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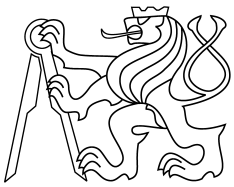

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MASTER'S THESIS

Semidefinite Programming for Geometric Problems in Computer Vision

Pavel Trutman

pavel.trutman@fel.cvut.cz

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Thesis Advisor: Ing. Tomáš Pajdla, PhD.

Center for Machine Perception, Department of Cybernetics
Faculty of Electrical Engineering, Czech Technical University
Technická 2, 166 27 Prague 6, Czech Republic
fax +420 2 2435 7385, phone +420 2 2435 7637, www: http://cmp.felk.cvut.cz

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Author's declaration

I declare that I have work out the presented thesis independently and that I have listed all information sources used in accordance with the Methodical Guidelines about Maintaining Ethical Principles for Writing Academic Theses.

Prohlášení autora práce

Prohlašuji, že jsem předloženou práci vypracoval samostatně a že jsem uvedl veškeré použité informační zdroje v souladu s Metodickým pokynem o dodržování etických principů při přípravě vysokoškolských závěrečných prací.

V Praze dne ....

Podpis autora práce

Abstract

Keywords:

Abstrakt

Keywords:

Contents

List of Algorithms

List of Symbols and Abbreviations

$\mathrm{cl}(S)$	Closure of the set S.
$\mathrm{dom}\ f$	Domain of the function f.
$\mathrm{Dom}\ f$	$\mathrm{cl}(\mathrm{dom}\ f)$.

1. Introduction

[1]

2. Semidefinite programming

2.1. Preliminaries on semidefinite programs

We introduce here some notation and preliminaries about symmetric matrices and semidefinite programs. We will introduce further notation and preliminaries later on in the text when needed.

At the beginning, let us denote the inner product for two vectors x, $y \in \mathbb{R}^n$

$$\langle x, y \rangle \quad = \quad \sum_{i=1}^{n} x_i y_i \tag{2.1}$$

and the Frobenius inner product for two matrices X, $Y \in \mathbb{R}^{n \times m}$.

$$\langle X, Y \rangle \quad = \quad \sum_{i=1}^{n} \sum_{j=1}^{m} X_{ij} Y_{ij} \tag{2.2}$$

2.1.1. Symmetric matrices

Let Sym_n denotes the space of $n \times n$ real symmetric matrices.

For matrix $M \in \mathrm{Sym}_n$, the notation $M \succeq 0$ means that M is positive semidefinite. $M \succeq 0$ if and only if any of the following equivalent properties holds.

1. $x^\top M x \geq 0$ for all $x \in \mathbb{R}^n$.
2. All eigenvalues of M are nonnegative.

For matrix $M \in \mathrm{Sym}_n$, the notation $M \succ 0$ means that M is positive definite. $M \succ 0$ if and only if any of the following equivalent properties holds.

1. $M \succeq 0$ and $\operatorname{rank} M = n$.
2. $x^\top M x > 0$ for all $x \in \mathbb{R}^n$.
3. All eigenvalues of M are positive.

2.1.2. Semidefinite programs

The standard (primal) form of a semidefinite program in variable $X \in \mathrm{Sym}_n$ is defined as follows:

$$\begin{array}{rcll} p^* & = & \sup\limits_{X \in \mathrm{Sym}_n} & \langle C, X \rangle \\ & & \text{s.t.} & \langle A_i, X \rangle \;=\; b_i \quad (i = 1, \ldots, m) \\ & & & X \;\succeq\; 0 \end{array} \tag{2.3}$$

where C, A_1, $\ldots$, $A_m \in \mathrm{Sym}_n$ and $b \in \mathbb{R}^m$ are given.

The dual form of the primal form is the following program in variable $y \in \mathbb{R}^m$.

$$\begin{array}{rcll} d^* & = & \inf\limits_{y \in \mathbb{R}^m} & b^\top y \\ & & \text{s.t.} & \sum\limits_{i=1}^{m} A_i y_i - C \;\succeq\; 0 \end{array} \tag{2.4}$$

2.2. State of the art review

2.3. Theoretical background

2.4. Nesterov's approach

In this section, we will follow Chapter 4 of [2] by Y. Nesterov, which is devoted to convex minimization problems. We will extract from it only the minimum, just to be able to introduce a algorithm for SDP programs solving. We will present some basic definitions and theorems, but we will not prove them. For the proofs look into [2].

