Convex nonsmooth optimization
Part I: Moreau subdifferential

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Collaboration

This course has been built by
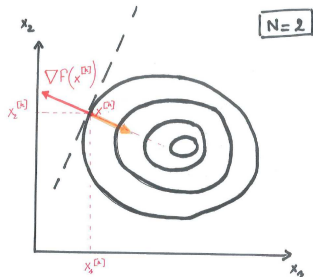Jean-Christophe Pesquet (CentraleSupélec) and Nelly Pustelnik (LPENSL)

Gradient descent

Gradient descent

Let $f : \mathbb{R}^N \to \mathbb{R}$ be convex, continuously differentiable on $\mathbb{R}^N$ and with a β-Lipschitz gradient. Let $x_0 \in \mathbb{R}^N$ and $\gamma_n \in]0, 2/\beta[$

$$(\forall n \in \mathbb{N}) \quad x_{n+1} = x_n - \gamma_n \nabla f(x_n)$$

thus, the sequence $(x_n)_{n \in \mathbb{N}}$ converges to a minimizer of f.

β-Lipschitz gradient Let $f : \mathbb{R}^N \to \mathbb{R}$ be convex, continuously differentiable on $\mathbb{R}^N$. f is gradient β-Lipschitz with $\beta > 0$ if

$$(\forall (u, v) \in \mathbb{R}^N \times \mathbb{R}^N) \quad \|\nabla f(u) - \nabla f(v)\| \leq \beta \|u - v\|$$

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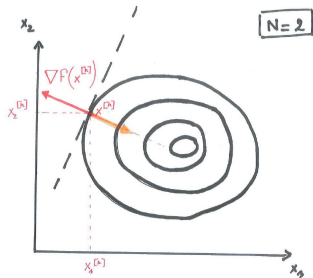
$$(\forall n \in \mathbb{N}) \quad x_{n+1} = x_n - \gamma_n \nabla f(x_n)$$

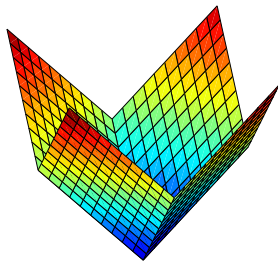thus, the sequence $(x_n)_{n \in \mathbb{N}}$ converges to a minimizer of f.

▶ An iterative method consists to build a sequence $(x_n)_{n \in \mathbb{N}}$ such that, at each iteration n

$$f(x_{n+1}) < f(x_n)$$

▶ Choose γ_n for fast convergence: Newton method, . . .
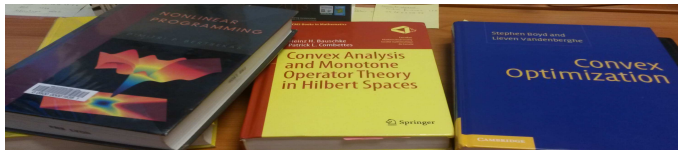
▶ Convergence proof: fixed point theorem.

Non-smooth convex optimization

$$\|\cdot\|_1 : \begin{cases} \mathbb{R}^2 & \to & \mathbb{R} \\ (x, y) & \mapsto & |x| + |y| \end{cases}$$

not differentiable on
$\{0\} \times \mathbb{R} \cup \mathbb{R} \times \{0\}$

Reference books

- **D. Bertsekas**, Nonlinear programming, Athena Scientic, Belmont, Massachussets, 1995.
- **Y. Nesterov**, Introductory Lectures on Convex Optimization: A Basic Course, Springer, 2004.
- **S. Boyd and L. Vandenberghe**, Convex optimization, Cambridge University Press, 2004.
- **H. H. Bauschke and P. L. Combettes**, Convex Analysis and Monotone Operator Theory in Hilbert Spaces, Springer, New York, 2011.
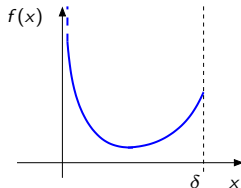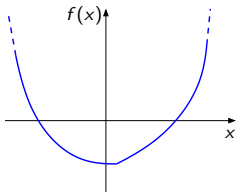
A pioneer
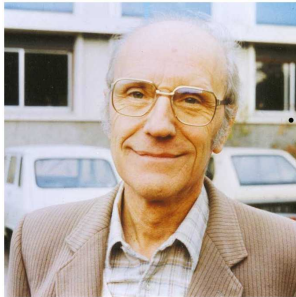
Jean-Jacques Moreau
(1923–2014)

