

Rescale comparisons

August 10, 2022

1 Introduction

This document studies whether setting `rescale = TRUE` helps with estimation using the same examples as described in the document titled *Matrix Decomposition Comparisons* (available [here](#)).

The `rescale` option was originally developed to address stability issues in the QCQP problem through rescaling the Gram matrix. Currently, `ivmte` only allows rescaling in the QCQP problems. I will allow rescaling in LP problems in the future.

To explain how I rescaled the QCQP problems, let x denote the unknown variables, A denote the design matrix, b denote the vector of observed outcomes, and L denote the linear constraint matrix. The least squares criterion is $x' A' A x - 2x' A' b + b' b$.

1. `qp0` (no decomposition): Let K denote a diagonal matrix whose i^{th} diagonal is equal to the ℓ_2 norm of the i^{th} column of A , i.e., $K_{i,i} \equiv \|A_{:,i}\|$. The QCQP model is defined using the rescaled design matrix $\tilde{A} \equiv AK^{-1}$ and the rescaled linear constraint matrix $\tilde{L} \equiv LK^{-1}$.
2. `qp1` (QR decomposition, no substitutions): By the QR decomposition, $A = QR$, where Q is an orthogonal matrix. The Gram matrix $A' A$ defining the quadratic component of the model may then be written as

$$A' A = (R' Q') Q R = R' R.$$

Let K denote a diagonal matrix whose i^{th} diagonal is equal to the ℓ_2 norm of the i^{th} column of R , i.e., $K_{i,i} \equiv \|R_{:,i}\|$. The QCQP problem is defined using $\tilde{A} \equiv AK^{-1}$ and $\tilde{L} = LK^{-1}$.

3. `qp3` (QR decomposition, $y = Rx$): By the QR decomposition and substitution $y = Rx$, the least squares criterion may be written as

$$\begin{aligned} x' A' A x - 2x' A' b + b' b &= x' R' R x - 2x' R' Q' b + b' b \\ &= y' y - 2y' Q' b + b' b. \end{aligned}$$

Since small entries in the constraint matrix L are due to small entries in R , I define

the diagonal matrix K such that $K_{i,i} \equiv \|R_{:,i}\|$. The QCQP model is defined using the rescaled constraint matrix $\tilde{L} \equiv LK^{-1}$. The substitution $y = Rx$ then becomes $y = \tilde{R}x$, where $\tilde{R} \equiv RK^{-1}$.

4. qp4 (Cholesky decomposition, $y = Cx$): By the Cholesky decomposition, $A'A = C'C$. Using the substitution $y = Cx$, the least squares criterion may be written as

$$\begin{aligned} x'A'Ax - 2x'A'b + b'b &= x'C'Cx - 2x'A'b + b'b \\ &= y'y - 2x'A'b + b'b. \end{aligned}$$

Since small entries in the constraint matrix L are due to small entries in C , I define the diagonal matrix K such that $K_{i,i} \equiv \|C_{:,i}\|$. The QCQP model is defined using the rescaled constraint matrix $\tilde{L} \equiv LK^{-1}$. The substitution $y = Cx$ then becomes $y = \tilde{C}x$, where $\tilde{C} \equiv CK^{-1}$.

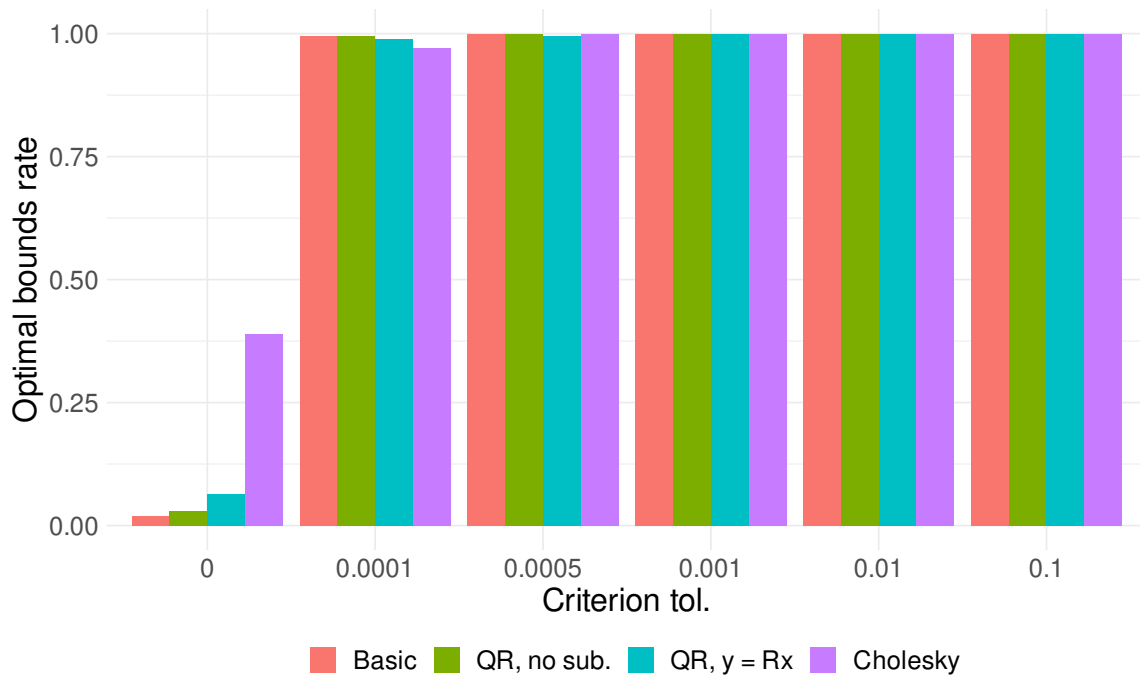
Contents

1	Introduction	1
2	Optimal upper and lower bounds	5
2.1	Case 1, QCQP, unscaled	5
2.2	Case 1, QCQP, rescaled	5
2.3	Case 2, QCQP, unscaled	6
2.4	Case 2, QCQP, rescaled	6
2.5	Case 3, QCQP, unscaled	7
2.6	Case 3, QCQP, rescaled	7
2.7	Case 4, QCQP, unscaled	8
2.8	Case 4, QCQP, rescaled	8
3	Min. order of mag. in linear constraint matrix	9
3.1	Case 1, QCQP, unscaled	9
3.2	Case 1, QCQP, rescaled	9
3.3	Case 2, QCQP, unscaled	10
3.4	Case 2, QCQP, rescaled	10
3.5	Case 3, QCQP, unscaled	11
3.6	Case 3, QCQP, rescaled	11
3.7	Case 4, QCQP, unscaled	12
3.8	Case 4, QCQP, rescaled	12
4	Range of order of mag. in linear constraint matrix	13
4.1	Case 1, QCQP, unscaled	13
4.2	Case 1, QCQP, rescaled	13
4.3	Case 2, QCQP, unscaled	14
4.4	Case 2, QCQP, rescaled	14
4.5	Case 3, QCQP, unscaled	15
4.6	Case 3, QCQP, rescaled	15
4.7	Case 4, QCQP, unscaled	16
4.8	Case 4, QCQP, rescaled	16
5	Min. order of mag. in quadratic constraint matrix	17
5.1	Case 1, QCQP, unscaled	17
5.2	Case 1, QCQP, rescaled	17
5.3	Case 2, QCQP, unscaled	18
5.4	Case 2, QCQP, rescaled	18

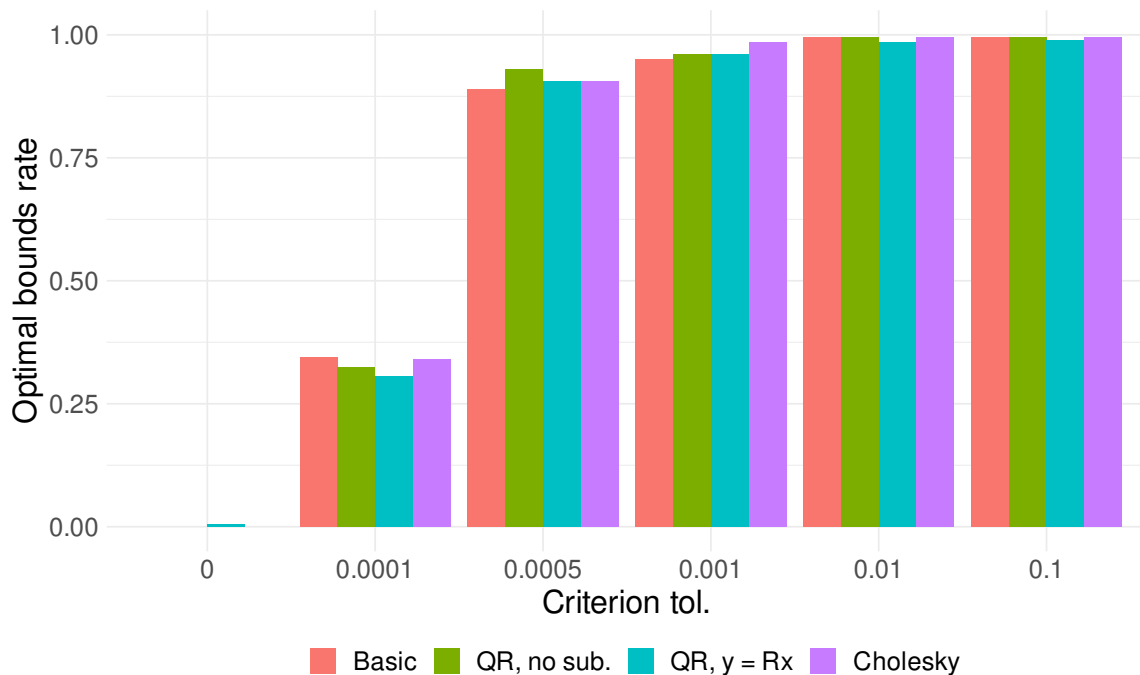
5.5	Case 3, QCQP, unscaled	19
5.6	Case 3, QCQP, rescaled	19
5.7	Case 4, QCQP, unscaled	20
5.8	Case 4, QCQP, rescaled	20
6	Range of order of mag. in quadratic constraint matrix	21
6.1	Case 1, QCQP, unscaled	21
6.2	Case 1, QCQP, rescaled	21
6.3	Case 2, QCQP, unscaled	22
6.4	Case 2, QCQP, rescaled	22
6.5	Case 3, QCQP, unscaled	23
6.6	Case 3, QCQP, rescaled	23
6.7	Case 4, QCQP, unscaled	24
6.8	Case 4, QCQP, rescaled	24
7	Min. order of mag. in quadratic constraint vector	25
7.1	Case 1, QCQP, unscaled	25
7.2	Case 1, QCQP, rescaled	25
7.3	Case 2, QCQP, unscaled	26
7.4	Case 2, QCQP, rescaled	26
7.5	Case 3, QCQP, unscaled	27
7.6	Case 3, QCQP, rescaled	27
7.7	Case 4, QCQP, unscaled	28
7.8	Case 4, QCQP, rescaled	28
8	Range of order of mag. in quadratic constraint vector	29
8.1	Case 1, QCQP, unscaled	29
8.2	Case 1, QCQP, rescaled	29
8.3	Case 2, QCQP, unscaled	30
8.4	Case 2, QCQP, rescaled	30
8.5	Case 3, QCQP, unscaled	31
8.6	Case 3, QCQP, rescaled	31
8.7	Case 4, QCQP, unscaled	32
8.8	Case 4, QCQP, rescaled	32