2.4.1. Self-concordant functions

Definition 2.1 (Self-concordant function in $\mathbb{R}$). A closed convex function $f : \mathbb{R} \mapsto \mathbb{R}$ is self-concordant if there exist a constant $M_f \geq 0$ such that the inequality

$$|f'''(x)| \leq M_f f''(x)^{3/2} \tag{2.5}$$

holds for all $x \in \operatorname{dom} f$.

For better understanding of self-concordant functions, we provide several examples.

Example 2.1.

1. Linear and convex quadratic functions.

$$f'''(x) = 0 \text{ for all } x \tag{2.6}$$

   Linear and convex quadratic functions are self-concordant with constant $M_f = 0$.

2. Negative logarithms.

$$f(x) = -\ln(x) \text{ for } x > 0 \tag{2.7}$$
$$f'(x) = -\frac{1}{x} \tag{2.8}$$
$$f''(x) = \frac{1}{x^2} \tag{2.9}$$
$$f'''(x) = -\frac{2}{x^3} \tag{2.10}$$
$$\frac{|f'''(x)|}{f''(x)^{3/2}} = 2 \tag{2.11}$$

   Negative logarithms are self-concordant functions with constant $M_f = 2$.

3. Exponential functions.

$$f(x) = e^x \tag{2.12}$$
$$f''(x) = f'''(x) = e^x \tag{2.13}$$
$$\frac{|f'''(x)|}{f''(x)^{3/2}} = e^{-x/2} \to \infty \text{ as } x \to -\infty \tag{2.14}$$

   Exponential functions are not self-concordant functions.

Definition 2.2 (Self-concordant function in $\mathbb{R}^n$). A closed convex function $f : \mathbb{R}^n \mapsto \mathbb{R}$ is self-concordant if function

$$g(t) \quad = \quad f(x + tv) \tag{2.15}$$

is self-concordant for all $x \in \operatorname{dom} f$ and all $v \in \mathbb{R}^n$.

Now, let us focus on the main properties of self-concordant functions.

Theorem 2.1. Let functions f_i be self-concordant with constants M_i and let $\alpha_i > 0$, $i = 1, 2$. Then the function

$$f(x) \quad = \quad \alpha_1 f_1(x) + \alpha_2 f_2(x) \tag{2.16}$$

is self-concordant with constant

$$M_f \quad = \quad \max\left\{\frac{1}{\sqrt{\alpha_1}} M_1, \frac{1}{\sqrt{\alpha_2}} M_2\right\} \tag{2.17}$$

and

$$\operatorname{dom} f \quad = \quad \operatorname{dom} f_1 \cap \operatorname{dom} f_2. \tag{2.18}$$

Corollary 2.1. Let function f be self-concordant with some constant M_f and $\alpha > 0$. Then the function $\phi(x) = \alpha f(x)$ is also self-concordant with the constant $M_\phi = \frac{1}{\sqrt{\alpha}} M_f$.

We call function $f(x)$ as the standard self-concordant function if $f(x)$ is some self-concordant function with the constant $M_f = 2$. Using Corollary 2.1, we can see that any self-concordant function can be transformed into the standard self-concordant function by scaling.

Theorem 2.2. Let function f be self-concordant. If $\operatorname{dom} f$ contains no straight line, then the Hessian $f''(x)$ is nondegenerate at any x from $\operatorname{dom} f$.

For some self-concordant function $f(x)$, for which we assume, that $\operatorname{dom} f$ contains no straight line (which implies that all $f''(x)$ are nondegenerate, see Theorem 2.2), we denote two local norms as

$$\|u\|_x \quad = \quad \sqrt{u^\top f''(x) u} \tag{2.19}$$

$$\|u\|_x^* \quad = \quad \sqrt{u^\top f''(x)^{-1} u}. \tag{2.20}$$

Consider following minimization problem

$$x^* \quad = \quad \arg \min_{x \in \operatorname{dom} f} f(x) \tag{2.21}$$

as the minimization of the self-concordant function $f(x)$. Algorithm 1 is describing the iterative process of solving optimization problem (2.21). The algorithm is divided into two stages by the value of $\|f'(x_k)\|_{x_k}^*$. The splitting parameter β guarantees quadratic convergence rate for the second part of the algorithm. The parameter β is chosen from interval $(0, \bar{\lambda})$, where

$$\bar{\lambda} \quad = \quad \frac{3 - \sqrt{5}}{2}, \tag{2.22}$$

Algorithm 1 Newton method for minimization of self-concordant functions

Input:

f a self-concordant function to minimize
$x_0 \in \operatorname{dom} f$ a starting point
$\beta \in (0, \bar{\lambda})$ a parameter of size of the region of quadratic convergence
ε a precision

Output:

x^* an optimal solution to the minimization problem (2.21)

