

Homework 1: GD, Momentum, and SGD

Submission Guidelines: Your deliverables shall consist of 2 separate files – (i) A PDF file: Please compile all your write-ups and your report into one .pdf file (photos/scanned copies are acceptable; please make sure that the electronic files are of good quality and reader-friendly); (ii) A zip file: Please compress all your source code into one .zip file. Please submit your deliverables via E3.

✓ Problem 1 (Strong Convexity)

(15 points)

As discussed in Lecture 4, the following are three equivalent characterization of strong convexity for a continuously differentiable function $f : X \rightarrow \mathbb{R}$:

- ✓ Condition 1: There exists some $\mu > 0$ such that for any $x, y \in X$,

$$f(y) \geq f(x) + \nabla f(x)^\top (y - x) + \frac{\mu}{2} \|y - x\|^2. \quad (1)$$

- ✓ Condition 2: There exists some $\mu > 0$ such that for any $x, y \in X$,

$$(\nabla f(x) - \nabla f(y))^\top (x - y) \geq \mu \|x - y\|^2. \quad (2)$$

- ✓ Condition 3: If f is twice continuously differentiable, then there exists some $\mu > 0$ such that for any $x \in X$,

$$\nabla^2 f(x) - \mu I \succ 0. \quad (3)$$

Please verify the above conditions for strong convexity. (Hint: Note that you need to show that each condition holds if and only if f is strongly convex.)

Problem 2 (First-Order Methods for 1-Dimensional Optimization)

(5+5+15=25 points)

Let us consider the following function

$$f(x) = \begin{cases} 25x^2, & x < 1 \\ x^2 + 48x - 24, & 1 \leq x \leq 2 \\ 25x^2 - 48x + 72, & x > 2. \end{cases} \quad (4)$$

- ✓ (a) Show that f is 2-strongly convex and L -smooth. What is the smoothness constant L ?

- ✓ (b) Please find the global minimizer of f .

- ✓ (c) Write a short Python program (use the filename `gd_hb_nag.py`) to run the following three first-order methods:

- Gradient descent (GD) with a constant step size $\eta = 1/50$.
- Heavy-ball momentum (HB) with gradient step size $\eta = 1/18$ and momentum step size $\theta = 4/9$.
- Nesterov's accelerated gradient (NAG) with gradient step size $\eta = 1/50$ and momentum step size $\theta = 2/3$.

Suppose the initial point $x_0 = 3$ and the initial momentum is 0. (i) Plot the sub-optimality gap in function values (i.e., $f(x_t) - f(x^*)$) vs number of iterations t for the above three methods. (ii) Plot the distance from the optimal solution (i.e., $|x_t - x^*|$) vs number of iterations t for the above three methods. For GD and HB, please

also plot the upper bounds on $|x_t - x^*|$ discussed in the lectures. (iii) Discuss whether the actual performance is closely aligned with the upper bounds.

Problem 3 (Nesterov's Accelerated Gradient)

(5+5+5+5=25 points)

Recall from Lecture 9 that we have reformulated Nesterov's accelerated gradient as an ordinary differential equation and established the convergence. In this problem, let us formally prove the convergence rate of the original form of the Nesterov's method step by step. Recall that in each iteration, Nesterov's method with a step size $\eta_t = 1/L$ proceeds as follows: Given any initial points x_1, y_1 that satisfy $x_1 = y_1$,

$$x_{t+1} = y_t - \frac{1}{L} \nabla f(y_t) \quad (5)$$

$$y_{t+1} = x_{t+1} - \frac{1 - \theta_t}{\theta_{t+1}} (x_{t+1} - x_t) \quad (6)$$

$$\theta_{t+1} = \frac{1 + \sqrt{1 + 4\theta_t^2}}{2}, \quad \theta_0 = 0. \quad (7)$$

Note that (7) implies that $\theta_{t+1}^2 - \theta_t^2 = 0$.

(a) Show that for any $x, y \in \mathbb{R}^d$, we have

$$f(y - \frac{1}{L} \nabla f(y)) - f(x) \leq -\frac{1}{2L} \|\nabla f(y)\|^2 - \nabla f(y)^\top (x - y). \quad (8)$$

(Hint: Use convexity and smoothness)

(b) By leveraging the result in (a), show that

$$f(x_{t+1}) - f(x_t) \leq -\frac{L}{2} \|x_{t+1} - y_t\|^2 + L(x_{t+1} - y_t)^\top (x_t - y_t). \quad (9)$$

Similarly, by leveraging the result in (a), show that

$$f(x_{t+1}) - f(x^*) \leq -\frac{L}{2} \|x_{t+1} - y_t\|^2 + L(x_{t+1} - y_t)^\top (x^* - y_t). \quad (10)$$

(c) By adding $\theta_t(\theta_t - 1)$ times of (9) and θ_t times of (10), show that

$$\theta_t^2 \Delta_{t+1} - \theta_{t-1}^2 \Delta_t \leq -\frac{L}{2} (\|\theta_t(x_{t+1} - y_t)\|^2 + 2\theta_t(x_{t+1} - y_t)^\top \underbrace{(\theta_t y_t - (\theta_t - 1)x_t - x^*)}_{=: \phi_t}) \quad (11)$$

(d) By completing the square for the RHS of (11) and using the update rule of Nesterov's method, show that

$$\theta_t^2 \Delta_{t+1} - \theta_{t-1}^2 \Delta_t \leq \frac{L}{2} (\|\phi_t\|^2 - \|\phi_{t+1}\|) \quad (12)$$

(e) Finally, by using an induction argument, show that the convergence rate of Nesterov's method is

$$f(x_t) - f(x^*) \leq \frac{2L\|x_1 - x^*\|^2}{t^2}. \quad (13)$$


Problem 4 (Gurobi Optimizer)

(10 points)

In this problem, you have the nice opportunity to play with the useful Gurobi optimization solver. You can install the Python API of Gurobi by following the instruction at:

<https://support.gurobi.com/hc/en-us/articles/4534161999889-How-do-I-install-Gurobi-Optimizer>.

✓ Please first take a look at the attached Gurobi example **QP.ipynb**. More examples can be found at

https://www.gurobi.com/documentation/current/examples/example_code.html.

- ✓ Based on the example code **QP.py**, try to write a Python script to leverage Gurobi to solve the following *Markowitz Portfolio Optimization* problem:

$$\text{Minimize}_x \quad -p^\top x + \mu \cdot x^\top \Sigma x \quad (14)$$

$$\text{subject to} \quad \mathbf{1}^\top x = 1, x \succeq 0, \quad (15)$$

where $x \in \mathbb{R}^4$, $\mathbf{1} = [1, 1, 1, 1]^\top$, $p = [0.12, 0.1, 0.07, 0.03]^\top$, and $\Sigma \in \mathbb{R}^{4 \times 4}$ is a symmetric matrix defined as

$$\Sigma = \begin{pmatrix} 0.2 & -0.03 & 0 & 0 \\ -0.03 & 0.1 & -0.02 & 0 \\ 0 & -0.02 & 0.05 & 0 \\ 0 & 0 & 0 & 0.01 \end{pmatrix} \quad (16)$$

Please report the optimal function values $f(x^*)$ and optimal solutions x^* under different parameters $\mu \in \{0, 0.1, 1.0, 2.0, 5.0, 10.0\}$.