2 Optimal upper and lower bounds

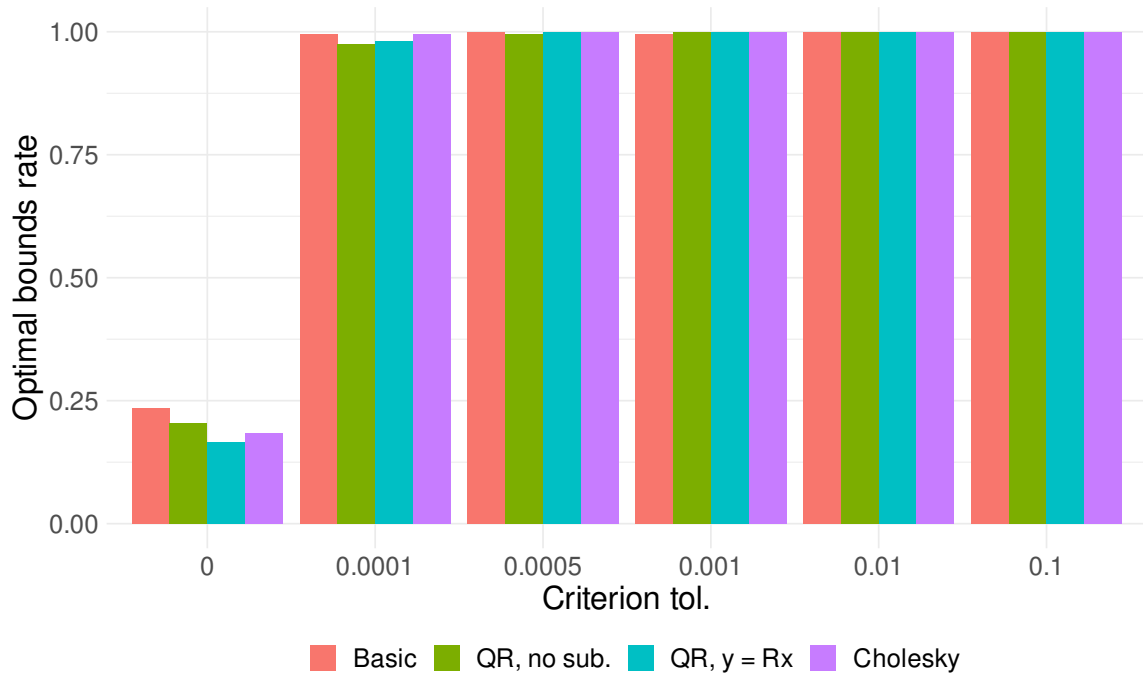
2.1 Case 1, QCQP, unscaled



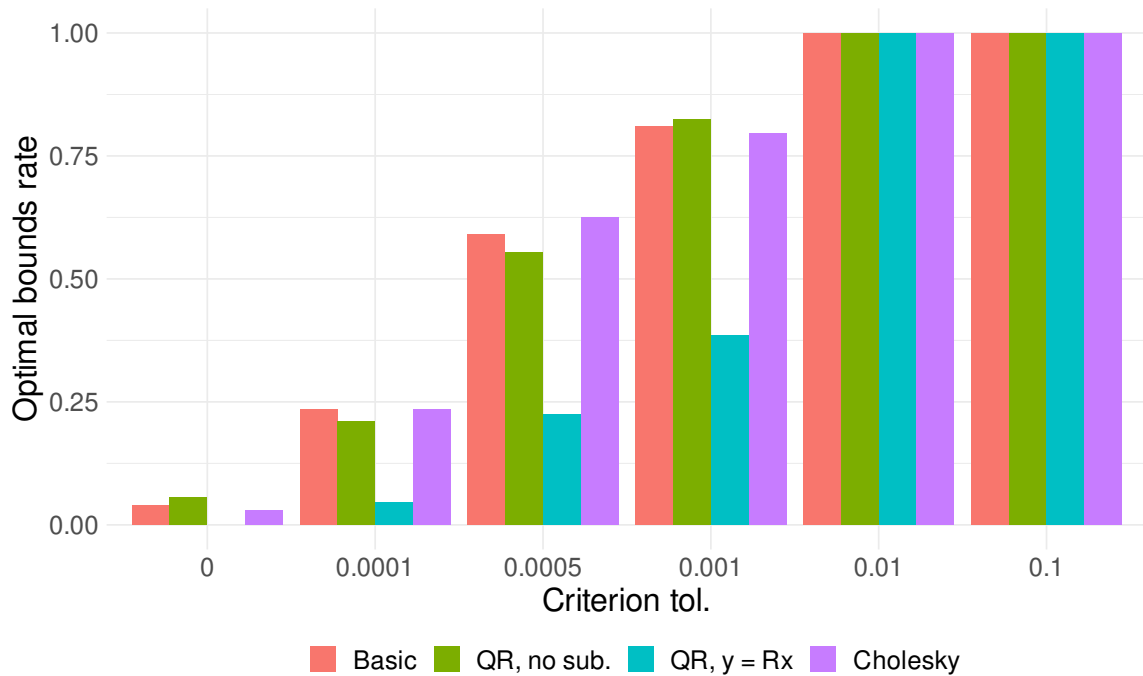
2.2 Case 1, QCQP, rescaled



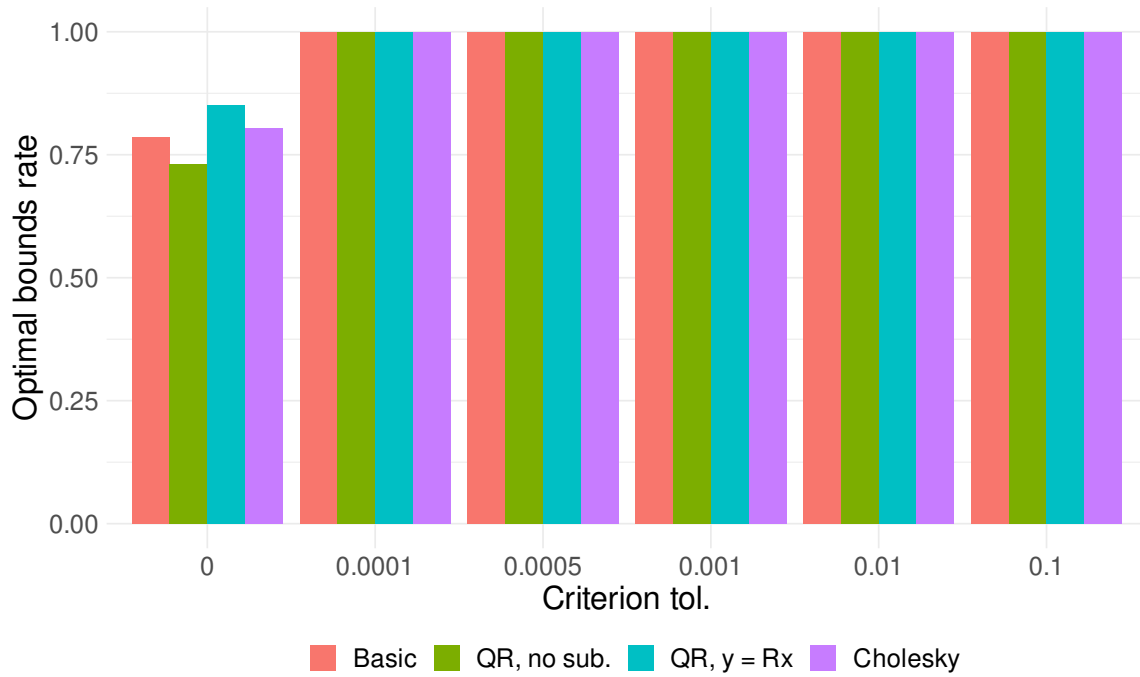
2.3 Case 2, QCQP, unscaled



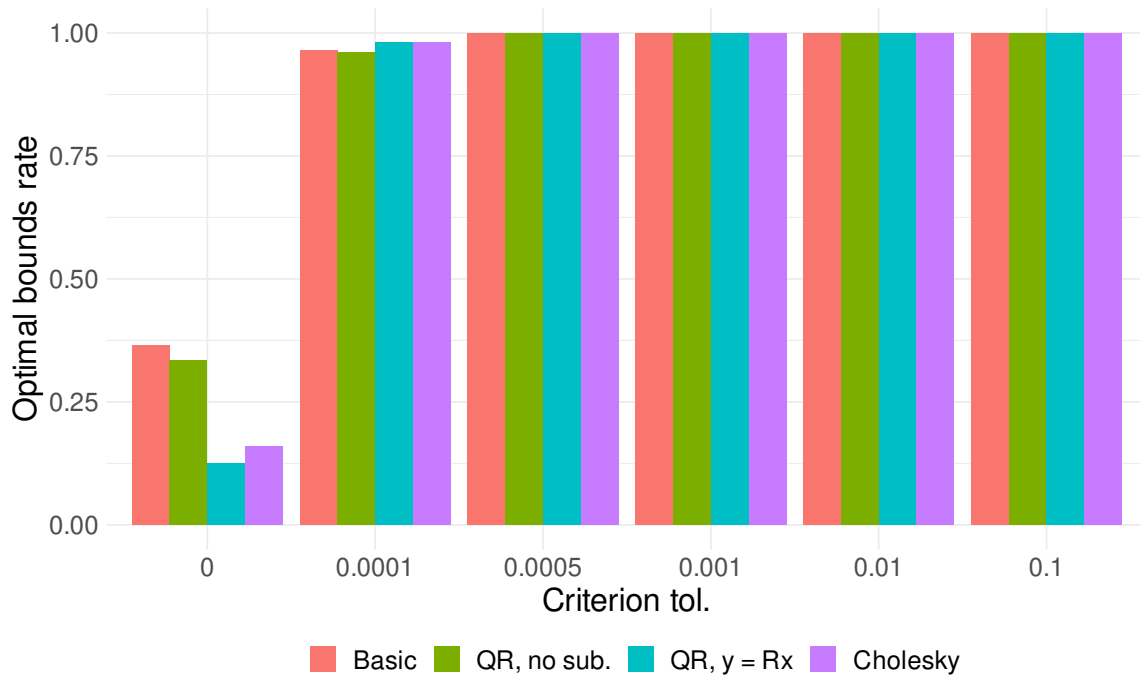
2.4 Case 2, QCQP, rescaled



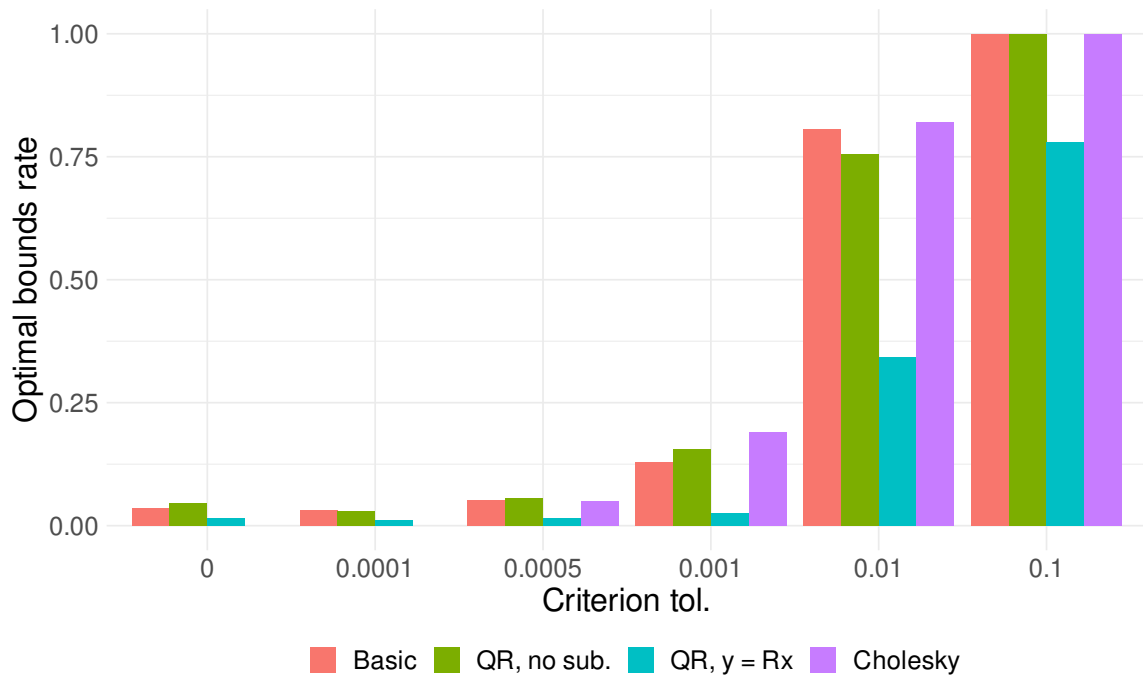
2.5 Case 3, QCQP, unscaled



