

① takes the 1st order approximation of the 1st term, and the 2nd order approximation of the other terms, and only updates z for now.

$$\begin{aligned}
 & g(x + \Delta, z) \quad (\text{ignore}) \\
 & = (n + \nu \ln) (\log \text{Tr}(F(x)z)) + \frac{1}{\text{Tr}(F(x)z)} \sum_{i=1}^m \text{Tr}(F_i z) \Delta x_i \\
 & \quad - \sum_{i=1}^m \text{Tr}(F_i x^{-1} F_i) \Delta x_i + \frac{1}{2} \text{Tr} \left[\left(\sum_{i=1}^m \Delta x_i F_i \right) F(x)^{-1} \left(\sum_{j=1}^m \Delta x_j F_j \right) F(x) \right] \\
 & \quad - \log \det F(x) - \log \det z - n \log 2 \quad (\text{ignore})
 \end{aligned}$$

$$\begin{aligned}
 & = \frac{n + \nu \ln}{\text{Tr}(F(x)z)} \sum_{i=1}^m \text{Tr}(F_i z) \Delta x_i - \text{Tr} F^{-1} \left(\sum_{i=1}^m \Delta x_i F_i \right) \\
 & \quad + \frac{1}{2} \text{Tr} \left[\left(\sum_{i=1}^m \Delta x_i F_i \right) F^{-1} \left(\sum_{j=1}^m \Delta x_j F_j \right) F^{-1} \right] + \text{const.}
 \end{aligned}$$

as we have the feasible condition:

$$\text{Tr}(Fz) = c$$

$$\rho \triangleq \frac{n + \nu \ln}{\text{Tr}(F(x)z)} = \frac{n + \nu \ln}{c^T x + \text{Tr} F_0 z}$$

$$(\text{and } \sum_{i=1}^m \text{Tr}(F_i z) \Delta x_i = c^T \Delta x)$$

$$\therefore \text{SDP} = \underset{\Delta x \in \mathbb{R}^n}{\text{argmax}} \left(\rho c^T \Delta x + \dots \right)$$

①

$$\begin{cases} D = \rho F z F - F \\ S = F \end{cases}$$

equivalent to (57)

②

② similarly, we have the update of z .

$$\begin{cases} D = \rho \bar{F} - z^{-1} \\ S = z^{-1} \end{cases}$$

obtain $\Delta x, \Delta z$