Functional analysis: definitions

Let $f : \mathcal{H} \to \,]-\infty, +\infty]$ where $\mathcal{H}$ is a Hilbert space.

▶ The **domain** of f is $\mathrm{dom}\, f = \{x \in \mathcal{H} \mid f(x) < +\infty\}$.

▶ The function f is **proper** if $\mathrm{dom}\, f \neq \varnothing$.

Domains of the functions ?

Functional analysis: definitions

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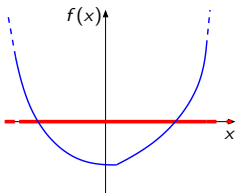

$\operatorname{dom} f = \mathbb{R}$
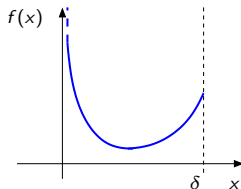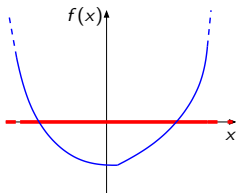(proper)

Functional analysis: definitions
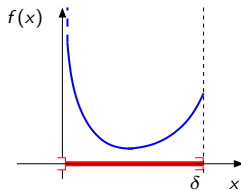
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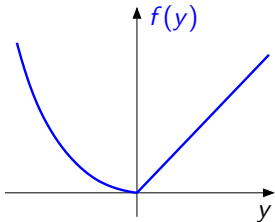
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Subdifferential of function: definition

The (Moreau) subdifferential of f, denoted by ∂f,

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$$\partial f : \mathcal{H} \to 2^{\mathcal{H}}$$

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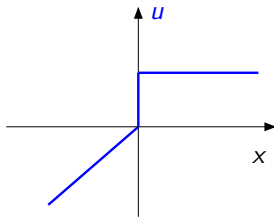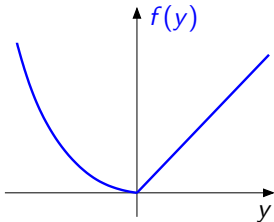$$x \to \{u \in \mathcal{H} \,|\, (\forall y \in \mathcal{H}) \; \langle y - x | u \rangle + f(x) \leq f(y)\}$$

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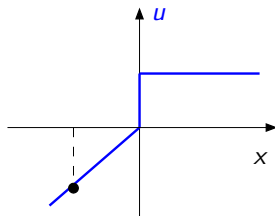$$x \to \{u \in \mathcal{H} \,|\, (\forall y \in \mathcal{H}) \; \langle y - x \,|\, u \rangle + f(x) \leq f(y)\}$$

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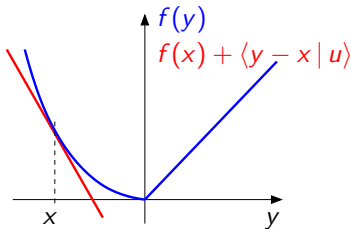
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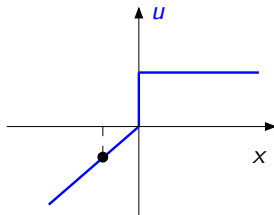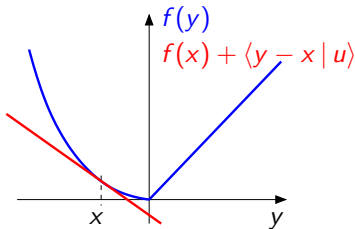$$x \to \{u \in \mathcal{H} \,|\, (\forall y \in \mathcal{H}) \, \langle y - x|u \rangle + f(x) \leq f(y)\}$$