Problem 5 (SGD and SVRG)

(35 points)

In Lectures 6-7, we learned two useful gradient-based algorithms, SGD and SVRG, as well as their convergence analysis. Let us compare these two algorithms empirically in terms of convergence behavior. Specifically, we will evaluate SGD and SVRG in a way similar to Figure 2 of the SVRG paper (<https://papers.nips.cc/paper/2013/file/ac1dd209cbcc5e5d1c6e28598e8cbbe8-Paper.pdf>) on MNIST dataset under both convex and non-convex loss functions. To facilitate gradient computation, you may write your code in either PyTorch or TensorFlow (though the sample code presumes PyTorch framework). If you are a beginner in learning the deep learning framework, please refer to the following tutorials:

- PyTorch: <https://pytorch.org/tutorials/>
- Tensorflow: <https://www.tensorflow.org/tutorials>

For the deliverables, please submit the following:

- Technical report: Please summarize all your experimental results in 1 single report (and please be brief)
- All your source code

(a) We start from the logistic regression with the convex loss (see Section 5 of SVRG paper for more details).

- Read through **sgd.py**, **svrg.py**, **train.py**, and **utils.py** and then implement the member functions of several classes (e.g., **SVRG**) as well as several other helper functions (e.g., **MNIST_logistic**).
- Moreover, plot figures similar to Figures 2(a)-(b) in the SVRG paper (Note: The x-axis of Figures 2(a)-(b) is the computational cost measured by the number of gradient computations divided by the size of the dataset). To create a figure like Figure 2(b) in the SVRG paper, you would need to find the primal optimal value (e.g., by running GD for sufficiently many iterations).

(b) Based on (a), redo the same things under a single-layer neural network classifier.

Please briefly summarize your results in the report and document all the hyperparameters (e.g. learning rates and batch size) of your experiments.

1. Recall that we say a function f is μ -strongly convex if $\forall x, y \in \text{Domain}, f(\alpha x + (1-\alpha)y) \leq \alpha f(x) + (1-\alpha)f(y) - \frac{\mu}{2} \alpha(1-\alpha) \|x-y\|^2$. (iv)
 \Rightarrow Condition 1.

Let $0 < \alpha < 1$.

By subtracting $f(x)$ on (iv) both sides, we have

$$f(\alpha x + (1-\alpha)y) - f(x) \leq (1-\alpha)(f(y) - f(x)) - \frac{\mu}{2} \alpha(1-\alpha) \|x-y\|^2.$$

And divide α ,

$$\frac{f(\alpha x + (1-\alpha)y) - f(x)}{\alpha} \leq \frac{(1-\alpha)(f(y) - f(x)) - \frac{\mu}{2} \alpha(1-\alpha) \|x-y\|^2}{\alpha}.$$

||

$$\Rightarrow \frac{f(\alpha x + (1-\alpha)y) - f(x)}{\alpha} \leq f(y) - f(x) - \frac{\mu}{2} \alpha \|x-y\|^2$$

Let $1-\alpha \rightarrow 0$. (i.e. $\alpha \rightarrow 1$)

$$\lim_{\alpha \rightarrow 1} \frac{f(\alpha x + (1-\alpha)y) - f(x)}{\alpha} = \lim_{\alpha \rightarrow 1} \frac{\nabla f(\alpha x + (1-\alpha)y)^T (y-x)}{-1}$$

L'Hôpital's Rule

$$= \nabla f(x)^T (y-x).$$

(f is C^1)

$$\text{Thus, } \nabla f(x)^T (y-x) \leq f(y) - f(x) - \frac{\mu}{2} \|y-x\|^2.$$

$$\text{Hence, } f(y) \geq f(x) + \nabla f(x)^T (y-x) + \frac{\mu}{2} \|y-x\|^2. \quad \square$$

pf Condition 1 \Rightarrow Condition 2

~~$$f(y) \geq f(x) + \nabla f(x)^T (y-x) + \frac{\mu}{2} \|y-x\|^2.$$~~

~~$$+ f(x) \geq f(y) + \nabla f(y)^T (x-y) + \frac{\mu}{2} \|x-y\|^2.$$~~

$$(\nabla f(x) - \nabla f(y))^T (x-y) \geq \mu \|x-y\|^2. \quad \square$$

pf Condition 2 \Rightarrow Condition 3.

Since f is twice continuously differentiable, by Taylor Theorem

$$(\nabla f(x) - \nabla f(y))^T (x-y) \geq \mu \|x-y\|^2$$

$$\nabla f(y) = \nabla f(x) + \nabla^2 f(x)(y-x) + o(\|y-x\|)$$

$$\Rightarrow (\nabla^2 f(x)(y-x))^T (x-y) - o(\|y-x\|)^T (x-y) \geq \mu \|x-y\|^2$$

$$\text{Let } Z = y-x.$$

$$\Rightarrow Z^T \nabla^2 f(x) Z + o(\|Z\|^2) \geq \mu \|Z\|^2$$

$$\Rightarrow Z^T (\nabla^2 f(x) - \mu I) Z \geq o(\|Z\|^2) \quad \text{---} \otimes$$

Claim: If λ is an eigen vector of $\nabla^2 f(x)$, then $\lambda \geq \mu$.

If not, that is $\lambda < \mu$ with eigenvector $w \neq \vec{0}$.

$$\text{By } \otimes, (\lambda - \mu) w^T w \geq o(\|w\|)^2.$$

$$\text{Then } (\lambda - \mu) \geq \frac{o(\|w\|^2)}{\|w\|^2}.$$

$$\text{Since } \lim_{\|w\| \rightarrow 0} \frac{o(\|w\|^2)}{\|w\|^2} = 0, \text{ we have } \lambda \geq \mu. *$$

$$Vd \neq 0.$$

[↑] If w is an eigenvector, dw is also an eigenvector
Thus, for any eigenvalue λ of $\nabla^2 f(x)$, $\lambda \geq \mu$.

$$\text{Hence, } \nabla^2 f(x) - \mu I > 0. \quad \text{---} \otimes$$

pf Condition 3 \Rightarrow (i)

By Taylor Theorem, we have

$$f(x) = f(y) + \nabla f(y)^T (x-y) + \frac{1}{2} (x-y)^T \nabla^2 f(z) (x-y)$$

$$\geq f(y) + \nabla f(y)^T (x-y) + \frac{1}{2} \mu \|x-y\|^2 \quad (\because \nabla^2 f(x) - \mu I > 0 \quad \forall x \in X)$$

$$(i) \Rightarrow (iv) \quad f(x) \geq f(y) + \nabla f(y)^T (x-y) + \frac{\mu}{2} \|x-y\|^2. \quad \text{---} \otimes$$

Let $Z = \alpha x + (1-\alpha)y$, where $\alpha \in [0, 1]$.

$$\text{By } \otimes, f(y) \geq f(Z) + \nabla f(Z)^T (y-Z) + \frac{\mu}{2} \|y-Z\|^2$$

$$f(x) \geq f(Z) + \nabla f(Z)^T (x-Z) + \frac{\mu}{2} \|x-Z\|^2$$

$$(1-\alpha)(x-y) \quad (1-\alpha)(x-y)$$

$$\text{Thus, } f(y) \geq f(z) + \alpha \triangleright f^T(z)(y-x) + \frac{\mu}{2} \alpha \|x-y\|^2 \quad (\text{in purple})$$

$$(f(x) \geq f(z) + (1-\alpha) \triangleright f^T(z)(x-y) + \frac{\mu}{2} (1-\alpha) \|x-y\|^2) \times \alpha$$

$$\alpha f(x) + (1-\alpha) f(y) - \mu (1-\alpha) \alpha \|x-y\|^2 \geq f(z) = f(\alpha x + (1-\alpha)y).$$

$$\text{Since } \mu (1-\alpha) \alpha \|x-y\|^2 \geq 0,$$

$$\alpha f(x) + (1-\alpha) f(y) - \frac{\mu}{2} (1-\alpha) \alpha \|x-y\|^2 \geq f(z) = f(\alpha x + (1-\alpha)y).$$

