

Master M2 MVA 2021/2022 - Convex Optimization, Algorithms and Applications - Homework 3

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In [1]: import numpy as np
import matplotlib.pyplot as plt
```

1. LASSO and its dual problem

The LASSO problem rewrites

$$\min_w \frac{1}{2} \|Xw - y\|_2^2 + \lambda \|w\|_1 = \min_{w,z} \frac{1}{2} \|z\|_2^2 + \lambda \|w\|_1$$
$$z = Xw - y$$

The Lagrangian is given by

$$\mathcal{L}(w, z, v) = \frac{1}{2} \|z\|_2^2 + \lambda \|w\|_1 + v^\top (Xw - y - z)$$

Then the dual function is

$$\inf_{w,z} \mathcal{L}(w, z, v) = \inf_z \frac{1}{2} \|z\|_2^2 - z^\top v + \inf_w \lambda \|w\|_1 - w^\top (-X^\top v) - v^\top y \quad (\text{separability})$$
$$= -\sup_z \left(z^\top v - \frac{1}{2} \|z\|_2^2 \right) - \lambda \sup_w \left(w^\top (-\frac{1}{\lambda} X^\top v) - \|w\|_1 \right) - v^\top y$$

(first term maximized for $z = v$, second term maximized depending only on sign and finiteness of w)

$$= -\left(\frac{1}{2} \|v\|_2^2\right)^* (v) - \lambda (\|v\|_1)^* \left(-\frac{1}{\lambda} X^\top v\right) - v^\top y$$
$$= -\frac{1}{2} \|v\|_2^2 - v^\top y - \iota_{\{-1 \leq -\frac{1}{\lambda} X^\top v \leq 1\}}$$

Thereby the dual problem is

$$\max_v -\frac{1}{2} \|v\|_2^2 - v^\top y = -\min_v \frac{1}{2} \|v\|_2^2 + v^\top p = -\min_v v^\top Qv + v^\top p$$
$$\|X^\top v\|_\infty \leq \lambda \quad \|X^\top v\|_\infty \leq \lambda \quad Av \leq b$$
$$\text{with } Q = \frac{1}{2} I, p = y$$
$$A = \begin{pmatrix} X^\top \\ -X^\top \end{pmatrix}, b = \lambda \mathbf{1}$$

```
In [2]: def primal(w, X, y, lambda):
    return np.linalg.norm(X @ w - y, 2)**2 / 2 + lambda * np.linalg.norm(w, 1)

def dual(v, Q, p):
    return (v @ Q @ v).sum(axis=-1) + v @ p

def objective(v, Q, p, A, b, t):
    if np.any(b <= A @ v.T):
        return np.inf
    return t * dual(v, Q, p) - np.log(b - A @ v).sum()

def gradient(v, Q, p, A, b, t):
    return t * (2 * Q @ v + p) + A.T @ (b - A @ v)**(-1)

def hessian(v, Q, p, A, b, t):
    return t * 2 * Q + (A.T @ (b - A @ v)**(-2)) @ A
```

2. Implementing the barrier method to solve QP

```
In [3]: def backtracking_line_search(f, v, dv, grad_f_v, alpha=.5, beta=.9):
    step_size = 1

    while f(v + step_size * dv) > f(v) + alpha * step_size * grad_f_v.T @ dv:
        step_size *= beta
    return step_size

def centering_step(Q, p, A, b, t, v0, eps, nb_max_iter=20):
    obj = lambda v: objective(v, Q, p, A, b, t)
    grad = lambda v: gradient(v, Q, p, A, b, t)
    hess = lambda v: hessian(v, Q, p, A, b, t)

    v = v0
    v_list = [v]
    stopping_criterion = np.inf

    # Newton's method
    for iteration in range(nb_max_iter):
        grad_v = grad(v)
        L_inv = np.linalg.inv(np.linalg.cholesky(hess(v)))
        L_inv_grad = L_inv @ grad_v
        dv = -L_inv.T @ L_inv_grad
        step_size = backtracking_line_search(obj, v, dv, grad_v)
        v = v + step_size * dv
        v_list.append(v)
        stopping_criterion = np.linalg.norm(L_inv_grad) / 2

