MSBD 5007 HW4

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April 20, 2025

Question1

Consider the function $f : \mathbb{R}^d \to \mathbb{R}$ defined by

$$f(\boldsymbol{x}) = \sum_{i=1}^{d} \max(0, 1 - x_i),$$

where $x = [x_1, x_2, \cdots, x_n]^T$. Recall that the proximity operator of a function $g : \mathbb{R}^d \to \mathbb{R}$ is defined as

$$\text{prox}_g = \arg\min_{x \in \mathbb{R}^d} \left\{ g(\boldsymbol{x}) + \frac{1}{2}\|\boldsymbol{x} - \boldsymbol{y}\|_2^2 \right\}, \boldsymbol{y} \in \mathbb{R}^d.$$

Derive a closed-form expression for $\text{prox}_f(\boldsymbol{y})$.

Answer

Obviously, we can get the $\text{proj}_f(\boldsymbol{y})$ as.

$$\text{proj}_f(\boldsymbol{y}) = \arg\ \min_{\boldsymbol{x} \in \mathbb{R}^d} \{\sum_{i=1}^{d} \max(0, 1 - x_i) + \frac{1}{2}\sum_{i=1}^{d}(x_i - y_i)^2\}$$

We can denote $\text{proj}_f(\boldsymbol{y})_i$ as follow:

$$\text{proj}_f(\boldsymbol{y})_i = \arg\ \min_{x \in \mathbb{R}} \{\max(0, 1 - x) + \frac{1}{2}(x - y_i)^2\}$$

s.t.

$$\text{proj}_f(\boldsymbol{y}) = \sum_{i=1}^{d} \text{proj}_f(\boldsymbol{y})_i$$

Let $\phi(x) = \max(0, 1 - x) + \frac{1}{2}(x - y_i)^2$
if $x \geq 1$

$$\phi(x) = \{\frac{1}{2}(x - y_i)^2\}$$

To minimize this, we need:

$$\begin{aligned} x &= y_i && \text{if } y_i \geq 1 \\ x &= 1 && \text{if } y_i < 1 \end{aligned}$$

Therefore,

$$\begin{aligned} \text{proj}_f(\boldsymbol{y})_i &= y_i && \text{if } y_i \geq 1 \\ \text{proj}_f(\boldsymbol{y})_i &= 1 && \text{if } y_i < 1 \end{aligned}$$

if $x \leq 1$

$$\phi(x) = \{1 - x + \frac{1}{2}(x - y_i)^2\}$$

To minimize this, we need:

$$\begin{aligned} x &= y_i + 1 && \text{if } y_i < 0 \\ x &= 1 && \text{if } y_i \geq 0 \end{aligned}$$

Therefore,

$$\begin{aligned} \text{proj}_f(\boldsymbol{y})_i &= y_i + 1 && \text{if } y_i < 0 \\ \text{proj}_f(\boldsymbol{y})_i &= 1 && \text{if } y_i \geq 0 \end{aligned}$$

Combining these two, we get:

$$\begin{aligned} \text{proj}_f(\boldsymbol{y})_i &= \min\{y_i + 1, 1\} = y_i + 1 && \text{if } y_i < 0 \\ \text{proj}_f(\boldsymbol{y})_i &= \min\{1, 1\} = 1 && \text{if } 0 \leq y_i < 1 \\ \text{proj}_f(\boldsymbol{y})_i &= y_i && \text{if } y_i \geq 1 \end{aligned}$$

So, in conclusion,

$$\text{proj}_f(\boldsymbol{y}) = [\text{proj}_f(\boldsymbol{y})_i]_{i=1}^d$$

where,

$$\begin{aligned} \text{proj}_f(\boldsymbol{y})_i &= \min\{y_i + 1, 1\} = y_i + 1 && \text{if } y_i < 0 \\ \text{proj}_f(\boldsymbol{y})_i &= \min\{1, 1\} = 1 && \text{if } 0 \leq y_i < 1 \\ \text{proj}_f(\boldsymbol{y})_i &= y_i && \text{if } y_i \geq 1 \end{aligned}$$