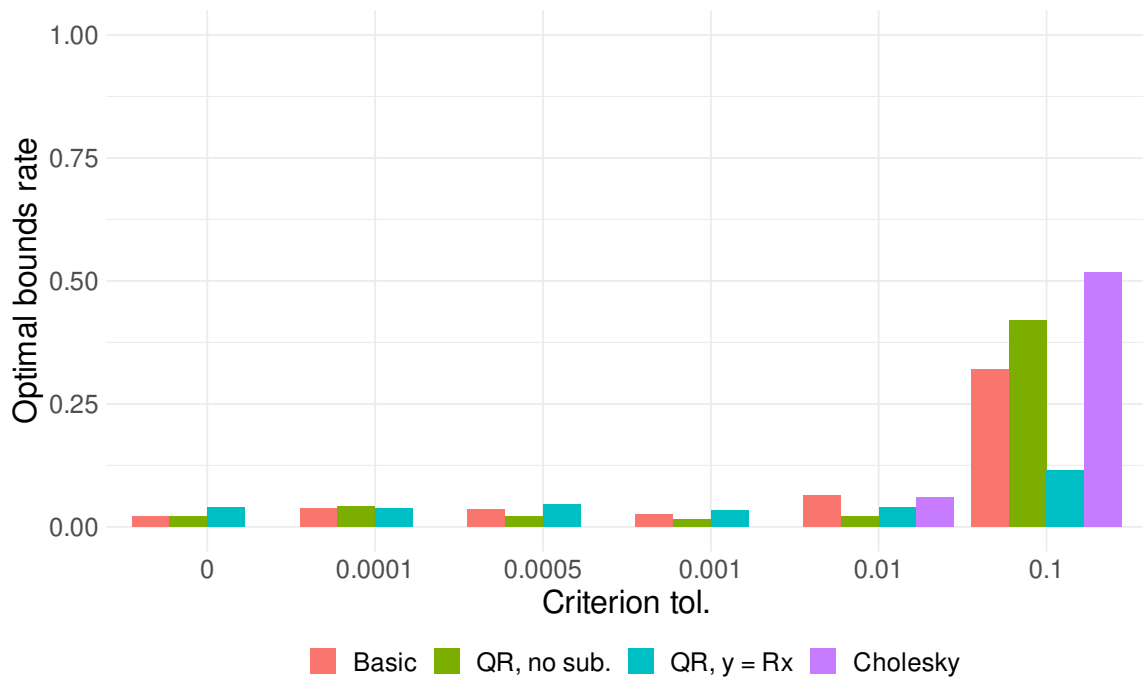
2.6 Case 3, QCQP, rescaled



2.7 Case 4, QCQP, unscaled

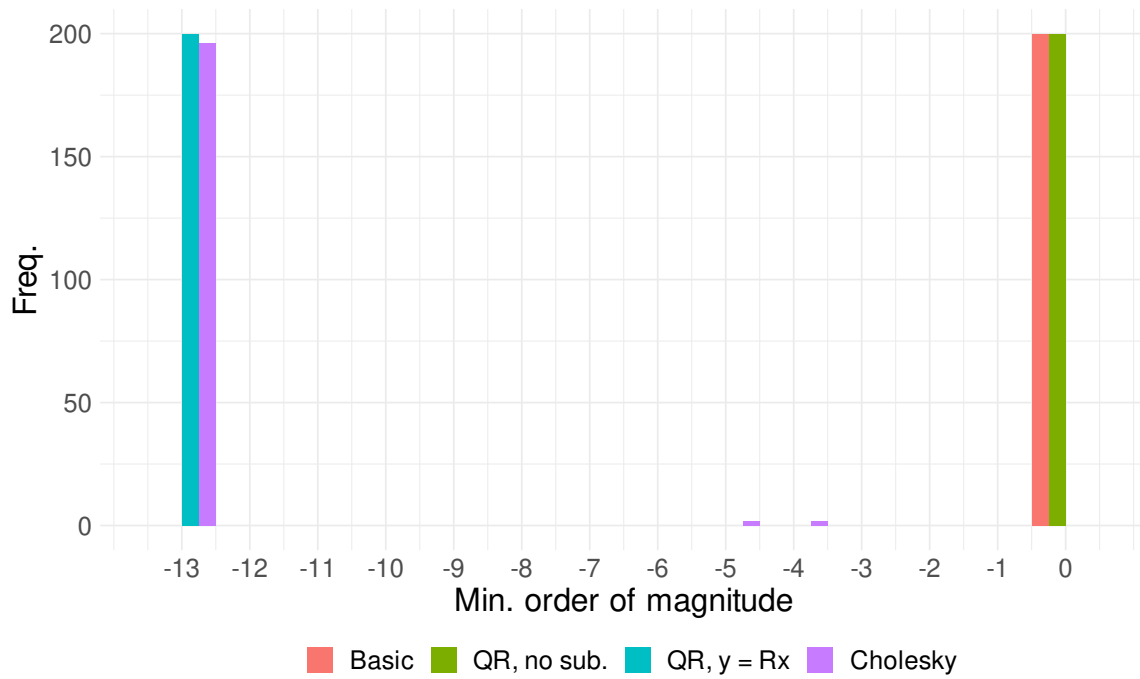


2.8 Case 4, QCQP, rescaled

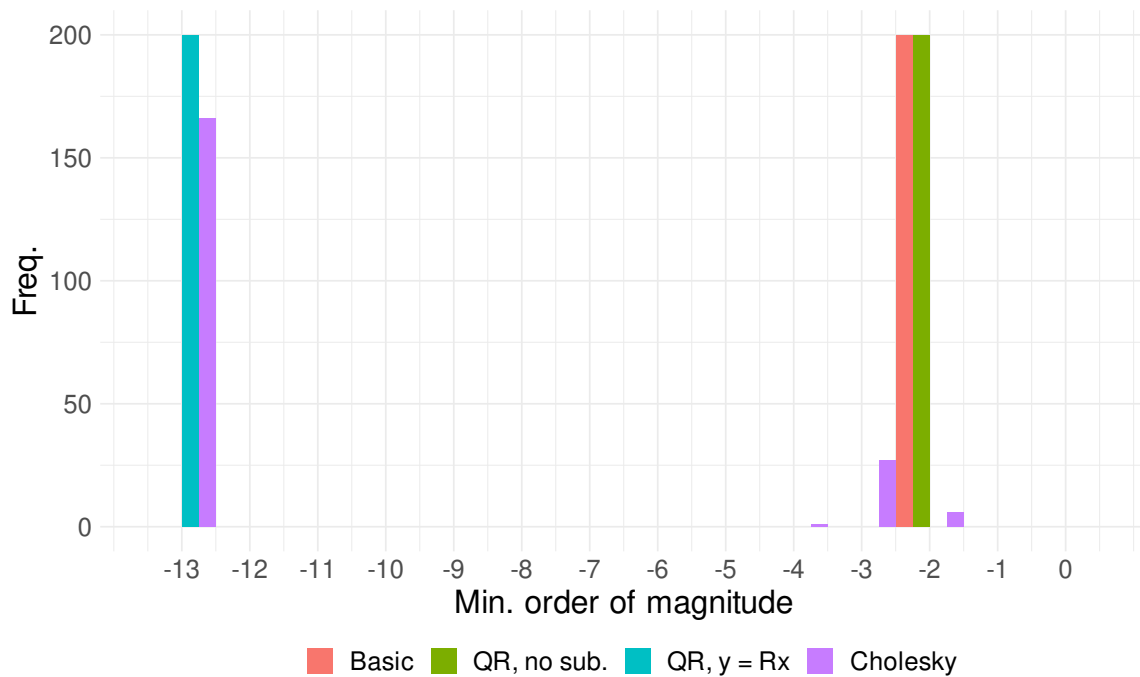


3 Min. order of mag. in linear constraint matrix

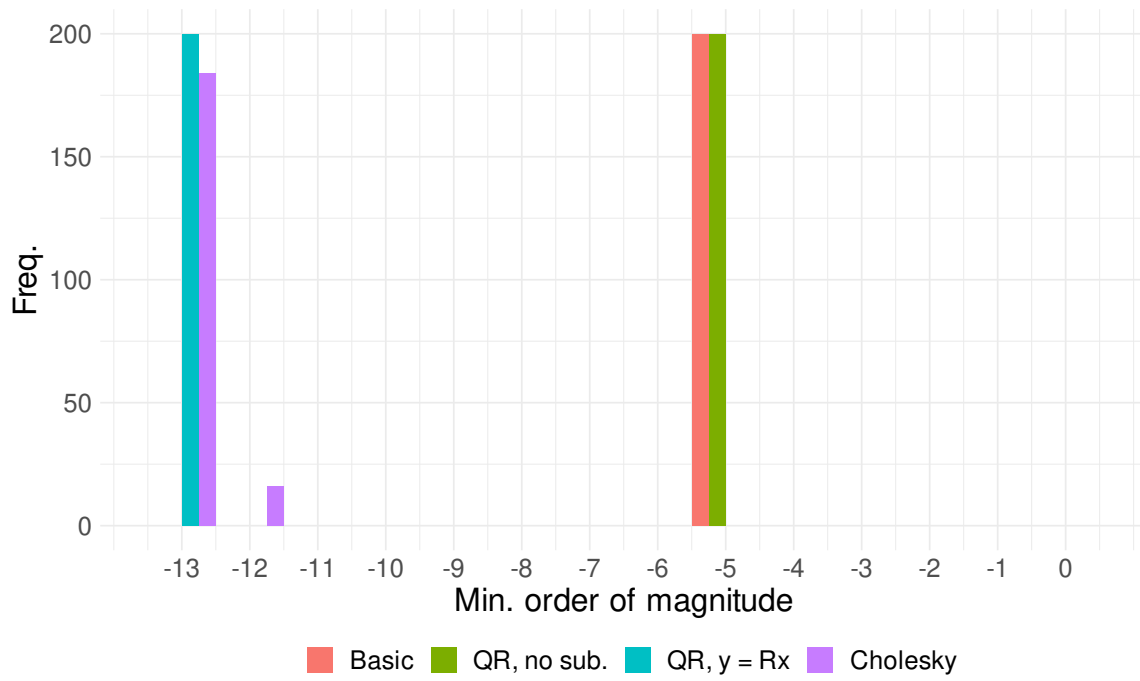
3.1 Case 1, QCQP, unscaled



3.2 Case 1, QCQP, rescaled



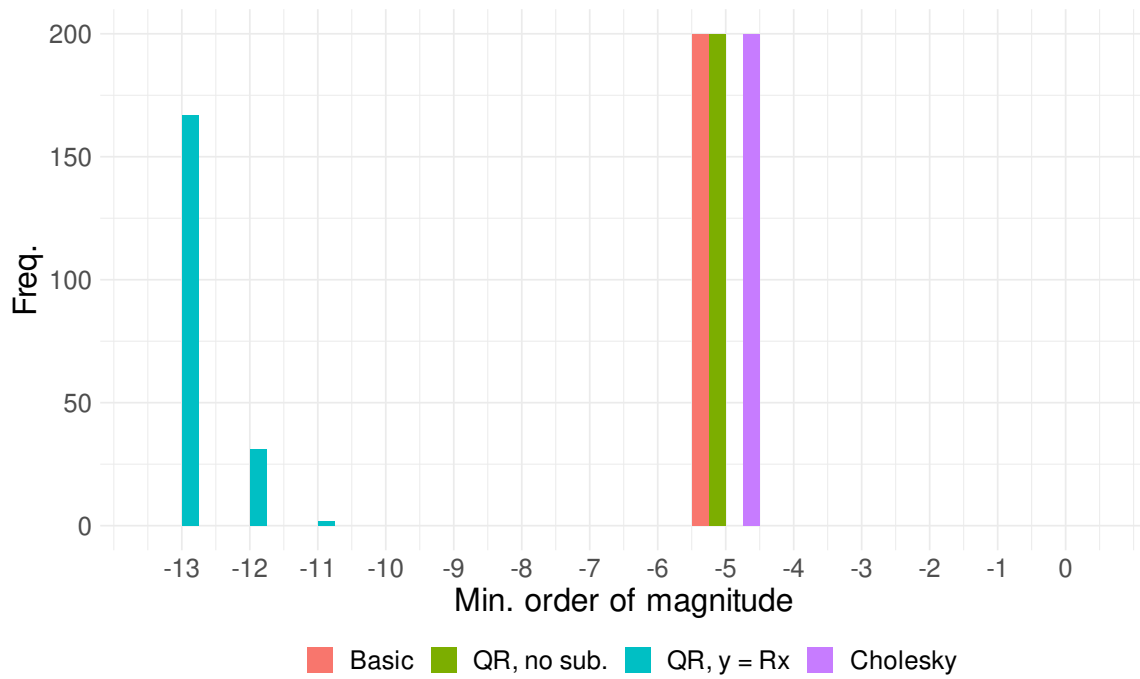