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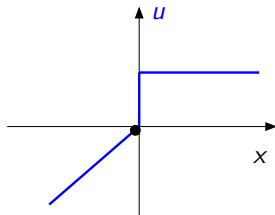$$x \to \{u \in \mathcal{H} \,|\, (\forall y \in \mathcal{H}) \ \langle y - x | u \rangle + f(x) \leq f(y)\}$$

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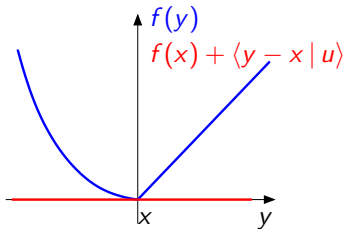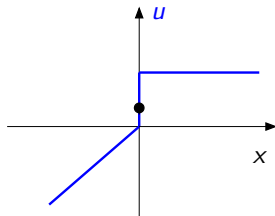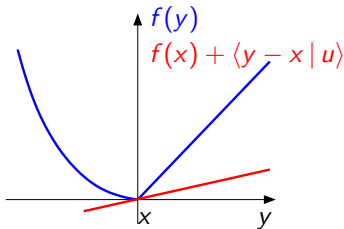$$x \to \{u \in \mathcal{H} \,|\, (\forall y \in \mathcal{H}) \; \langle y - x | u \rangle + f(x) \leq f(y)\}$$
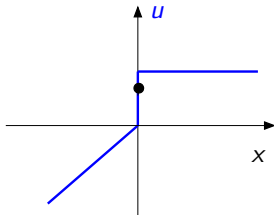
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Fermat's rule : $0 \in \partial f(x) \Leftrightarrow x \in \operatorname{Argmin} f$

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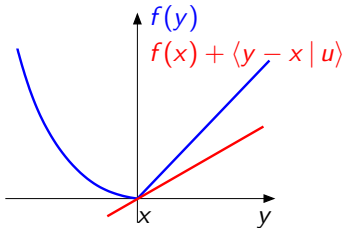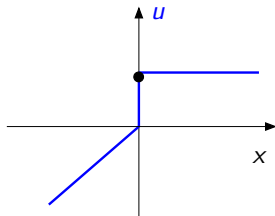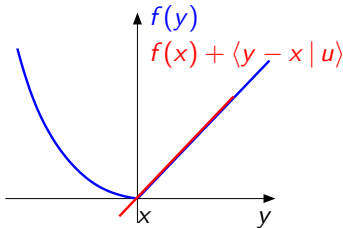$$x \to \{u \in \mathcal{H} \,|\, (\forall y \in \mathcal{H}) \; \langle y - x | u \rangle + f(x) \leq f(y)\}$$

▶ $u \in \partial f(x)$ is a subgradient of f at x.

Subdifferential of a function: properties

Let $f \colon \mathcal{H} \to \ ]-\infty, +\infty]$ be a proper function.
Its subdifferential is a monotone operator, i.e.

$$\left(\forall (x_1, x_2) \in \mathcal{H}^2\right)\left(\forall u_1 \in \partial f(x_1)\right)\left(\forall u_2 \in \partial f(x_2)\right) \quad \langle u_1 - u_2 \mid x_1 - x_2 \rangle \geq 0.$$

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▶ <u>Proof</u>:
By definition:

$$\langle x_2 - x_1 | u_1 \rangle + f(x_1) \leq f(x_2)$$
$$\langle x_1 - x_2 | u_2 \rangle + f(x_2) \leq f(x_1)$$

▶ It results that $\boxed{\langle x_1 - x_2 \mid u_1 - u_2 \rangle \geq 0}$.
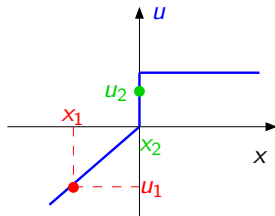
Subdifferential of a convex function: properties