        if stopping_criterion < eps:
            break

    return v_list

def barr_method(Q, p, A, b, v0, eps, mu=15):
    v_list = [v0]
    m = len(A)
    t = 1

    while m/t > eps/2: # eps/2 precision duality gap
        # return center point with eps/2 precision
        vs = centering_step(Q, p, A, b, v_list[-1], eps/2)
        v_list += vs
        t *= mu

    return np.array(v_list) # eps total precision on result
```

3. Testing

```
In [4]: def get_params(n, d, lambda):
    # primal params
    X = np.random.randn(n, d)
    y = np.random.randn(n) + 3*lambda

    # dual params
    Q = np.eye(n) / 2
    p = y
    A = np.concatenate((X.T, -X.T), axis=0)
    b = lambda * np.ones(2*d)

    # init
    v0 = np.zeros(n)

    return X, y, Q, p, A, b, v0
```

```
In [5]: n, d, lambda = 20, 50, 10
X, y, Q, p, A, b, v0 = get_params(n, d, lambda)
eps = 1e-9
```

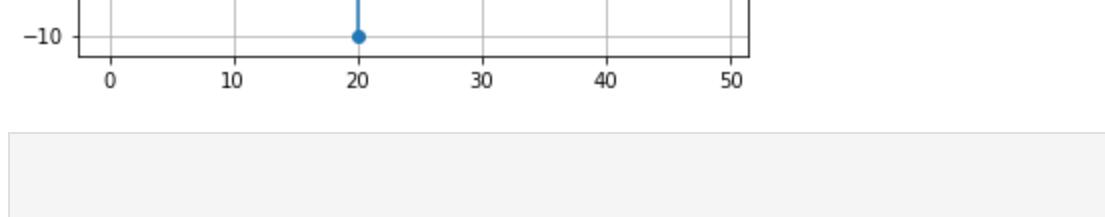
```
In [6]: mu_values = [2, 15, 50, 100, 500, 1000]
f_vals_list, f_star_list = [], []
for mu in mu_values:
    print(f"computing barrier method for mu = {mu}")
    traj = barr_method(Q, p, A, b, v0, eps, mu)

    v_star = traj[-1]
    f_vals = dual(traj, Q, p)
    f_vals_list.append(f_vals)
    f_star_list.append(f_vals.min())
f_star = min(f_star_list)

plt.figure(figsize=(9, 6))
for mu_id in range(len(mu_values)):
    plt.semilogy(f_vals_list[mu_id] - f_star, label=f"\mu={mu_values[mu_id]}")
plt.hlines(eps, 0, len(f_vals_list[0]), 'k', linestyles=':', label="\epsilon")
plt.xlabel('Newton iterations t'), plt.ylabel('f(v_t) - f^*')
plt.title('Impact of \mu on convergence'), plt.legend(), plt.grid()
plt.show()
```

computing barrier method for $\mu = 2$
computing barrier method for $\mu = 15$
computing barrier method for $\mu = 50$
computing barrier method for $\mu = 100$
computing barrier method for $\mu = 500$
computing barrier method for $\mu = 1000$

Impact of μ on convergence



which gives $\text{sign}(w^*)$. We then get

$$w^* = (X \text{ diag}(\text{sign}(w^*))^+ (v^* + y)$$

eventually corrected for right signs.

```
In [7]: XTv = X.T @ v_star
sign_w = np.zeros(d)
sign_w[XtV <= -lambda] = +1
sign_w[XtV >= +lambda] = -1
w_star = np.linalg.pinv(X * sign_w) @ (v_star + y)
w_star[sign_w<0] = -np.abs(w_star[sign_w<0])
w_star[sign_w>0] = np.abs(w_star[sign_w>0])
```

```
print("d(v*) = ", -dual(v_star, Q, p))
print("p(w*) = ", primal(w_star, X, y, lambda))
```

```
plt.stem(w_star), plt.grid(), plt.title("$w^*$ obtained from dual optimizer")
plt.show()
```

$d(v^*) = 894.659198868961$

$p(w^*) = 894.6591989068964$

w^* obtained from dual optimizer


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In [ ]:
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