3.3 Case 2, QCQP, unscaled



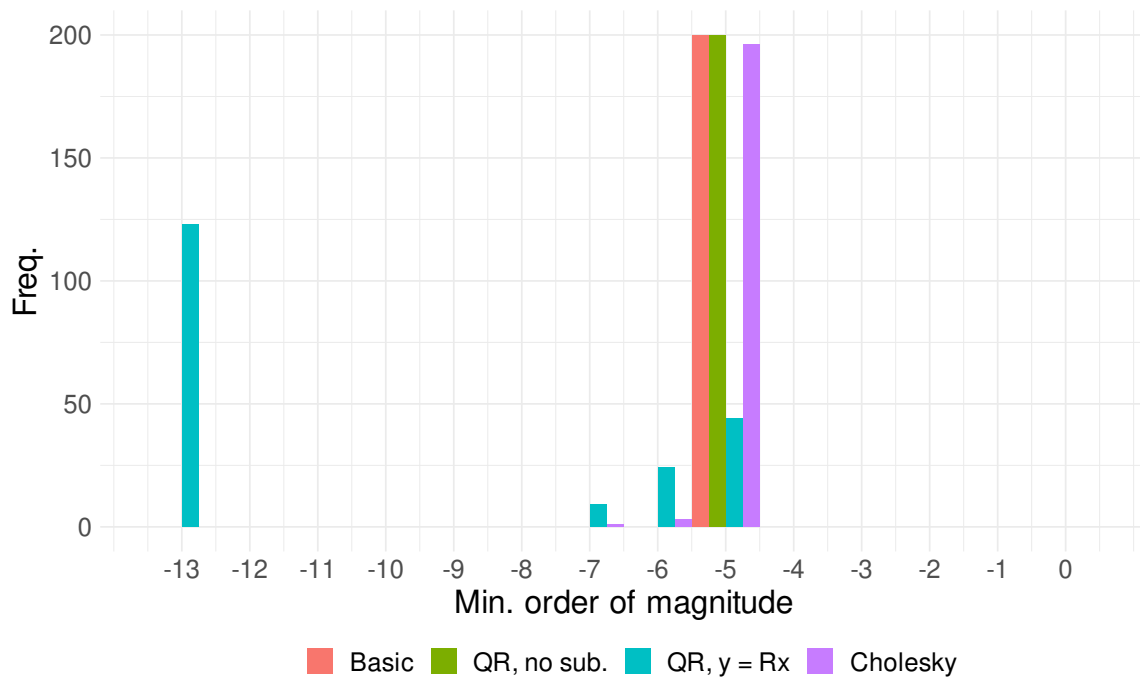
3.4 Case 2, QCQP, rescaled



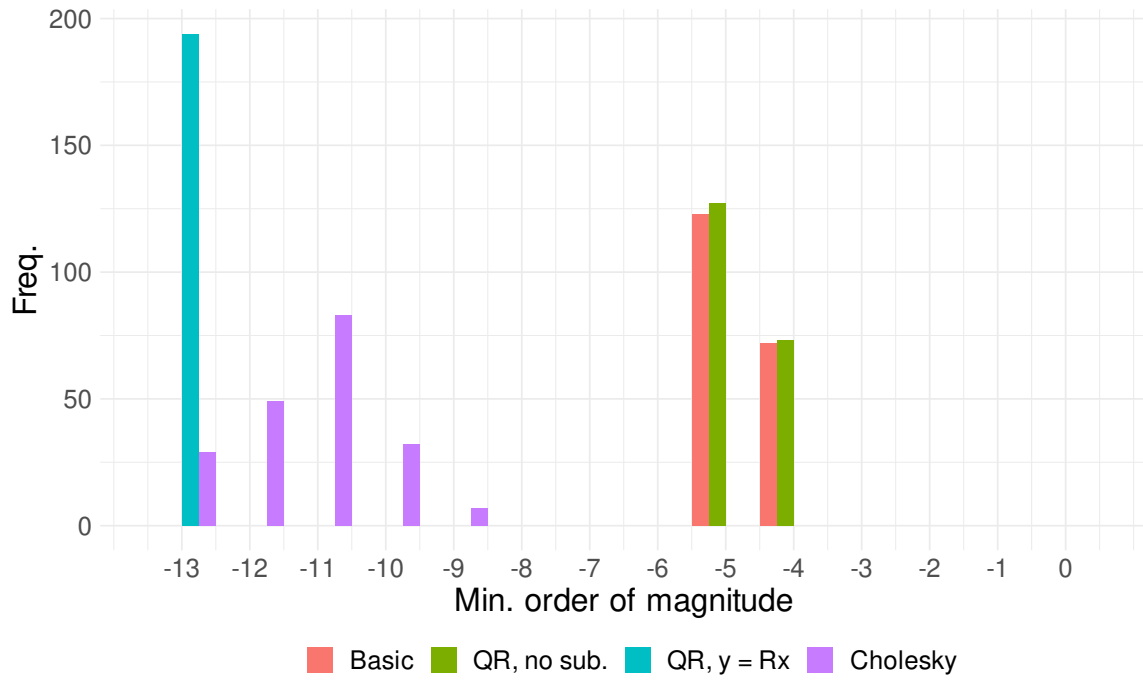
3.5 Case 3, QCQP, unscaled



3.6 Case 3, QCQP, rescaled



3.7 Case 4, QCQP, unscaled

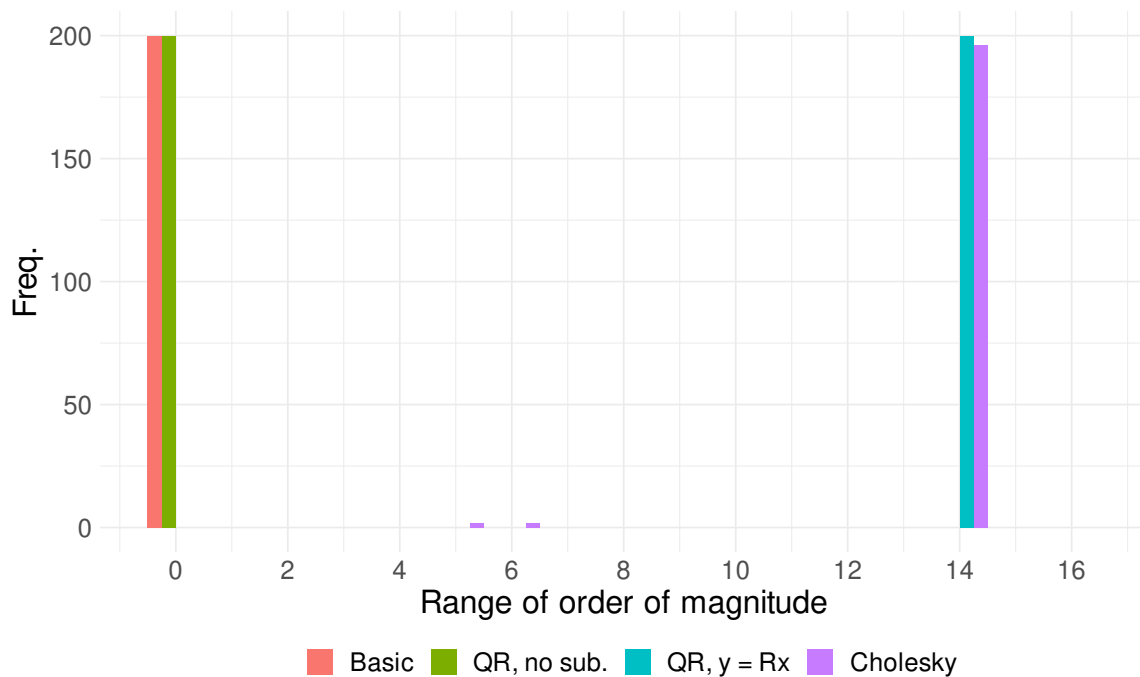


3.8 Case 4, QCQP, rescaled

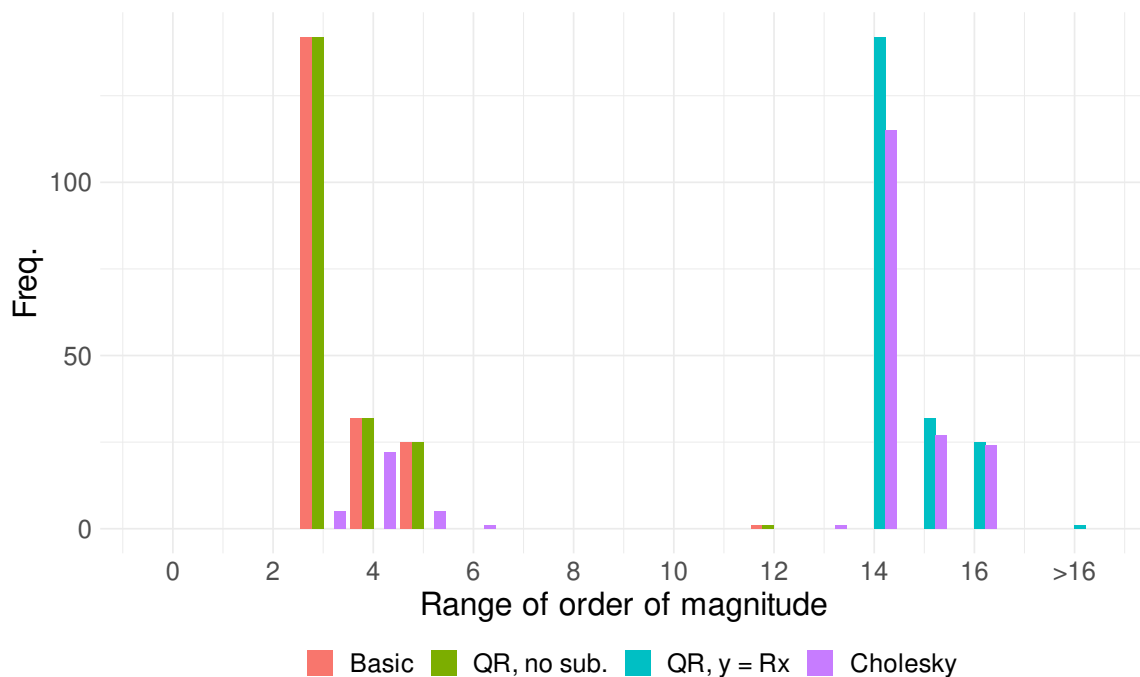


4 Range of order of mag. in linear constraint matrix