Hence, f is μ -strongly convex. \blacksquare

We conclude that

$$\mu\text{-strongly} \Leftrightarrow \text{Condition 1} \Rightarrow \text{Condition 2} \Rightarrow \text{Condition 3}$$



Therefore, each of the above Conditions is equivalent to μ -strongly. \blacksquare

2.(a) Recall that f is μ -strongly convex

if ① f is continuously differentiable function

$$\text{② } (\nabla f(x) - \nabla f(y))^\top (x-y) \geq \mu \|x-y\|^2 \quad \forall x, y \in X$$

Thus, we need to show that ① and ② for $\mu=2$

① f is continuously differentiable

$$f'(x) = \begin{cases} 50x & , x < 1 \\ 2x+48 & , 1 \leq x \leq 2 \\ 50x-48 & , x > 2 \end{cases}$$

I. Since $\lim_{h \rightarrow 0^+} \frac{f(1+h) - f(1)}{h} = 2 \times 1 + 48 = 50$,

$$\lim_{h \rightarrow 0^-} \frac{f(1+h) - f(1)}{h} = 50 \quad //$$

$$\lim_{h \rightarrow 0} \frac{f(1+h) - f(1)}{h} = 50.$$

Thus, f is differentiable at $x=1$.

II. Since $\lim_{h \rightarrow 0^+} \frac{f(2+h) - f(2)}{h} = 50 \times 2 - 48 = 52$,

$$\lim_{h \rightarrow 0^-} \frac{f(2+h) - f(2)}{h} = 2 \times 2 + 48 = 52 \quad //$$

$$\lim_{h \rightarrow 0} \frac{f(2+h) - f(2)}{h} = 52.$$

Thus, f is differentiable at $x=2$.

III. f is differentiable at the others.

And f' is continuous since

I. $\lim_{h \rightarrow 0^+} f'(1+h) = 2 \times 1 + 48 = 50$

//

$$\lim_{h \rightarrow 0^-} f'(1+h) = 50 \times 1 = 50$$

$\Rightarrow \lim_{h \rightarrow 0} f'(1+h) = 50 = f'(1) \Rightarrow f'$ is continuous at $x=1$

II. $\lim_{h \rightarrow 0^+} f'(2+h) = 2 \times 2 + 48 = 52$

//

$$\lim_{h \rightarrow 0^-} f'(2+h) = 50 \times 2 - 48 = 52$$

$$\Rightarrow \lim_{h \rightarrow 0} f'(2+h) = 52 = f(2)$$

$\Rightarrow f'$ is continuous at $x=2$.

III. f' is continuous at the others.

Thus, f is continuously differentiable.

$$② (f(x) - f(y))^T (x-y) \geq 2 \|x-y\|^2 \quad \forall x, y \in X$$

Case 1: $x < 1 \wedge y < 1$

We need to show $(50x - 50y)(x-y) \geq 2(x-y)^2$

$$\begin{array}{c} \uparrow \\ 50(x-y)^2 \geq 2(x-y)^2 \end{array}$$

$$\begin{array}{c} \uparrow \\ 48(x-y)^2 \geq 0 \end{array}$$

Since $48(x-y)^2 \geq 0$, thus $(50x - 50y)(x-y) \geq 2(x-y)^2$.

Case 2: $x < 1 \wedge 1 \leq y \leq 2$

We need to show $(50x - 2y - 48)(x-y) \geq 2(x-y)^2$

If $x=y$: trivially holds

If not, it is equivalent to show

$$50x - 2y - 48 \leq 2(x-y) \Leftrightarrow 48x \leq 48$$

Since $x < 1$ and $1 \leq y \leq 2$, $48x < 48 \leq 48$.

Thus, $(50x - 2y - 48)(x-y) \geq 2(x-y)^2$

Case 3: $x < 1 \wedge y > 2$

We need to show $(50x - 50y + 48)(x-y) \geq 2(x-y)^2$.

It is equivalent to show

$$50x - 50y + 48 \leq 2(x-y) \Leftrightarrow 48x - 48y \leq -48$$

Since $x < 1 \wedge y > 2$, $48x - 48y < 48 \times 1 - 48 \times 2 = -48 \leq -48$.

Thus, $(50x - 50y + 48)(x - y) \geq (x - y)^2$.

Case 4 $1 \leq x \leq 2 \wedge 1 \leq y \leq 2$

We need to show $(2x - 2y)(x - y) \geq 2(x - y)^2$.

Since $(2x - 2y)(x - y) = 2(x - y)^2 \geq 2(x - y)^2$.

Thus, $(2x - 2y)(x - y) \geq 2(x - y)^2$

Case 5 $1 \leq x \leq 2 \wedge y > 2$

We need to show $(2x + 48 - 50y + 48)(x - y) \geq 2(x - y)^2$

If $x - y = 0$, trivially.

If not, it is equivalent to show

$$2x - 50y + 96 \geq 2(x - y) \Leftrightarrow -48y \leq -96 \Leftrightarrow y \geq 2$$

↑
Yes
(since $y > 2$)

Case 6 $x > 2 \wedge y > 2$

We need to show $(50x - 50y)(x - y) \geq 2(xy)^2$.

Since $(50x - 50y)(x - y) = 50(x - y)^2 \geq 2(xy)^2$.

Thus, $(50x - 50y)(x - y) \geq 2(xy)^2$

Case 7 The other cases

Since $(\nabla f(x) - \nabla f(y))^T(x - y) \geq \mu \|x - y\|^2$

$\Leftrightarrow (\nabla f(y) - \nabla f(x))^T(y - x) \geq \mu \|y - x\|^2$.

We can apply Case 1 ~ Case 6 Proofs.

Hence, by ① and ②, f is 2-strongly convex.

$$f'(x) = \begin{cases} 50x, & x < 1 \\ 2x + 48, & 1 \leq x \leq 2 \\ 50x - 48, & x > 2 \end{cases}$$

Claim f is 50-smooth, that is $|\nabla f(x) - \nabla f(y)| \leq 50|x-y| \forall x, y \in \mathbb{R}$.

Case 1: $x < 1 \wedge y < 1$ L=50 is tight

$$|\nabla f(x) - \nabla f(y)| = 50|x-y| \leq 50|x-y| = L|x-y|$$

Case 2: $1 \leq x \leq 2 \wedge 1 \leq y \leq 2$

$$|\nabla f(x) - \nabla f(y)| = 2|x-y| \leq 50|x-y| = L|x-y|$$

Case 3: $x > 2 \wedge y > 2$

$$|\nabla f(x) - \nabla f(y)| = 50|x-y| \leq L|x-y|$$

Case 4: $x > 2 \wedge 1 \leq y \leq 2$

$$|\nabla f(x) - \nabla f(y)| = |50x - 48 - 2y - 48|$$

$$= 50x - 2y - 96 \stackrel{\textcolor{blue}{\circlearrowleft}}{\leq} 50(x-y) = L|x-y|$$

$$\stackrel{\textcolor{blue}{\Downarrow}}{48y \leq 96}$$

$$y \leq 2 \quad \text{ok (since } 1 \leq y \leq 2)$$

Case 5: $x > 2 \wedge y < 1$

$$|\nabla f(x) - \nabla f(y)| = |50x - 48 - 50y|$$

$$= 50(x-y) - 48 \leq 50(x-y) = L|x-y|$$

Case 6: $1 \leq x \leq 2 \wedge y < 1$

$$|\nabla f(x) - \nabla f(y)| = |2x + 48 - 50y|$$

$$= 2x + 48 - 50y \stackrel{\textcolor{blue}{\circlearrowleft}}{\leq} 50(x-y) = L|x-y|$$

$$\stackrel{\textcolor{blue}{\Downarrow}}{48x \geq 48}$$

$$\stackrel{\textcolor{blue}{\Downarrow}}{x \geq 1 \quad \text{ok (since } 1 \leq x \leq 2)}$$

Case 7: The other case.

