HW 7

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HW

Here, algorithms are based on §6.4 in (Boyd et al., 2011). For more information, see §3.3 and §5 in (Boyd and Vandenberghe, 2004).

The lasso is commonly written as

$$x^* = \arg\min_x \left(\frac{1}{2} \|Ax - b\|_2^2 + \lambda \|x\|_1 \right)$$

Similar to the last homework, we can split this up into the differentiable part and non-differentiable part, which gives rise to the ADMM form.

$$\text{minimize} \ \ \|Ax - b\|_2^2 + \lambda \|z\|_1$$
$$\text{s.t.} \ \ x - z = 0$$

In other words,

$$f(x) = \frac{1}{2} \|Ax - b\|_2^2 = \frac{1}{2} x^\top A^\top A x - b^\top A x + \frac{1}{2} y^\top y = \frac{1}{2} x^\top P x + q^\top x + r$$
$$P = A^\top A$$
$$q = -A^\top b$$
$$g(z) = \lambda \|z\|_1$$
$$Ix + (-I)z = x - z = c = 0$$

So we can break up the minimization according to §4.2 to find the optimal value for x:

$$
\begin{aligned}
x^+ &= \arg\min_x \left(f(x) + \frac{\rho}{2} \|Ax - (z + 0 - u)\|_2^2 \right) \\
&= \arg\min_x \left(f(x) + \frac{\rho}{2} \|Ax - z + u\|_2^2 \right) \\
&= \arg\min_x \left(\frac{1}{2} x^\top P x + q^\top x + r + \frac{\rho}{2} \|Ax - z + u\|_2^2 \right) \\
&= \left(P + \rho I^\top I \right)^{-1} (\rho I v - q) \quad \text{[see equation (4.1) for quadratic functions]} \\
&= \left(A^\top A + \rho I \right)^{-1} \left(\rho(z - u) + A^\top b \right)
\end{aligned}
$$

Now, the update for z:

$$g(z) = \lambda \|z\|_1 = \sum_{i=1}^{p} \lambda |z_i| = \sum_{i=1}^{p} h(z_i)$$

so the objective for z is component separable, so we can minimize each element separately:

$$
\begin{aligned}
\text{minimize} \ \ &g(z) \\
\text{s.t.} \ \ &x - z = 0 \\
z_i^+ &= \arg\min_{z_i} \left(h(z_i) + \frac{\rho}{2} (x_i - z_i + u_i)^2 \right) \\
&= \arg\min_{z_i} \left(h(z_i) + \frac{\rho}{2} (z_i - (x_i + u_i))^2 \right) \\
v_i &= x_i + u_i \\
&= \arg\min_{z_i} \left(h(z_i) + \frac{\rho}{2} (z_i - v_i)^2 \right) \\
&= S_{\lambda/\rho}(v_i) \quad \text{[see §4.4.3]} \\
&= S_{\lambda/\rho}(x_i + u_i)
\end{aligned}
$$

Then finally for u,

$$u^+ = u + Ix + (-I)z - 0 = u + x - z \quad \text{[see equation (3.7)]}$$

TODO: refactor code to have "accelerated proximal gradient" and "ADMM" functions.

See R code on GitHub.

References

Stephen Boyd and Lieven Vandenberghe. *Convex optimization*. Cambridge university press, 2004. http://stanford.edu/~boyd/cvxbook/bv_cvxbook.pdf.

Stephen Boyd, Neal Parikh, Eric Chu, Borja Peleato, and Jonathan Eckstein. Distributed optimization and statistical learning via the alternating direction method of multipliers. *Foundations and Trends® in Machine Learning*, 3(1):1–122, 2011. http://stanford.edu/~boyd/papers/pdf/admm_distr_stats.pdf.