4.1 Case 1, QCQP, unscaled



4.2 Case 1, QCQP, rescaled

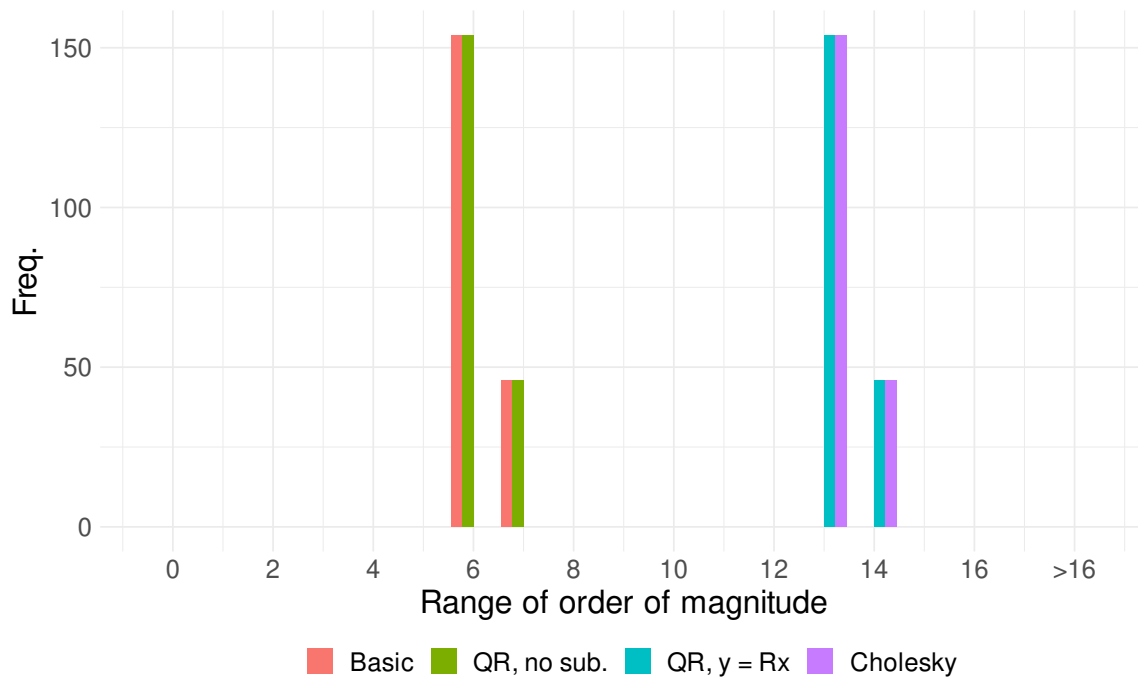


Note: When `rescale = TRUE`, ranges go up to as high as 30 orders of magnitude.

4.3 Case 2, QCQP, unscaled

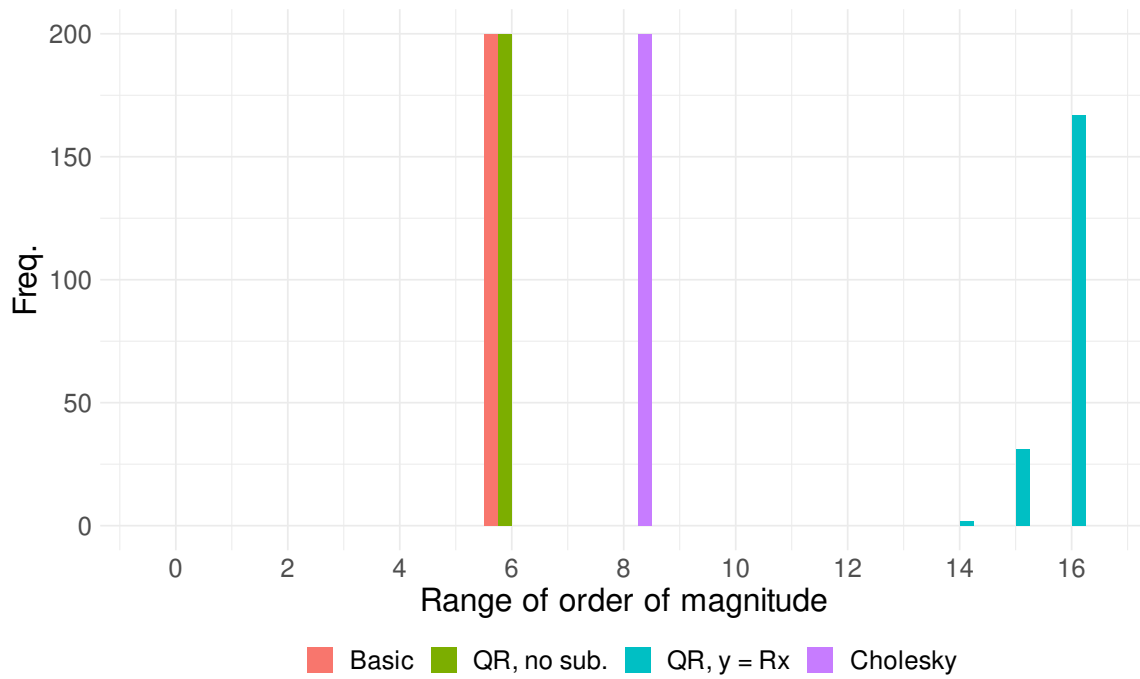


4.4 Case 2, QCQP, rescaled

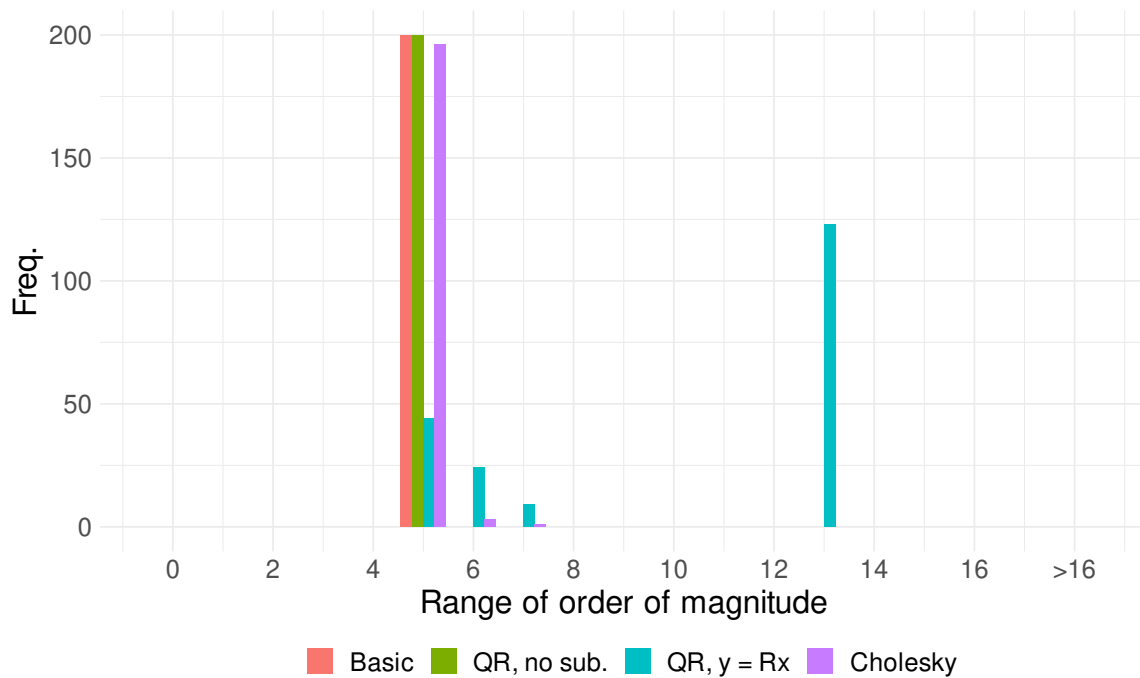


Note: When `rescale = TRUE`, ranges go up to as high as 30 orders of magnitude.