Similarly, since $|\nabla f(x) - \nabla f(y)| \leq 50|x-y|$ is equivalent to $|\nabla f(y) - \nabla f(x)| \leq 50|y-x|$.

We can apply Case 1 ~ Case 6 Proofs.

Hence, f is 50-smooth.

$$2.(b) 25x^2 \stackrel{\min}{=} 0 \text{ when } x < 1$$

$\uparrow \text{achieve when } x=1$

$$x^2 + 48x - 24 = (x+24)^2 - 576 - 24$$

$$= (x+24)^2 - 600$$

$$\stackrel{\min}{=} 25^2 - 600 = 25 \text{ when } 1 \leq x \leq 2$$

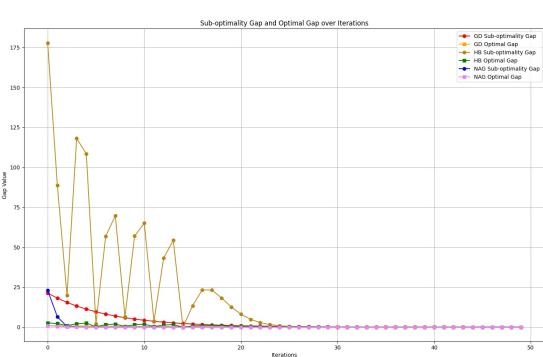
$$25x^2 - 48x + 72 \text{ achieve minimum when } x = \frac{24}{25}$$

$$25x^2 - 48x + 72 > 25x^2 - 48x + 2 + 72$$

$$= 76 \text{ when } x > 2$$

Thus, global minimizer of $f = \{0\}$

2.(c)



① We change $\eta = \frac{2}{\mu+L} = \frac{2}{2+50} = \frac{1}{26}$, and using the following bound.

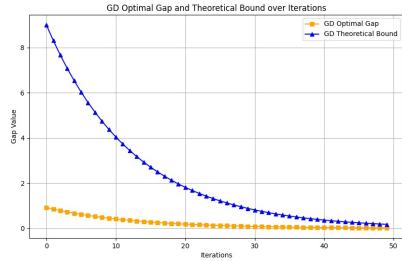
Theorem (Convergence of GD under strong convexity and smoothness):

Let f be μ -strongly convex and L -smooth. Under GD with constant step sizes $\eta = 2/(\mu + L)$, we have

$$\|x_t - x^*\| \leq \left(\frac{\kappa - 1}{\kappa + 1}\right)^t \|x_0 - x^*\|^2$$

($\kappa := L/\mu$ is called the condition number)

We get



② We change $\eta = \frac{4}{(JL + J\mu)^2}$, $\Theta = \max(\{|1 - \sqrt{\eta L}|, |1 - \sqrt{\eta \mu}|\})^2$
and using the following bound.

Theorem (Convergence of HB under strong convexity and smoothness):

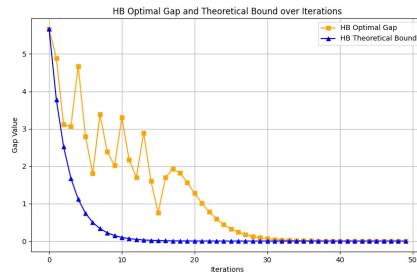
Let f be μ -strongly convex and L -smooth quadratic problems. Let $\eta_t = 4/(\sqrt{L} + \sqrt{\mu})^2$ and $\theta_t = (\max\{|1 - \sqrt{\eta_t L}|, |1 - \sqrt{\eta_t \mu}|\})^2$.

Then, we have

$$\left\| \begin{bmatrix} x_{t+1} - x^* \\ x_t - x^* \end{bmatrix} \right\| \leq \left(\frac{\sqrt{k} - 1}{\sqrt{k} + 1} \right)^t \cdot \left\| \begin{bmatrix} x_1 - x^* \\ x_0 - x^* \end{bmatrix} \right\|$$

($\kappa := L/\mu$ is called the condition number)

We get

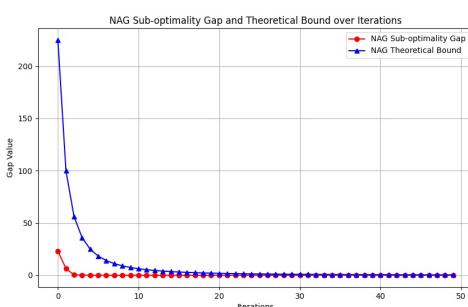


③ We change $\eta = \frac{1}{L} = \frac{1}{50}$, and using the following bound.

► **Theorem (Nesterov's Method for General Convex Problems):** Suppose f is convex and L -smooth. If we choose the step size $\eta_t \equiv \eta = \frac{1}{L}$, then we have

$$f(x_t) - f(x^*) \leq \frac{2L\|x_0 - x^*\|^2}{(t+1)^2}$$

We get

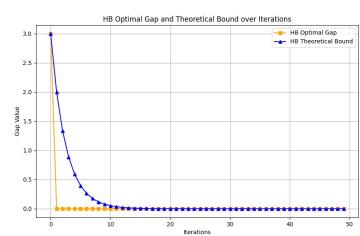


① and ③: perform match the theoretical bound

But ② not, since the problem should be quadratic problems.

Such as $f(x) = \frac{1}{2}x^2$ (1-strongly convex and 1-smooth)

Then



3.(a) Since f is L -smooth, by Lec 4 P23(1),

$$f(\hat{y}) - f(x) \leq \nabla f(x)^T (\hat{y} - x) + \frac{L}{2} \|\hat{y} - x\|^2 \quad \forall x, \hat{y} \in X. \quad \textcircled{*}$$

Substitute $\hat{y} = y - \frac{1}{L} \nabla f(y)$ and $\hat{x} = y$.

$$\begin{aligned} \text{By } \textcircled{*}, \quad f(y - \frac{1}{L} \nabla f(y)) - f(y) &\leq \nabla f(y)^T (-\frac{1}{L} \nabla f(y)) + \frac{L}{2} \|\frac{1}{L} \nabla f(y)\|^2 \\ &= \|\nabla f(y)\|^2 \left(-\frac{1}{L} + \frac{1}{2L}\right) = -\frac{1}{2L} \|\nabla f(y)\|^2 \quad \textcircled{**} \end{aligned}$$

Since f is convex, $f(y) \geq f(x) + \nabla f(x)^T (y - x) \quad \forall x, y \in X$ by Lec 4 P24.

$$\text{Then, } f(x) \geq f(y) + \nabla f(y)^T (x - y) \quad \forall x, y \in X$$

$$\text{Thus, } -f(y) - \nabla f(y)^T (x - y) \geq -f(x) \quad \textcircled{***}$$

By adding $\textcircled{**}$ and $\textcircled{***}$, and subtracting $-f(y)$ on both sides,

$$f(y - \frac{1}{L} \nabla f(y)) - f(x) \leq -\frac{1}{2L} \|\nabla f(y)\|^2 - \nabla f(y)^T (x - y) \quad \forall x, y \in X. \quad \blacksquare$$