1: $k \leftarrow 0$
2: **while** $\|f'(x_k)\|^*_{x_k} \geq \beta$ **do**
3: $\quad x_{k+1} \leftarrow x_k - \frac{1}{1+\|f'(x_k)\|^*_{x_k}} f''(x_k)^{-1} f'(x_k)$
4: $\quad k \leftarrow k + 1$
5: **end while**
6: **while** $\|f'(x_k)\|^*_{x_k} > \varepsilon$ **do**
7: $\quad x_{k+1} \leftarrow x_k - f''(x_k)^{-1} f'(x_k)$
8: $\quad k \leftarrow k + 1$
9: **end while**
10: **return** $x^* \leftarrow x_k$

which is a root of the equation

$$\frac{\lambda}{(1-\lambda)^2} \quad = \quad 1. \tag{2.23}$$

The first while loop (lines 2 – 5) represents damped Newton method, where at each iteration we have

$$f(x_k) - f(x_{k+1}) \quad \geq \quad \beta - \ln(1+\beta) \text{ for } k \geq 0, \tag{2.24}$$

where

$$\beta - \ln(1+\beta) \quad > \quad 0 \text{ for } \beta > 0, \tag{2.25}$$

and therefore the global convergence of the algorithm is ensured. It can be shown that the local convergence rate of the damped Newton method is also quadratic, but the presented switching strategy is preferred as it gives better complexity bounds.

The second while loop of the algorithm (lines 6 – 9) is the standard Newton method with quadratic convergence rate.

The algorithm terminates when the required precision ε is reached.

2.4.2. Self-concordant barriers

To be able to introduce self-concordant barriers, let us denote $\operatorname{Dom} f = \operatorname{cl}(\operatorname{dom} f)$.

Definition 2.3 (Self-concordant barrier). Let $F(x)$ be a standard self-concordant function. We call it a ν-self-concordant barrier for set $\operatorname{Dom} F$, if

$$\sup_{u \in \mathbb{R}^n} \left(2u^\top F'(x) - u^\top F''(x) u\right) \quad \leq \quad \nu \tag{2.26}$$

for all $x \in \operatorname{dom} F$. The value ν is called the parameter of the barrier.

The inequality (2.26) can be rewritten into the following equivalent matrix notation:

$$F''(x) \succeq \frac{1}{\nu} F'(x) F'(x)^\top. \tag{2.27}$$

In Definition 2.3, the hessian $F''(x)$ is not required to be nondegenerate. However, in case that $F''(x)$ is nondegenerate, the inequality (2.26) is equivalent to

$$F'^\top(x) F''(x)^{-1} F'(x) \leq \nu. \tag{2.28}$$

Let us explore, which basic functions are self-concordant barriers.

Example 2.2.

1. Linear functions.

$$F(x) = \alpha + a^\top x, \ \operatorname{dom} F = \mathbb{R}^n \tag{2.29}$$
$$F''(x) = 0 \tag{2.30}$$

   From (2.27) and for $a \neq 0$ follows, that linear functions are not self-concordant barriers.

2. Convex quadratic functions.
   For $A = A^\top \succ 0$:

$$F(x) = \alpha + a^\top x + \frac{1}{2} x^\top A x, \ \operatorname{dom} F = \mathbb{R}^n \tag{2.31}$$
$$F'(x) = a + Ax \tag{2.32}$$
$$F''(x) = A \tag{2.33}$$

   After substitution into (2.28) we obtain

$$(a + Ax)^\top A^{-1} (a + Ax) = a^\top A^{-1} a + 2a^\top x + x^\top A x, \tag{2.34}$$

   which is unbounded from above on $\mathbb{R}^n$. Therefore, quadratic functions are not self-concordant barriers.

3. Logarithmic barrier for a ray.

$$F(x) = -\ln x, \ \operatorname{dom} F = \{x \in \mathbb{R} \mid x > 0\} \tag{2.35}$$
$$F'(x) = -\frac{1}{x} \tag{2.36}$$
$$F''(x) = \frac{1}{x^2} \tag{2.37}$$

   From (2.28), when $F'(x)$ and $F''(x)$ are both scalars, we get

$$\frac{F'(x)^2}{F''(x)} = \frac{x^2}{x^2} = 1. \tag{2.38}$$

   Therefore, the logarithmic barrier for a ray is a self-concordant barrier with parameter $\nu = 1$ on domain $\{x \in \mathbb{R} \mid x > 0\}$.

2.5. Implementation details

2.6. Comparison with the state of the art methods

3. Conclusion

A. Contents of the enclosed CD

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└── thesis
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