4.5 Case 3, QCQP, unscaled

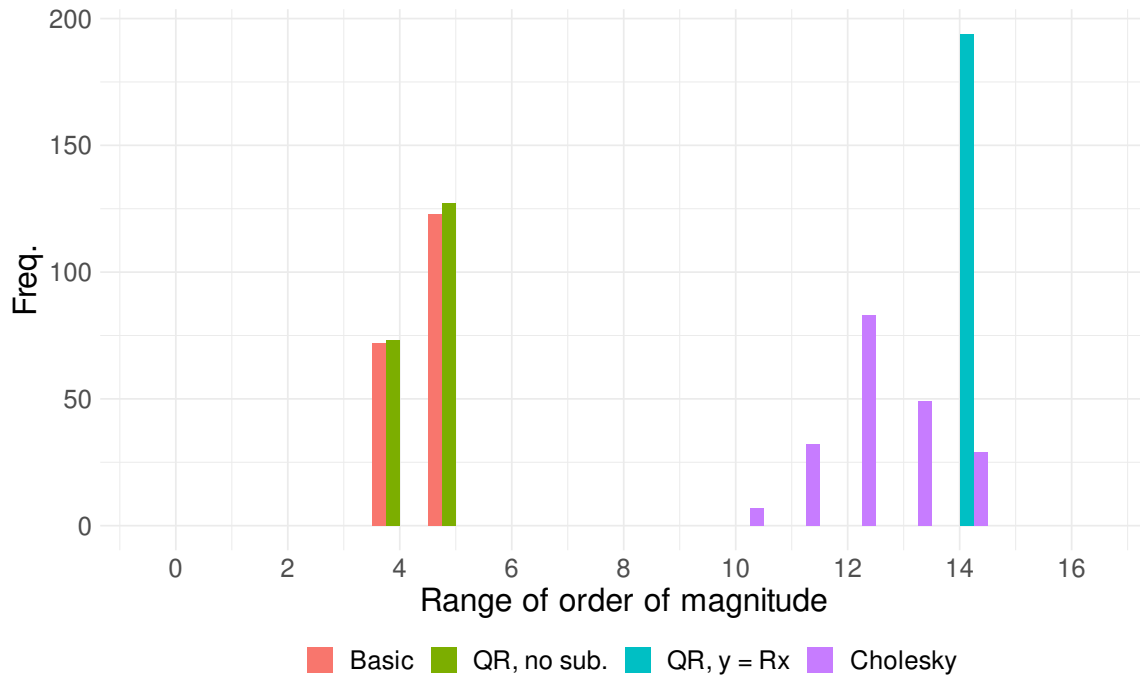


4.6 Case 3, QCQP, rescaled

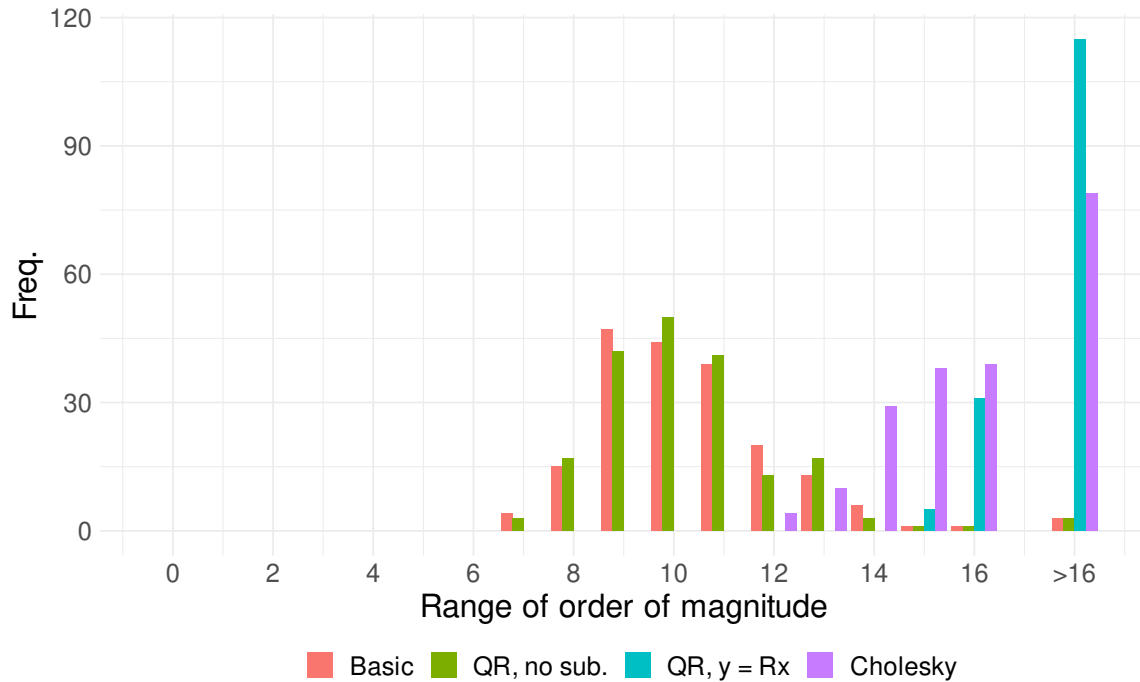


Note: When `rescale = TRUE`, ranges go up to as high as 30 orders of magnitude.

4.7 Case 4, QCQP, unscaled



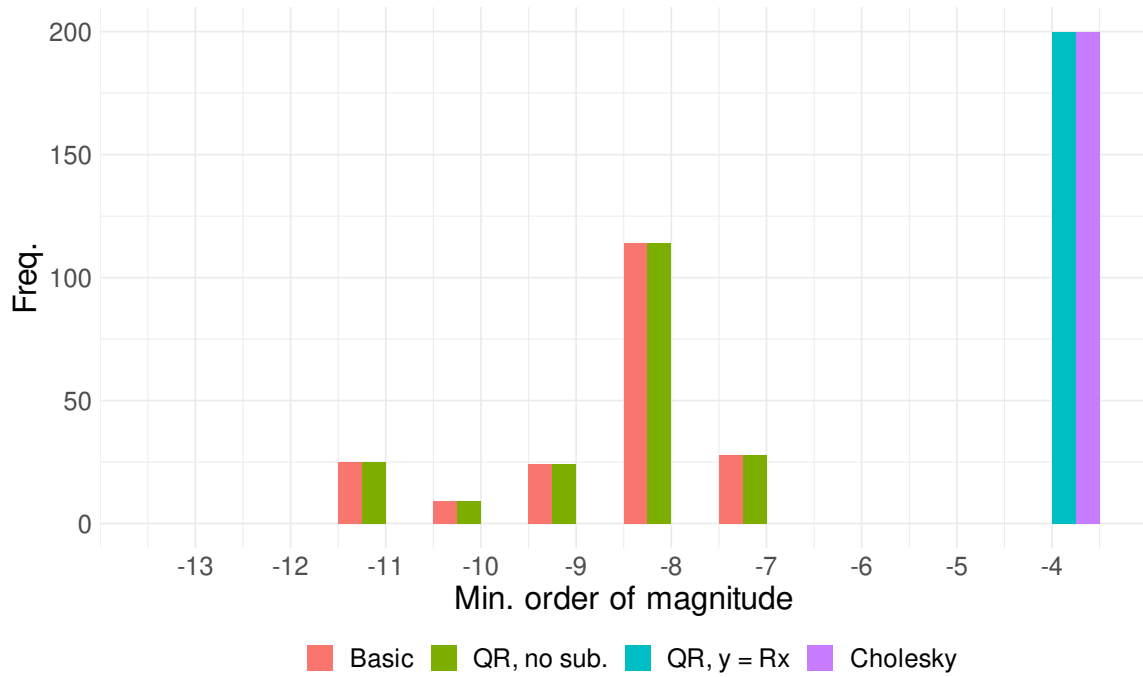
4.8 Case 4, QCQP, rescaled



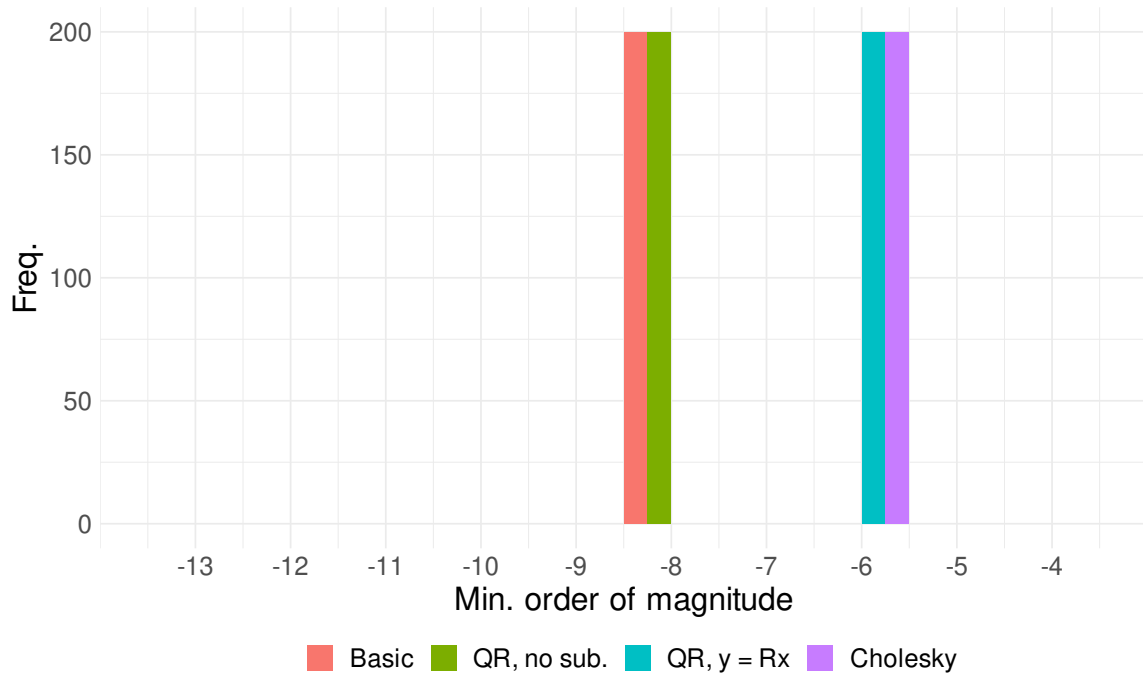
Note: When `rescale = TRUE`, ranges go up to as high as 30 orders of magnitude.