If $f \colon \mathcal{H} \to \,]-\infty, +\infty]$ is convex and it is Gâteaux differentiable at x, then

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$$(\forall y \in \mathcal{H}) \qquad \langle \nabla f(x) \mid y \rangle = \lim_{\substack{\alpha \to 0 \\ \alpha \neq 0}} \frac{f(x + \alpha y) - f(x)}{\alpha}.$$

<u>Proof</u>:
For every $\alpha \in [0, 1]$ and $y \in \mathcal{H}$,

$$f\big(x + \alpha(y - x)\big) \leq (1 - \alpha)f(x) + \alpha f(y)$$

$$\Rightarrow \quad \langle \nabla f(x) \mid y - x \rangle = \lim_{\substack{\alpha \to 0 \\ \alpha \neq 0}} \frac{f\big(x + \alpha(y - x)\big) - f(x)}{\alpha} \leq f(y) - f(x)$$

Then $\nabla f(x) \in \partial f(x)$.

Subdifferential of a convex function: properties

If $f \colon \mathcal{H} \to \left]-\infty, +\infty\right]$ is convex and it is Gâteaux differentiable at x, then

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$$(\forall y \in \mathcal{H}) \qquad \langle \nabla f(x) \mid y \rangle = \lim_{\substack{\alpha \to 0 \\ \alpha \neq 0}} \frac{f(x + \alpha y) - f(x)}{\alpha}.$$

Proof:
Conversely, if $u \in \partial f(x)$, then, for every $\alpha \in [0, +\infty[$ and $y \in \mathcal{H}$,

$$f(x + \alpha y) \geq f(x) + \langle u \mid x + \alpha y - x \rangle$$

$$\Rightarrow \quad \langle \nabla f(x) \mid y \rangle = \lim_{\substack{\alpha \to 0 \\ \alpha \neq 0}} \frac{f(x + \alpha y) - f(x)}{\alpha} \geq \langle u \mid y \rangle$$

By selecting $y = u - \nabla f(x)$, it results that $\|u - \nabla f(x)\|^2 \leq 0$ and then $u = \nabla f(x)$.

Subdifferential of a convex function: properties

Let $f \colon \mathcal{H} \to \left]-\infty, +\infty\right]$ be Gâteaux differentiable on $\operatorname{dom} f$, with $\operatorname{dom} f$ a convex subset of $\mathcal{H}$.
Then, f is convex if and only if

$$(\forall (x, y) \in (\operatorname{dom} f)^2) \quad f(y) \geq f(x) + \langle \nabla f(x) \mid y - x \rangle .$$

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<u>Proof</u>:

We have already seen that the gradient inequality holds when f is convex and differentiable at $x \in \mathcal{H}$.

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Proof:

Conversely, if the gradient inequality is satisfied, we have, for every $(x,y) \in (\operatorname{dom} f)^2$ and $\alpha \in [0,1]$, $\alpha x + (1-\alpha)y \in \operatorname{dom} f$, and

$$f(x) \geq f(\alpha x + (1-\alpha)y) + (1-\alpha) \langle \nabla f(\alpha x + (1-\alpha)y) \mid x - y \rangle$$
$$f(y) \geq f(\alpha x + (1-\alpha)y) + \alpha \langle \nabla f(\alpha x + (1-\alpha)y) \mid y - x \rangle.$$

By multiplying the first inequality by α and the second one by $1 - \alpha$ and summing them, we get

$$\alpha f(x) + (1-\alpha)f(y) \geq f(\alpha x + (1-\alpha)y).$$

Subdifferential of a convex function: properties

Let $f \colon \mathcal{H} \to \left]-\infty, +\infty\right]$ be Gâteaux differentiable on $\operatorname{dom} f$, which is convex.

Then, f is convex if and only if ∇f is monotone on $\operatorname{dom} f$, i.e.

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Proof:

When f is convex, we have seen that its subdifferential is monotone and, for every $x \in \operatorname{dom} f$, $\partial f(x) = \{\nabla f(x)\}$.