Question2

In this problem, we study two properties of the 2-norm function $g(\boldsymbol{x}) = \|\boldsymbol{x}\|_2$ defined on $\mathbb{R}^n$.
Provide detailed derivations to show that:
(a) The subdifferential of g is given by

$$\partial\|\boldsymbol{x}\|_2 = \begin{cases} \left\{\frac{\boldsymbol{x}}{\|\boldsymbol{x}\|_2}\right\} & \text{if } \boldsymbol{x} \neq \boldsymbol{0}, \\ \{\boldsymbol{u} \in \mathbb{R}^n \| \|\boldsymbol{u}\|_2 \leq 1\} & \text{if } \boldsymbol{x} = \boldsymbol{0}. \end{cases}$$

(b) For any $\alpha > 0$, the proximity operator of $\alpha\| \cdot \|_2$ is

$$\text{prox}_{\alpha\|\cdot\|_2}(\boldsymbol{y}) = \begin{cases} \left(1 - \frac{\alpha}{\|\boldsymbol{y}\|_2}\right)\boldsymbol{y} & \text{if } \|\boldsymbol{y}\|_2 \geq \alpha, \\ \boldsymbol{0} & \text{if } \|\boldsymbol{y}\|_2 \leq \alpha. \end{cases}$$

Question 3

In this problem, we consider the elastic net regression model, which is widely used in statistics for regularized linear regression. The optimization problem is given by

$$\min_{\boldsymbol{x}\in\mathbb{R}^n} \frac{1}{2}\|\boldsymbol{A}\boldsymbol{x} - \boldsymbol{b}\|_2^2 + \lambda_1\|\boldsymbol{x}\|_1 + \frac{\lambda_2}{2}\|\boldsymbol{x}\|_2^2,$$

where $\boldsymbol{A} \in \mathbb{R}^{m\times n}, \boldsymbol{b} \in \mathbb{R}^m$, and $\lambda_1, \lambda_2 > 0$ are regularization parameters. Answer the following:
(a) For any $\beta_1, \beta_2 > 0$, find a closed-form expression for proximity operator $\text{prox}_{\beta_1\|\cdot\|_1 + \frac{\beta_2}{2}\|\cdot\|_2^2}(\boldsymbol{y})$.
(b) We apply the forward-backward splitting (i.e. proximal gradient) algorithm. In particular, we apply a forward step for $\frac{1}{2}\|\boldsymbol{A}\boldsymbol{x} - \boldsymbol{b}\|_2^2$ and a backward step for $\lambda_1\|\boldsymbol{x}\|_1 + \frac{\lambda_2}{2}\|\boldsymbol{x}\|_2^2$. Write down the iterative update rule for the resulting algorithm.

Question 4

Let $g : \mathbb{R}^n \to \mathbb{R}$ be a convex function. Prove the following properties:
(a) For any $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^n$ and for any $\boldsymbol{u} \in \partial g(\boldsymbol{x})$ and $\boldsymbol{v} \in \partial g(\boldsymbol{y})$, show that

$$\langle \boldsymbol{u} - \boldsymbol{v}, \boldsymbol{x} - \boldsymbol{y} \rangle \geq 0.$$

Hint: Use the definition of the subdifferential
(b) Prove that the proximity operator of g is nonexpansive; that is, for all $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^n$,

$$\|\mathrm{prox}_g(\boldsymbol{x}) - \mathrm{prox}_g(\boldsymbol{y})\|_2 \leq \|\boldsymbol{x} - \boldsymbol{y}\|_2$$

Hint: Apply the result from part (a)
(c) Show that a point $\boldsymbol{x}^*$ minimizes g if and only if

$$\boldsymbol{x}^* = \mathrm{prox}_g(\boldsymbol{x}^*)$$