorted: $y_1 \geq y_2 \geq \dots \geq y_n$

Problem 3 solution: using duality problem

So we have

$$\sum_{j: y_j > \nu} (y_j - \nu) = \sum_{j \in \mathcal{J}} y_j - K\nu = 1 \Rightarrow \nu = \frac{\sum_{j \in \mathcal{J}} y_j - 1}{K}$$

The final probability simplex projection algorithm includes 3 steps:

- Sort y
- Find K , which is the last integer in $\{1, 2, \dots, n\}$ that $y_K - \frac{\sum_{j \in \mathcal{J}} y_j - 1}{K} > 0$
- Output $\nu = \frac{\sum_{j \in \mathcal{J}} y_j - 1}{K}$ for $x = P_{\Delta}(y) = [y - \nu \mathbf{1}]_+$

Problem 3 solution: using duality problem

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The most expensive part here is step-1, using quick sort, the worst computational complexity is $\mathcal{O}(n \log n)$

Problem 3 solution: another algorithm $\mathcal{O}(n)$ (?)

Here is the formulation of the algorithm:

```
INPUT A vector  $\mathbf{v} \in \mathbb{R}^n$  and a scalar  $z > 0$ 
INITIALIZE  $U = [n]$   $s = 0$   $\rho = 0$ 
WHILE  $U \neq \emptyset$ 
  PICK  $k \in U$  at random
  PARTITION  $U$ :
     $G = \{j \in U \mid v_j \geq v_k\}$ 
     $L = \{j \in U \mid v_j < v_k\}$ 
  CALCULATE  $\Delta\rho = |G|$  ;  $\Delta s = \sum_{j \in G} v_j$ 
  IF  $(s + \Delta s) - (\rho + \Delta\rho)v_k < z$ 
     $s = s + \Delta s$  ;  $\rho = \rho + \Delta\rho$  ;  $U \leftarrow L$ 
  ELSE
     $U \leftarrow G \setminus \{v_k\}$ 
  ENDIF
SET  $\theta = (s - z)/\rho$ 
OUTPUT  $\mathbf{w}$  s.t.  $v_i = \max\{v_i - \theta, 0\}$ 
```

Figure 1: Linear time projection algorithm pseudo-code

Problem 3 solution: another algorithm $\mathcal{O}(n)$ (?)

In short, what is the difference between this algorithm and the first one? In the **step 1**.

- Algorithm 2 (pivot-algorithm) does not sort the entire array, but randomly selects a “pivot” and “slices” the list, similar to Quickselect (quick median search).
- On average, it gives $\mathcal{O}(n)$, but in the worst case (unsuccessful pivots), theoretically it can “fail” to $\mathcal{O}(n^2)$ (!)
- So, the statement about the difficulty of $\mathcal{O}(n)$ in the original article was a mistake. Article  provides an attempt to fix this and an overview of the mistake.
- The code for comparing this algorithm with the previous one is here 

Problem 4. Projection onto the unit simplex VS projection onto the l_1 ball