5 Min. order of mag. in quadratic constraint matrix

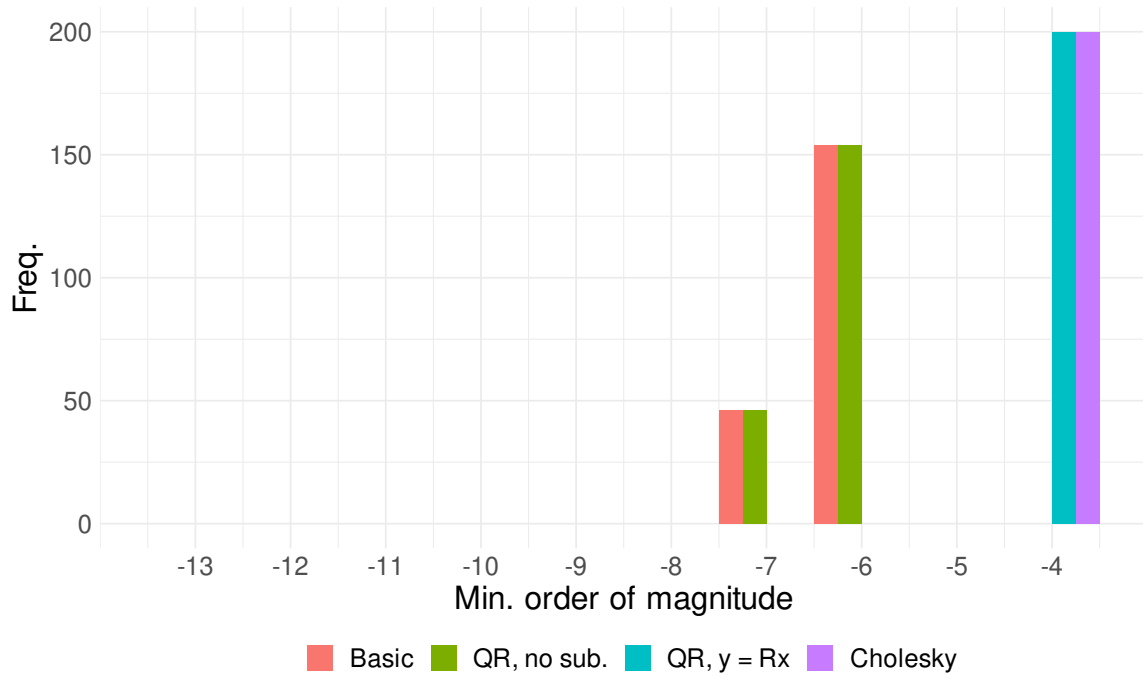
5.1 Case 1, QCQP, unscaled



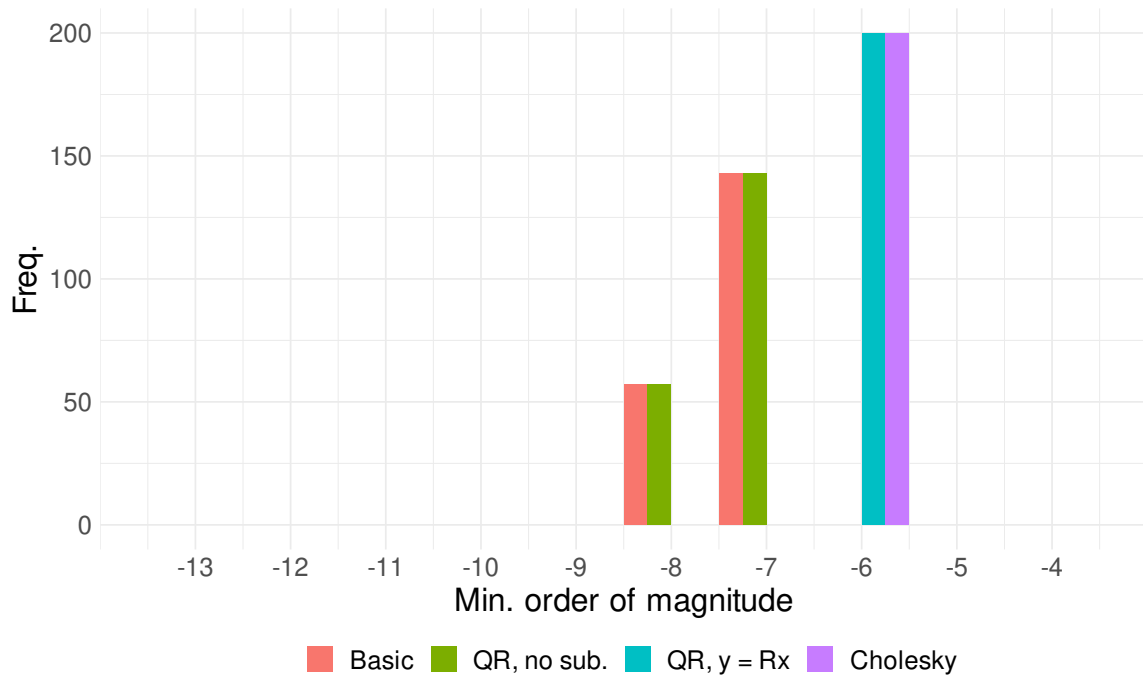
5.2 Case 1, QCQP, rescaled



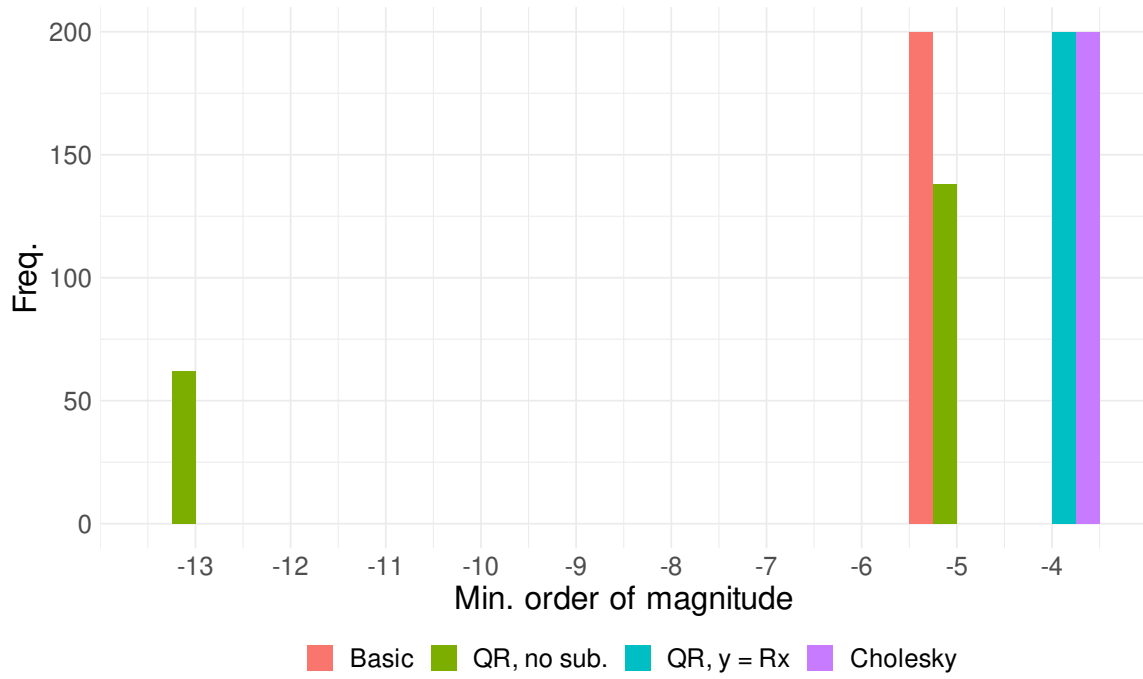
5.3 Case 2, QCQP, unscaled



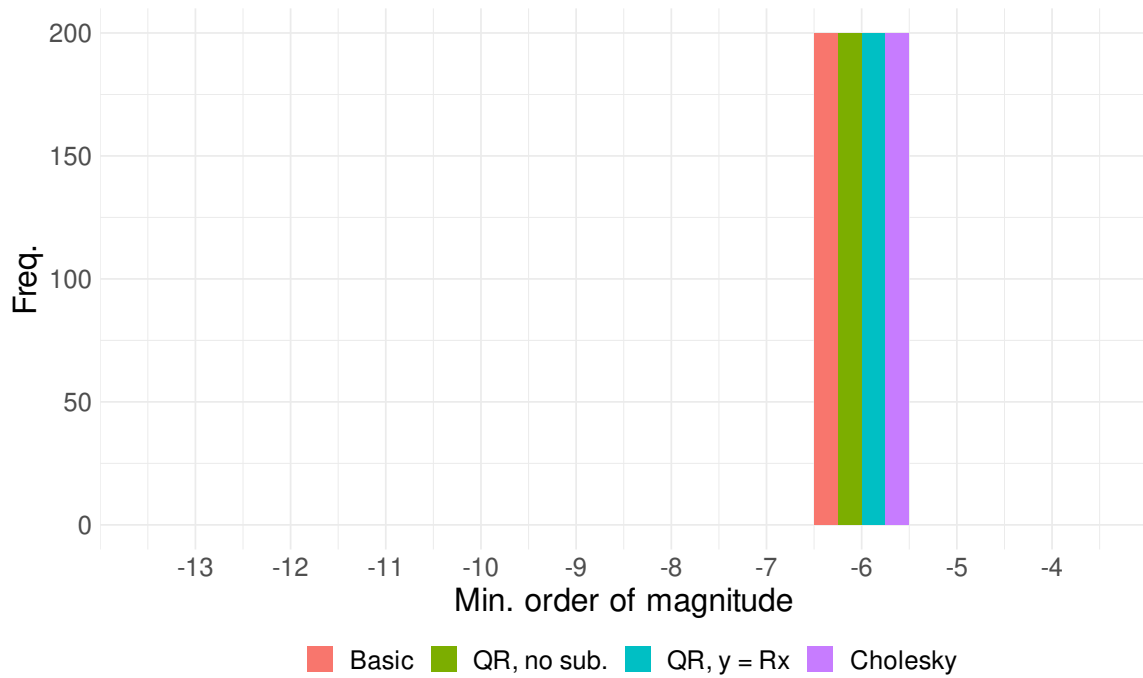
5.4 Case 2, QCQP, rescaled



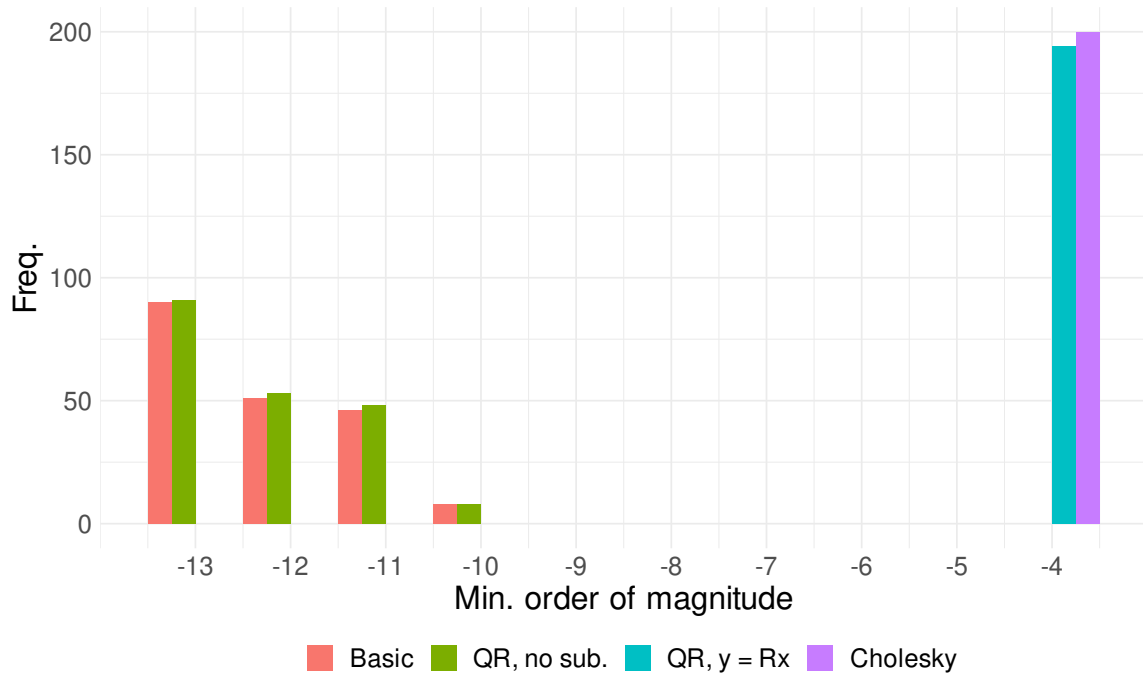
5.5 Case 3, QCQP, unscaled



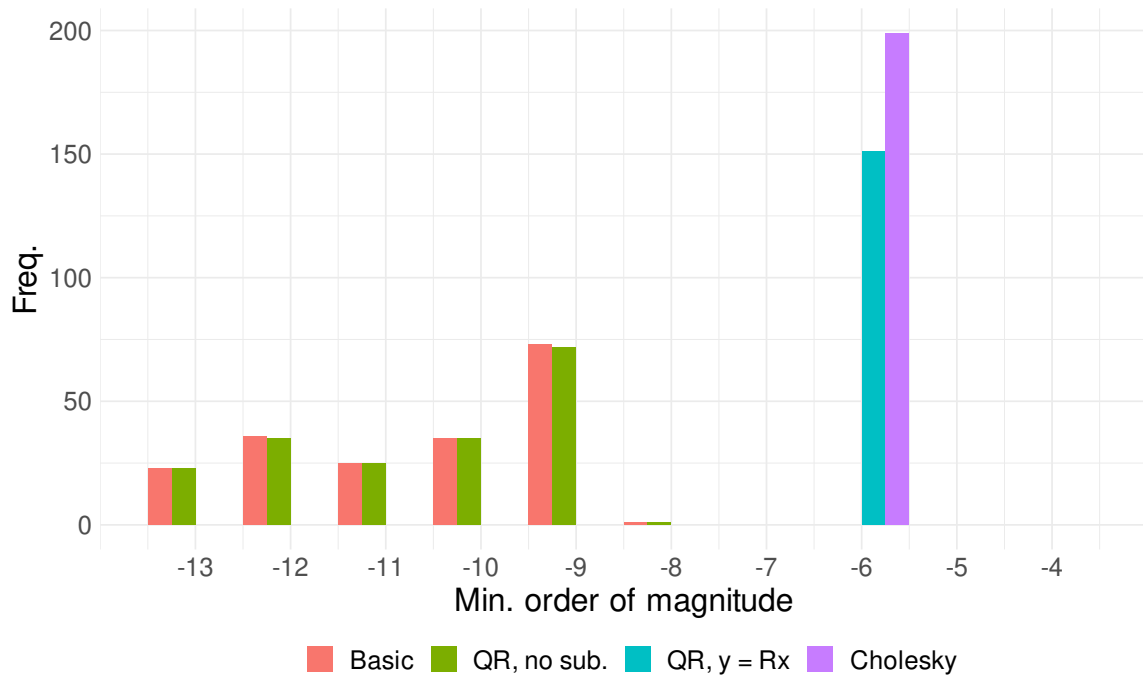