3.(b) Let $\delta_t = f(x_t) - f^*$.

$$\text{By (a), } f(y_t - \frac{1}{L} \nabla f(y_t)) - f^* \leq -\frac{1}{2L} \|\nabla f(y_t)\|^2 + \nabla f(y_t)^T (y_t - x^*). \quad \textcircled{1}$$

$$f(y_t - \frac{1}{L} \nabla f(y_t)) - f(x_t) \leq -\frac{1}{2L} \|\nabla f(y_t)\|^2 + \nabla f(y_t)^T (y_t - x_t) \quad \textcircled{2}$$

$$x_{t+1} = y_t - \frac{1}{L} \nabla f(y_t) \quad \textcircled{5}$$

$$\text{By } \textcircled{5}, \quad f(y_t - \frac{1}{L} \nabla f(y_t)) = f(x_{t+1}) - \textcircled{3}$$

$$\text{By } \textcircled{3} \text{ and def. of } \delta_k, \quad f(y_t - \frac{1}{L} \nabla f(y_t)) - f^* = \delta_{t+1}. \quad \textcircled{4}$$

$$f(x_{t+1}) - f(x_t) = (f(x_{t+1}) - f^*) - (f(x_t) - f^*)$$

$$= \delta_{t+1} - \delta_t, \text{ by } \textcircled{4} \text{ and def. of } \delta_k \quad \textcircled{5}$$

$$\text{By } \textcircled{5}, \quad \nabla f(y_t) = -L(x_{t+1} - y_t). \quad \textcircled{6}$$

$$\text{By } \textcircled{6}, \quad \|\nabla f(y_t)\|^2 = L^2 \|x_{t+1} - y_t\|^2. \quad \textcircled{1}$$

Put $\textcircled{3}$, $\textcircled{6}$, and $\textcircled{1}$ into $\textcircled{1}$, -L(x_{t+1} - y_t)^T (y_t - x^*)

$$\underbrace{f(y_t - \frac{1}{L} \nabla f(y_t)) - f^*}_{\textcircled{3}} \leq \underbrace{-\frac{1}{2L} \|\nabla f(y_t)\|^2}_{\textcircled{1}} + \underbrace{\nabla f(y_t)^T (y_t - x^*)}_{\textcircled{6}} - \textcircled{8}$$

$$\begin{aligned} &\stackrel{\textcircled{1}}{\leq} \delta_{k+1} - \frac{L}{2} \|x_{k+1} - y_k\|^2 \end{aligned}$$

$$f(x_{t+1}) - f(x^*)$$

Put ④, ⑥, and ① into ②,

$$\underbrace{f(y_t) - \frac{1}{2} \nabla f(y_t)^T f(x_t)}_{\delta_{k+1}} - f(x_t) \leq \underbrace{\frac{1}{2L} \| \nabla f(y_t) \|^2}_{\text{II}} + \underbrace{\nabla f(y_t)^T (y_t - x_t)}_{-\frac{1}{2} \| x_{k+1} - y_k \|^2} - ⑦$$

$$f(x_{t+1}) - f(x_t)$$

Thus, ⑦ \Rightarrow (9).

$$⑧ \Rightarrow (10). \quad \square$$

3. (v) Consider $(\theta_{t+1})(9) + (10)$. (Since $\theta_{t+1} = \frac{1 + \sqrt{1 + 4\theta_t^2}}{2} \geq \frac{1 + \sqrt{1}}{2} = 1$)

$$\text{① LHS: } \delta_{t+1} + (\theta_t - 1)(\delta_{t+1} - \delta_t) = \theta_t \delta_{t+1} - (\theta_t - 1)\delta_t.$$

$$\begin{aligned} \text{② RHS: } & -\frac{1}{2} \| x_{t+1} - y_t \|^2 - \underbrace{2 \langle x_{t+1} - y_t, y_t - x^* \rangle}_{-2 \langle x_{t+1} - y_t, y_t - x_t \rangle} + (\theta_t - 1) \left(-\frac{1}{2} \| x_{t+1} - y_t \|^2 \right. \\ & \quad \left. - 2 \langle x_{t+1} - y_t, y_t - x_t \rangle \right) \\ & = -\frac{\theta_t}{2} \| x_{t+1} - y_t \|^2 - 2 \langle x_{t+1} - y_t, y_t - x^* - (\theta_t - 1)(y_t - x_t) \rangle \\ & = -\frac{\theta_t}{2} \| x_{t+1} - y_t \|^2 - 2 \langle x_{t+1} - y_t, \theta_t y_t - x^* - (\theta_t - 1)x_t \rangle \end{aligned}$$

Since LHS \leq RHS, θ_t LHS $\leq \theta_t$ RHS. ($\because \theta_t \geq 1$)

$$\Rightarrow \theta_t^2 \delta_{k+1} - \theta_t(\theta_t - 1)\delta_t \leq -\frac{\theta_t^2 L}{2} \| x_{t+1} - y_t \|^2 - \theta_t L$$

$$\quad \quad \quad \langle x_{t+1} - y_t, \theta_t y_t - x^* - (\theta_t - 1)x_t \rangle$$

$$\begin{aligned} \theta_t^2 \delta_{k+1} - \theta_t^2 \delta_t & = -\frac{L}{2} \left(\| \theta_t(x_{t+1} - y_t) \|^2 + 2\theta_t \langle x_{t+1} - y_t \rangle^T \right. \\ & \quad \left. (\theta_t y_t - (\theta_t - 1)x_t - x^*) \right) \end{aligned}$$

(ii) LHS

= (ii) RHS ④

$$\text{Claim: } -\theta_t(\theta_t - 1) = -\theta_{t-1}^2. \quad (\text{i.e. } \theta_{t-1}^2 = \theta_t^2 - \theta_t)$$

$$\text{By (7), } (2\theta_{t+1} - 1)^2 - 1 = (2\theta_{t+1} - 2)2\theta_{t+1} = 4\theta_t^2$$

$$\text{Thus, } \theta_t^2 = \theta_{t+1}^2 - \theta_t \quad \text{④}$$

3.(d) We use the fact that

$$\lambda^2 \|a\|^2 + 2\lambda \langle a, b \rangle = \|\lambda a + b\|^2 - \|b\|^2$$

$$(\text{Since } \|\lambda a + b\|^2 = \lambda^2 \|a\|^2 + 2\lambda \langle a, b \rangle + \|b\|^2)$$

$$\begin{aligned} \text{Then } & \Theta_t \|\underbrace{(X_{t+1} - Y_t)}_a\|^2 + 2\Theta_t \underbrace{(X_{t+1} - Y_t)}_a^\top (\Theta_t Y_t - (\Theta_t - 1) X_t - X^*) \\ &= \|\Theta_t (X_{t+1} - Y_t) + \Theta_t Y_t - (\Theta_t - 1) X_t - X^*\|^2 \\ &\quad + \|\Theta_t Y_t - (\Theta_t - 1) X_t - X^*\|^2 \\ &= \|\Theta_t X_{t+1} - (\Theta_t - 1) X_t - X^*\|^2 - \|\Theta_t Y_t - (\Theta_t - 1) X_t - X^*\|^2 \end{aligned}$$

$$\text{By (1), } \Theta_t^2 \delta_{t+1} - \Theta_{t+1}^2 \delta_t \leq \text{(2) LHS}$$

$$-\frac{1}{2} (\|\Theta_t X_{t+1} - (\Theta_t - 1) X_t - X^*\|^2 - \|\Theta_t Y_t - (\Theta_t - 1) X_t - X^*\|^2)$$