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Proof:

Conversely, assume that ∇f is monotone on $\operatorname{dom} f$. For every
$(x,y) \in (\operatorname{dom} f)^2$, let $\varphi \colon [0,1] \to \mathbb{R} \colon \alpha \mapsto f(x + \alpha(y-x))$.
φ is differentiable on $[0,1]$ and

$$(\forall \alpha \in [0,1]) \qquad \varphi'(\alpha) = \langle \nabla f(x + \alpha(y-x)) \mid y - x \rangle.$$

On the other hand, for every $\alpha \in]0,1]$

$$\langle \nabla f(x + \alpha(y-x)) - \nabla f(x) \mid y - x \rangle \geq 0$$
$$\Leftrightarrow \quad \varphi'(\alpha) \geq \langle \nabla f(x) \mid y - x \rangle$$
$$\Rightarrow \quad \varphi(1) - \varphi(0) = \int_0^1 \varphi'(\alpha) d\alpha \geq \langle \nabla f(x) \mid y - x \rangle$$
$$\Leftrightarrow \quad f(y) - f(x) \geq \langle \nabla f(x) \mid y - x \rangle.$$
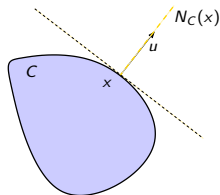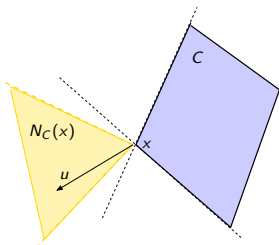
Subdifferential of a convex function: example

Let C be a nonempty subset of $\mathcal{H}$ with indicator function defined as

$$(\forall x \in \mathcal{H}) \qquad \iota_C(x) = \begin{cases} 0 & \text{if } x \in C \\ +\infty & \text{otherwise.} \end{cases}$$

For every $x \in \mathcal{H}$, $\partial \iota_C(x)$ is the normal cone to C at x defined by

$$N_C(x) = \begin{cases} \{u \in \mathcal{H} \mid (\forall y \in C) \ \langle u \mid y - x \rangle \leq 0\} & \text{if } x \in C \\ \varnothing & \text{otherwise.} \end{cases}$$

Subdifferential calculus

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.

▶ Let $f\colon \mathcal{H} \to\ ]-\infty, +\infty]$ be proper, then for every $\lambda \in\ ]0, +\infty[$
$\partial(\lambda f) = \lambda \partial f$.

▶ Let $f\colon \mathcal{H} \to\ ]-\infty, +\infty]$, $g\colon \mathcal{G} \to\ ]-\infty, +\infty]$, and $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$.
If $\operatorname{dom} g \cap L(\operatorname{dom} f) \neq \varnothing$, then

$$(\forall x \in \mathcal{H}) \qquad \partial f(x) + L^* \partial g(Lx) \subset \partial(f + g \circ L)(x).$$

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<u>Proof:</u> Let $x \in \mathcal{H}$, $u \in \partial f(x)$ and $v \in \partial g(Lx)$. We have:
$u + L^* v \in \partial f(x) + L^* \partial g(Lx)$ and

$$(\forall y \in \mathcal{H}) \qquad f(y) \geq f(x) + \langle y - x \mid u \rangle$$
$$g(Ly) \geq g(Lx) + \langle L(y - x) \mid v \rangle.$$

Therefore, by summing,

$$f(y) + g(Ly) \geq f(x) + g(Lx) + \langle y - x \mid u + L^* v \rangle.$$

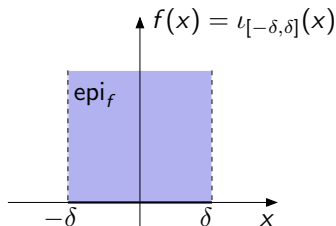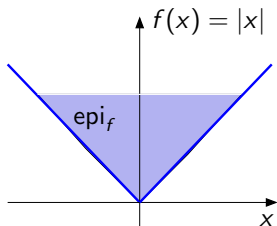We deduce that $u + L^* v \in \partial(f + g \circ L)(x)$.