We only need to prove $\|\Theta_t X_{t+1} - (\Theta_t - 1) X_t - X^*\|^2 = \|\Theta_{t+1} Y_{t+1}\|^2$.

$$\text{Claim: } \Theta_t X_{t+1} - (\Theta_t - 1) X_t - X^* = \Theta_{t+1} Y_{t+1} - (\Theta_{t+1} - 1) X_{t+1} - X^*$$

$$\text{Let } Y_t = \frac{1 - \Theta_t}{\Theta_{t+1}}.$$

$$\text{By def. of } \gamma_t, \gamma_t \Theta_{t+1} = 1 - \Theta_t.$$

$$\begin{aligned} \text{By (6), } Y_{t+1} &= (1 - \gamma_t) X_{t+1} + \gamma_t X_t \\ &= X_{t+1} + \underbrace{\gamma_t (X_t - X_{t+1})}_{1 - \Theta_t} \end{aligned}$$

$$\text{Multiply } \Theta_{t+1}, \Theta_{t+1} Y_{t+1} = \Theta_{t+1} X_{t+1} + \underbrace{\Theta_{t+1} \gamma_t (X_t - X_{t+1})}_{1 - \Theta_t}$$

$$\text{Then, } \Theta_{t+1} Y_{t+1} - \Theta_{t+1} X_{t+1} = (1 - \Theta_t) (X_t - X_{t+1})$$

$$\text{Add } X_{t+1}, \Theta_{t+1} Y_{t+1} - (\Theta_{t+1} - 1) X_{t+1} = (1 - \Theta_t) X_t + \Theta_t X_{t+1}$$

Let $t = t-1$ and minus X^* on both sides.

We prove the claim. \blacksquare

Therefore, (2) holds.

3.(e) By (D), we have $\Theta_t^2 \delta_{t+1} - \Theta_{t+1}^2 \delta_t \leq \frac{L}{2} (\|\phi_{t+1}\|^2 - \|\phi_t\|^2)$

$$\text{When } t=1 \quad \Theta_1^2 \delta_2 - \Theta_0^2 \delta_1 \leq \frac{L}{2} (\|\phi_1\|^2 - \|\phi_0\|^2)$$

$$t=2 \quad \Theta_2^2 \delta_3 - \Theta_1^2 \delta_2 \leq \frac{L}{2} (\|\phi_2\|^2 - \|\phi_1\|^2)$$

\vdots

$$t=k-1 \quad \Theta_{k-1}^2 \delta_k - \Theta_{k-2}^2 \delta_{k-1} \leq \frac{L}{2} (\|\phi_{k-1}\|^2 - \|\phi_{k-2}\|^2)$$

$$\Theta_{k-1}^2 \delta_k - \Theta_0^2 \delta_1 \leq \frac{L}{2} (\|\phi_{k-1}\|^2 - \|\phi_0\|^2) \leq \frac{L}{2} (\|\phi_0\|^2)$$

$$\begin{matrix} \\ \\ \\ \\ \end{matrix}$$

$$\phi_1 = \Theta_0^2 \delta_0 - (\Theta_0 - 1) x_0 - x^*$$

$$= x_0 - x^* \quad (\because \Theta_0 = 0)$$

$$\text{Thus, } \Theta_{k-1}^2 \delta_k \leq \frac{L}{2} \|x_0 - x^*\|^2.$$

$$\Rightarrow \delta_k \leq \frac{L}{2} \frac{\|x_0 - x^*\|^2}{\Theta_{k-1}^2}.$$

Claim: $\lambda_{k-1} \geq \frac{k}{2}$.

If the claim holds, $\delta_k \leq \frac{L}{2} \frac{\|x_0 - x^*\|^2}{\Theta_{k-1}^2} \stackrel{\text{claim}}{\leq} \frac{2L \|x_0 - x^*\|^2}{k^2}$.

We use induction on k to prove this claim.

$$\textcircled{1} \quad k=0: \lambda_0 = 0 \geq \frac{0}{2} \text{ ok}$$

$$\textcircled{2} \quad k=1: \lambda_1 = \frac{1 + \sqrt{1 + 4\lambda_{k-1}^2}}{2} = \frac{1 + \sqrt{1 + 4 \cdot 0}}{2} = 1 \geq \frac{1}{2} = \frac{1}{2} \text{ ok}$$

$$\textcircled{3} \quad \text{Suppose when } k < n, \lambda_{k-1} \geq \frac{k}{2}.$$

$$\textcircled{4} \quad \text{When } k=n, \lambda_n = \frac{1 + \sqrt{1 + 4\lambda_{n-1}^2}}{2}$$

$$\geq \frac{1 + \sqrt{1 + 4(\frac{n-1}{2})^2}}{2}$$

$$= \frac{1 + \sqrt{1 + n^2}}{2}$$

$$> \frac{(1 + \sqrt{n^2})^2}{2}$$

$$= \frac{1 + n}{2}, \text{ ok.}$$

$$\text{Thus, } \underline{\delta_k} \leq \frac{2L \|x_0 - x^*\|^2}{k^2}$$

$\|$

$$f(x_k) - f(x^*)$$

Hence, (3) holds

4. $\mathbb{D}U = 0$

```
Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0x69fdb270
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  Bounds range [0e+00, 0e+00]
  RHS range [1e+00, 1e+00]
Presolve removed 5 rows and 4 columns
Presolve time: 0.00s
Presolve: All rows and columns removed
Iteration   Objective      Primal Inf.    Dual Inf.    Time
          0   3.0000000e-02   0.000000e+00   0.000000e+00   0s

Solved in 0 iterations and 0.00 seconds (0.00 work units)
Optimal objective  3.000000000e-02
Optimal solution found:
[0. 0. 0. 1.]
[ Markowitz Portfolio Optimization problem with u=0 ] end
```

$$f(x^*) = 3,000000000e-02$$

$$x^* = [0, 0, 0, 1]$$

④ $U = 2.0$

```
Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0xc4422625
Model has 6 quadratic objective terms
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  QObjective range [4e-02, 8e-01]
  Bounds range [0e+00, 0e+00]
  RHS range [1e+00, 1e+00]
Presolve removed 4 rows and 0 columns
Presolve time: 0.00s
Presolved: 1 rows, 4 columns, 4 nonzeros
Presolved model has 6 quadratic objective terms
Ordering time: 0.00s

Barrier statistics:
  Free vars : 2
  AA' NZ   : 3.000e+00
  Factor NZ : 6.000e+00
  Factor Ops : 1.400e+01 (less than 1 second per iteration)
  Threads   : 1

          Objective             Residual
Iter     Primal       Dual     Primal   Dual   Compl  Time
          0   6.87165510e+05 -6.86685469e+05 2.00e+03 3.27e-08 1.00e+06 0s
  1   3.01064245e+04 -3.03696741e+04 2.59e+02 4.23e-09 1.38e+05 0s
  2   2.38949404e+04 -5.68661520e+02 4.21e+00 6.88e-11 2.46e+03 0s
  3   1.88311854e-01 -4.90434377e+02 4.21e-06 2.77e-16 1.23e+02 0s
  4   1.87955527e-01 -5.1371195e-01 2.14e-09 6.62e-17 1.85e-01 0s
  5   9.51342277e-02 1.94223140e-02 4.26e-11 3.38e-17 1.89e-02 0s
  6   5.83587154e-02 4.48628679e-02 5.55e-17 4.72e-18 3.37e-03 0s
  7   5.12538395e-02 4.97092153e-02 2.78e-17 3.57e-17 3.86e-04 0s
  8   5.00843013e-02 4.99857062e-02 2.78e-17 1.39e-17 2.46e-05 0s
  9   5.00017602e-02 4.99984464e-02 2.59e-19 5.54e-18 8.39e-07 0s
  10  5.00002472e-02 4.99997640e-02 5.42e-20 1.13e-17 1.21e-07 0s
  11  5.00000349e-02 4.99999666e-02 4.07e-20 3.33e-18 1.71e-08 0s
  12  5.00000050e-02 4.99999953e-02 7.71e-20 2.55e-17 2.43e-09 0s

Barrier solved model in 12 iterations and 0.00 seconds (0.00 work units)
Optimal objective 5.00000050e-02

Optimal solution found:
[4.34685453e-09 7.24581640e-09 1.94203440e-04 9.9989785e-01]
[ Markowitz Portfolio Optimization problem with u=2.0 ] end
```

$$f(x^*) = 5,00000050e-02$$

$$x^* = [4.34685453e-09]$$

$$\begin{aligned} & 7.24581640e-09 \\ & 1.94203440e-04 \\ & 9.9989785e-01 \end{aligned}$$

④ ② $U=0.1$

```
Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0x9f9db27e
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  QObjective range [1e-02, 1e-01]
  Bounds range [0e+00, 0e+00]
  RHS range [1e-02, 1e-01]
Presolve removed 5 rows and 4 columns
Presolve time: 0.00s
Presolve: All rows and columns removed
Iteration  Objective  Primal Inf.  Dual Inf.  Time
  0   3.0000000e-02   0.0000000e+00   0.000000e+00   0s

Solved in 0 iterations and 0.00 seconds (0.00 work units)
Optimal objective 3.0000000e-02
Optimal solution found:
[ 0.0000000e+00
  [ Markowitz Portfolio Optimization problem with u=0.1 ] end
Gurobi Optimizer version 11.0.2 build v11.0.2rc0 (mac64[arm]) - Darwin 23.5.0 23F79]

CPU model: Apple M2 Pro
Thread count: 12 physical cores, 12 logical processors, using up to 12 threads

Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0xc0df140ee
Model has 6 quadratic objective terms
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  QObjective range [2e-03, 4e-02]
  Bounds range [0e+00, 0e+00]
  RHS range [1e+00, 1e+00]
Presolve removed 4 rows and 0 columns
Presolve time: 0.00s
Presolved: 1 rows, 4 columns, 4 nonzeros
Presolved model has 6 quadratic objective terms
Ordering time: 0.00s

Barrier statistics:
  Free vars : 2
  AA' NZ : 3.000e+00
  Factor NZ : 6.000e+00
  Factor Ops : 1.400e+01 (less than 1 second per iteration)
  Threads : 1

          Objective      Residual
Iter    Primal       Dual     Primal  Dual  Compl  Time
  0   1.377024e+00 -1.377024e+00  2.00e+00  1.377024e+00   0s
  1   6.443165e+00 -6.387525e+00  2.00e+02  1.377024e+00   0s
  2   4.774688e+00 -7.017077e+01  3.4e+00  2.23e-11  1.92e+03   0s
  3   8.32824630e-02 -6.3169788e+00  3.4e-06  4.05e-17  6.33e+01   0s
  4   8.30695779e-02 -3.73194158e-02  3.88e-09  1.62e-17  1.20e-01   0s
  5   4.317515e-02  2.0747431e-02  3.85e-09  2.00e-17  1.30e-02   0s
  6   4.317515e-02  2.0747431e-02  3.85e-09  2.00e-17  1.30e-02   0s
  7   3.10880748e-02  3.09999939e-02  6.23e-28  2.22e-16  1.35e-07   0s
  8   3.10880748e-02  3.09999999e-02  8.88e-23  8.45e-24  1.35e-10   0s

Barrier solved model in 8 iterations and 0.00 seconds (0.00 work units)
Optimal objective 3.0000000e-02
Optimal solution found:
[ 5.81538648e-10  1.7925326e-10  3.0629842e-10  9.9999999e-01 ]
  [ Markowitz Portfolio Optimization problem with u=0.1 ] end
```

⑤ $U=5.0$

```
Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0xb08ef83
Model has 6 quadratic objective terms
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  QObjective range [1e-01, 2e+00]
  Bounds range [0e+00, 0e+00]
  RHS range [1e+00, 1e+00]
Presolve removed 4 rows and 0 columns
Presolve time: 0.00s
Presolved: 1 rows, 4 columns, 4 nonzeros
Presolved model has 6 quadratic objective terms
Ordering time: 0.00s

Barrier statistics:
  Free vars : 2
  AA' NZ : 3.000e+00
  Factor NZ : 6.000e+00
  Factor Ops : 1.400e+01 (less than 1 second per iteration)
  Threads : 1

          Objective      Residual
Iter    Primal       Dual     Primal  Dual  Compl  Time
  0   4.29653223e+05 -4.29303180e+05  2.50e+03  1.56e-07  1.00e+06   0s
  1   8.33177691e+03 -8.97056175e+03  2.23e+02  1.39e-08  9.11e+04   0s
  2   3.23655998e+00 -8.17544779e+02  6.58e-01  4.11e-11  4.73e+02   0s
  3   5.97228913e-01 -2.75380532e+02  6.58e-07  3.95e-17  6.90e+01   0s
  4   5.92466476e-01 -8.21374853e-01  2.45e-09  1.01e-18  3.53e+01   0s
  5   1.48371330e-01 -4.77682138e-01  2.55e-15  1.84e-18  1.57e+01   0s
  6   9.27114339e-02  4.95945425e-02  2.78e-17  1.94e-17  1.08e+02   0s
  7   7.88840554e-02  7.09668776e-02  2.43e-17  7.16e-18  1.78e+03   0s
  8   7.64230820e-02  7.57267334e-02  1.73e-17  2.59e-17  1.74e+04   0s
  9   7.62646240e-02  7.62011577e-02  1.08e-18  3.99e-18  1.59e+05   0s
  10  7.62509404e-02  7.62444165e-02  4.12e-18  5.92e-18  1.63e-06   0s
  11  7.62503768e-02  7.62501388e-02  1.67e-16  1.39e-17  5.93e+08   0s
  12  7.62503748e-02  7.62503745e-02  8.41e-16  1.50e-17  6.88e-11   0s

Barrier solved model in 12 iterations and 0.00 seconds (0.00 work units)
Optimal objective 7.62503748e-02

Optimal solution found:
[ 0.00329839  0.03748127  0.10569715  0.8535232 ]
  [ Markowitz Portfolio Optimization problem with u=5.0 ] end
```