Epigraph

Let $f : \mathcal{H} \to \,]{-\infty}, +\infty]$. The **epigraph** of f is

$$\operatorname{epi} f = \big\{ (x, \zeta) \in \operatorname{dom} f \times \mathbb{R} \mid f(x) \leq \zeta \big\}$$

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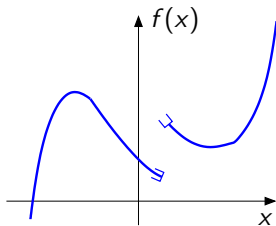
Lower semi-continuity

Let $f : \mathcal{H} \rightarrow \,]{-}\infty, +\infty]$.
f is a lower semi-continuous function on $\mathcal{H}$ if and only if epi f is closed

▶ <u>l.s.c. functions</u> ?

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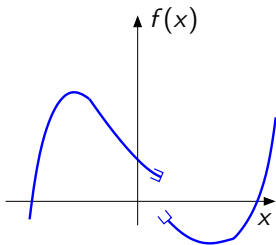
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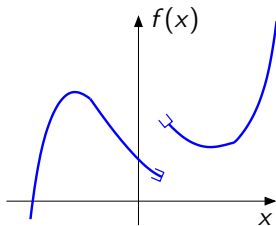
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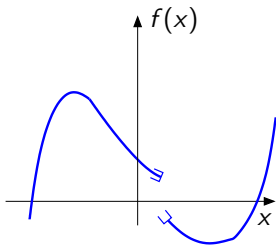
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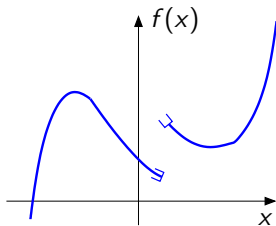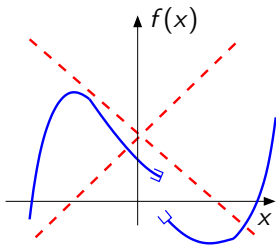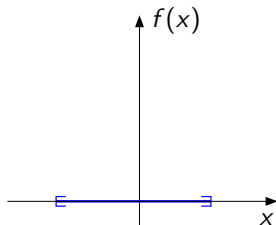# Lower semi-continuity

Let $f : \mathcal{H} \to \,]-\infty, +\infty]$.
f is a lower semi-continuous function on $\mathcal{H}$ if and only if epi f is closed

▶ <u>l.s.c. functions</u> ?

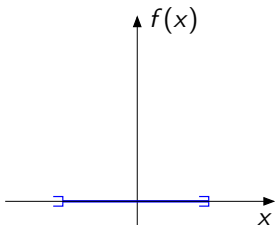# Lower semi-continuity

▶ Every continuous function on $\mathcal{H}$ is l.s.c.

▶ Every finite sum of l.s.c. functions is l.s.c.

▶ Let $(f_i)_{i \in I}$ be a family of l.s.c functions.
Then, $\sup_{i \in I} f_i$ is l.s.c.

A class of convex functions

- $\boxed{\Gamma_0(\mathcal{H})}$: class of convex, l.s.c., and proper functions from $\mathcal{H}$ to $]-\infty, +\infty]$.

- $\iota_C \in \Gamma_0(\mathcal{H}) \Leftrightarrow C$ is a nonempty closed convex set.
  <u>Proof</u>: $\mathrm{epi}_{\iota_C} = C \times [0, +\infty[$.

Subdifferential calculus

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.
Let $f \in \Gamma_0(\mathcal{H})$, $g \in \Gamma_0(\mathcal{G})$, and $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$.
If $\operatorname{int}(\operatorname{dom} g) \cap L(\operatorname{dom} f) \neq \varnothing$ or $\operatorname{dom} g \cap \operatorname{int}\big(L(\operatorname{dom} f)\big) \neq \varnothing$, then

$$\partial f + L^* \partial g \, L = \partial(f + g \circ L).$$

Particular case:

▶ If $f \in \Gamma_0(\mathcal{H})$, $g \in \Gamma_0(\mathcal{G})$, and f is finite valued, then
$\partial f + \partial g = \partial(f + g)$.