③ $U=1.0$

```
Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0xa675e2aa
Model has 6 quadratic objective terms
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  QObjective range [2e-02, 4e-01]
  Bounds range [0e+00, 0e+00]
  RHS range [1e+00, 1e+00]
Presolve removed 4 rows and 0 columns
Presolve time: 0.00s
Presolved: 1 rows, 4 columns, 4 nonzeros
Presolved model has 6 quadratic objective terms
Ordering time: 0.00s

Barrier statistics:
  Free vars : 2
  AA' NZ : 3.000e+00
  Factor NZ : 6.000e+00
  Factor Ops : 1.400e+01 (less than 1 second per iteration)
  Threads : 1

          Objective      Residual
Iter    Primal       Dual     Primal  Dual  Compl  Time
  0   3.43924306e+05 -3.43344254e+05  2.25e+03  6.14e-08  1.00e+06   0s
  1   1.41281448e+04 -1.44023413e+04  2.23e+02  6.10e-09  1.04e+05   0s
  2   2.74523826e+01 -9.4311822e+02  3.36e+00  9.19e-11  1.71e+03   0s
  3   2.54576794e-01 -1.0320855e+02  3.36e-06  1.48e-16  1.03e+02   0s
  4   2.54474195e-01 -5.2394390e-01  3.01e-09  2.55e-17  1.94e-01   0s
  5   1.34276309e-01 -1.64951366e-02  3.00e-15  2.81e-17  3.77e-02   0s
  6   5.9485889e-02 -3.97565931e-04  1.39e-16  3.97e-18  1.50e-02   0s
  7   4.37806872e-02  3.96139756e-02  3.47e-18  4.03e-18  1.04e-03   0s
  8   4.01063374e-02  3.99951523e-02  2.93e-18  1.54e-17  2.78e-05   0s
  9   4.00000000e-02  3.99999957e-02  3.16e-20  2.78e-17  3.61e-08   0s
  10  4.00000000e-02  4.00000000e-02  3.33e-23  4.95e-18  3.61e-11   0s

Barrier solved model in 10 iterations and 0.00 seconds (0.00 work units)
Optimal objective 4.00000000e-02

Optimal solution found:
[ 7.00657417e-10  1.04477994e-10  4.28802315e-09  9.9999995e-01 ]
  [ Markowitz Portfolio Optimization problem with u=1.0 ] end
```

⑥ $U=10.0$

```
Optimize a model with 5 rows, 4 columns and 8 nonzeros
Model fingerprint: 0x69990ef7
Model has 6 quadratic objective terms
Coefficient statistics:
  Matrix range [1e+00, 1e+00]
  Objective range [3e-02, 1e-01]
  QObjective range [2e-01, 4e+00]
  Bounds range [0e+00, 0e+00]
  RHS range [1e+00, 1e+00]
Presolve removed 4 rows and 0 columns
Presolve time: 0.00s
Presolved: 1 rows, 4 columns, 4 nonzeros
Presolved model has 6 quadratic objective terms
Ordering time: 0.00s

Barrier statistics:
  Free vars : 2
  AA' NZ : 3.000e+00
  Factor NZ : 6.000e+00
  Factor Ops : 1.400e+01 (less than 1 second per iteration)
  Threads : 1

          Objective      Residual
Iter    Primal       Dual     Primal  Dual  Compl  Time
  0   8.58956440e+05 -8.58660361e+05  2.50e+03  8.79e-08  1.00e+06   0s
  1   1.8429115e+01 -1.926291738e+04  2.37e+02  8.34e-09  9.01e+04   0s
  2   9.16837827e+00 -8.4897214e+02  1.71e+00  6.02e-11  9.34e+02   0s
  3   7.99629120e-01 -5.095910103e+02  1.71e-06  2.66e-17  1.28e+02   0s
  4   7.91844721e-01 -1.33881564e+00  4.51e-09  2.59e-18  5.32e-01   0s
  5   2.18211262e-01 -3.45454491e-01  4.44e-15  1.00e-16  1.41e-01   0s
  6   1.27085785e-01  7.92152088e-02  2.22e-16  5.79e-17  1.19e-02   0s
  7   1.12393294e-01  1.06707120e-01  5.55e-17  1.72e-17  1.65e-03   0s
  8   1.12227614e-01  1.11767749e-01  6.94e-18  1.39e-17  1.30e-04   0s
  9   1.12199414e-01  1.12199000e-01  1.39e-17  2.54e-17  2.35e-06   0s
  10  1.12199400e-01  1.12199391e-01  9.02e-17  8.90e-19  2.35e-09   0s

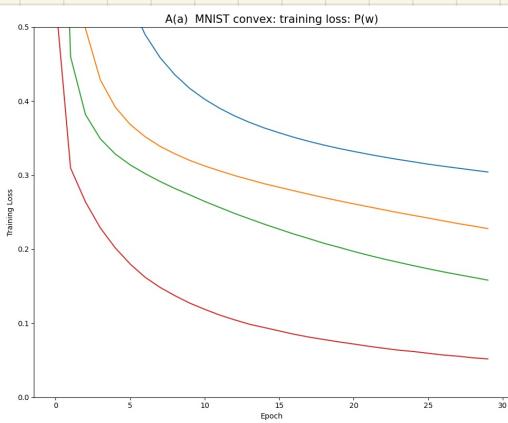
Barrier solved model in 10 iterations and 0.00 seconds (0.00 work units)
Optimal objective 1.12199400e-01

Optimal solution found:
[ 0.0267617  0.0768366  0.14167915  0.75472255 ]
  [ Markowitz Portfolio Optimization problem with u=10.0 ] end
```

5. 我們利用 SVRG 運行 30 iterations

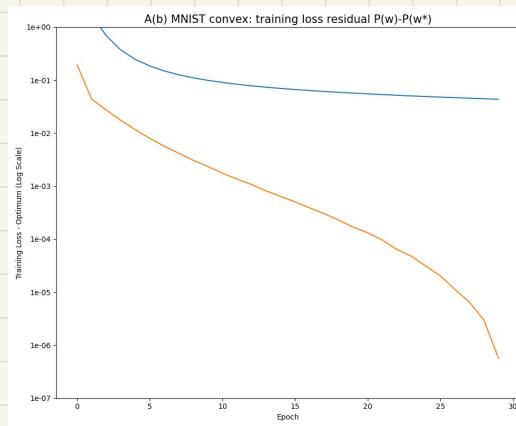
得到 w^* , 後算出 $P(w) - P(w^*)$ in Fig. 2(b).

5.(a) Fig 2.(a)



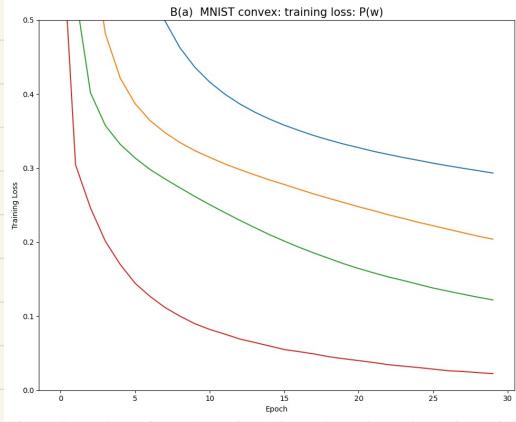
```
help='learning rate')
parser.add_argument('--batch_size', type=int, default=64,
                    help='batch size')
parser.add_argument('--store_iter', type=int, default=1000000000)
```

5.(a) Fig.(b)

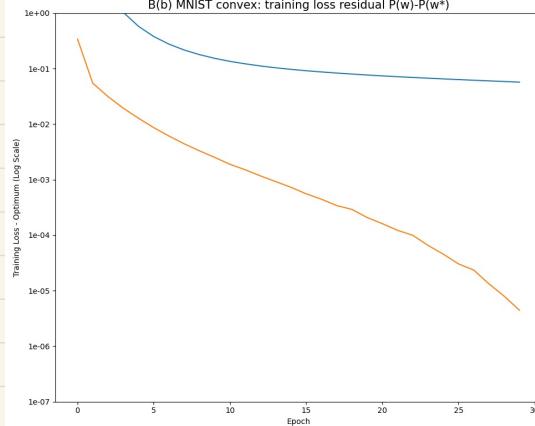


= SGD best

5.(b) Fig(a)



5.(b) Fig(b)



= SGD best