▶ If $g \in \Gamma_0(\mathcal{G})$, $L \in \mathcal{B}(\mathcal{G}, \mathcal{H})$, and $\operatorname{int}(\operatorname{dom} g) \cap \operatorname{ran} L \neq \varnothing$, then
$L^* \partial g \, L = \partial(g \circ L)$.

Subdifferential calculus

Let $(\mathcal{H})_{i \in I}$ where $I \subset \mathbb{N}$ be Hilbert spaces and let $\mathcal{H} = \bigoplus_{i \in I} \mathcal{H}_i$.
For every $i \in I$, let $f_i \colon \mathcal{H}_i \to \left] -\infty, +\infty \right]$ be a proper function. Let

$$f \colon \mathcal{H} \to \left] -\infty, +\infty \right] : x = (x_i)_{i \in I} \mapsto \sum_{i \in I} f_i(x_i)$$

Then,

$$\left(\forall x = (x_i)_{i \in I} \in \mathcal{H} \right) \qquad \partial f(x) = \underset{i \in I}{\times} \partial f_i(x_i).$$

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<u>Proof</u>: Let $x = (x_i)_{i \in I} \in \mathcal{H}$. We have

$$t = (t_i)_{i \in I} \in \underset{i \in I}{\times} \partial f_i(x_i)$$

$$\Leftrightarrow \quad (\forall i \in I)(\forall y_i \in \mathcal{H}_i) \ \ f_i(y_i) \geq f_i(x_i) + \langle t_i \mid y_i - x_i \rangle$$

$$\Rightarrow \quad \left(\forall y = (y_i)_{i \in I} \in \mathcal{H}\right) \ \ \sum_{i \in I} f_i(y_i) \geq \sum_{i \in I} f_i(x_i) + \sum_{i \in I} \langle t_i \mid y_i - x_i \rangle$$

$$\Leftrightarrow \quad \left(\forall y \in \mathcal{H}\right) \ \ f(y) \geq f(x) + \langle t \mid y - x \rangle.$$

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$$\left(\forall x = (x_i)_{i\in I} \in \mathcal{H}\right) \qquad \partial f(x) = \underset{i\in I}{\times} \partial f_i(x_i).$$

<u>Proof</u>: Conversely,

$$t = (t_i)_{i\in I} \in \partial f(x)$$
$$\Leftrightarrow \ \left(\forall y = (y_i)_{i\in I} \in \mathcal{H}\right) \ \sum_{i\in I} f_i(y_i) \geq \sum_{i\in I} f_i(x_i) + \sum_{i\in I} \langle t_i \mid y_i - x_i \rangle.$$

Let $j \in I$. By setting $(\forall i \in I \setminus \{j\}) \ y_i = x_i \in \operatorname{dom} f_i$, we get

$$\left(\forall y_j \in \mathcal{H}_j\right) \ f_j(y_j) \geq f_j(x_j) + \langle t_j \mid y_j - x_j \rangle.$$

Exercise 1: Huber function

Let $\rho > 0$ and set

$$f: \mathbb{R} \to \mathbb{R}: \ \mapsto \begin{cases} \frac{x^2}{2}, & \text{if } |x| \leq \rho \\ \rho|x| - \frac{\rho^2}{2}, & \text{otherwise.} \end{cases}$$

1. What is the domain of f ?
2. Plot the subdifferential of f.
3. Is f differentiable ? Prove that f is convex.

Exercise 2

Let $\mathcal{H}$ be a Hilbert space. Let $f \colon \mathcal{H} \to \left]-\infty, +\infty\right]$ and let $C \subset \mathcal{H}$ such that $\operatorname{dom} f \cap C \neq \varnothing$. Give a sufficient condition for $x \in \mathcal{H}$ to be a global minimizer of $f + \iota_C$.