5.6 Case 3, QCQP, rescaled



5.7 Case 4, QCQP, unscaled



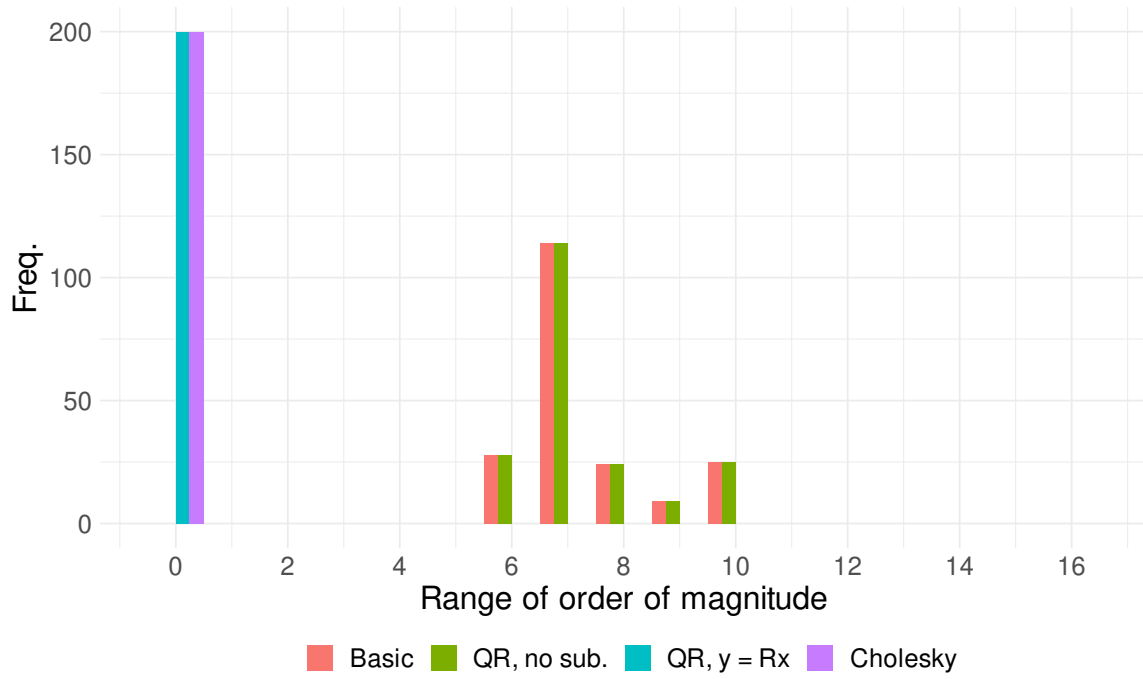
5.8 Case 4, QCQP, rescaled



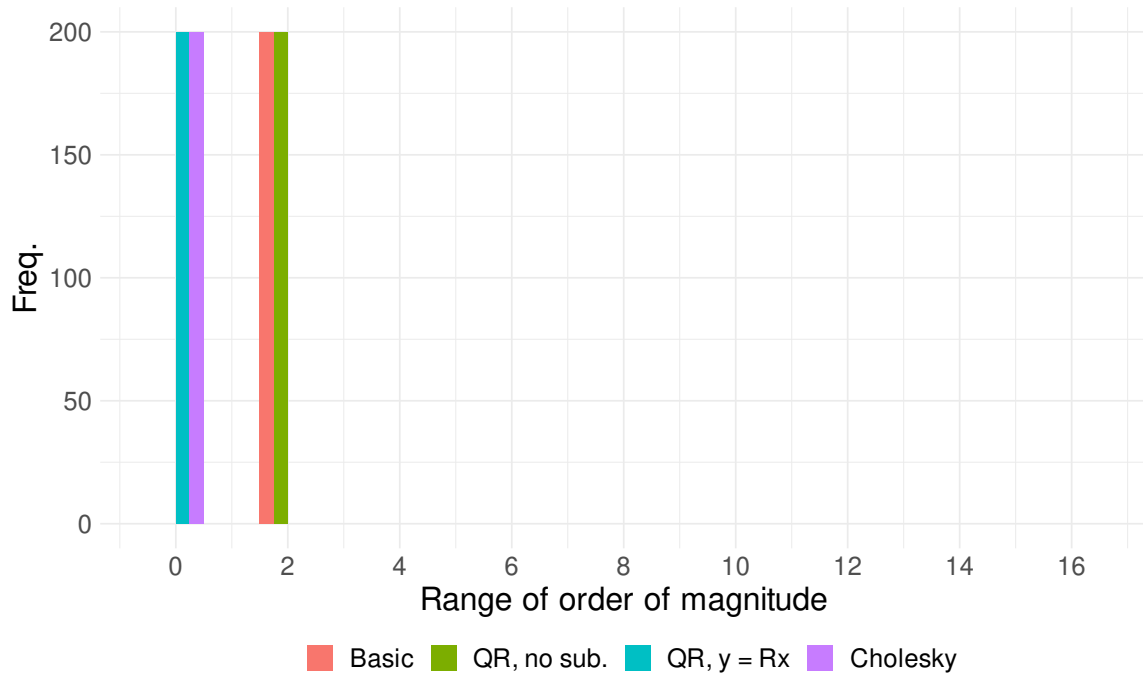
Note: Blue bar does not sum to 200 (total number of simulations) because some simulations returned errors and the QCQP model could not be saved.

6 Range of order of mag. in quadratic constraint matrix

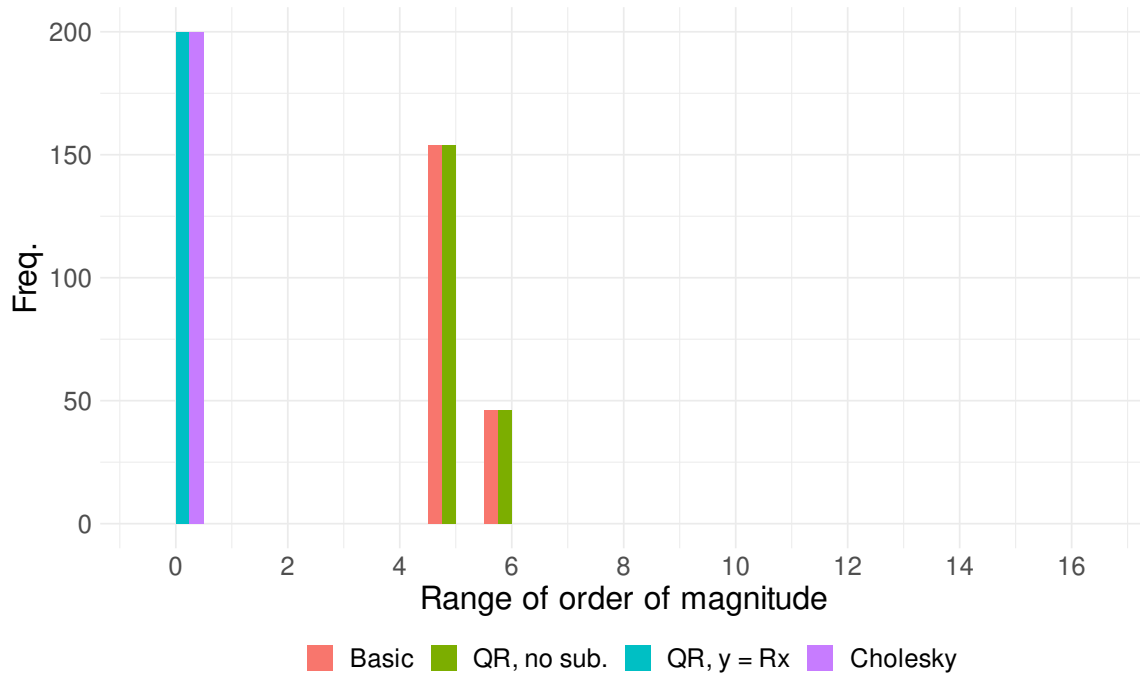
6.1 Case 1, QCQP, unscaled



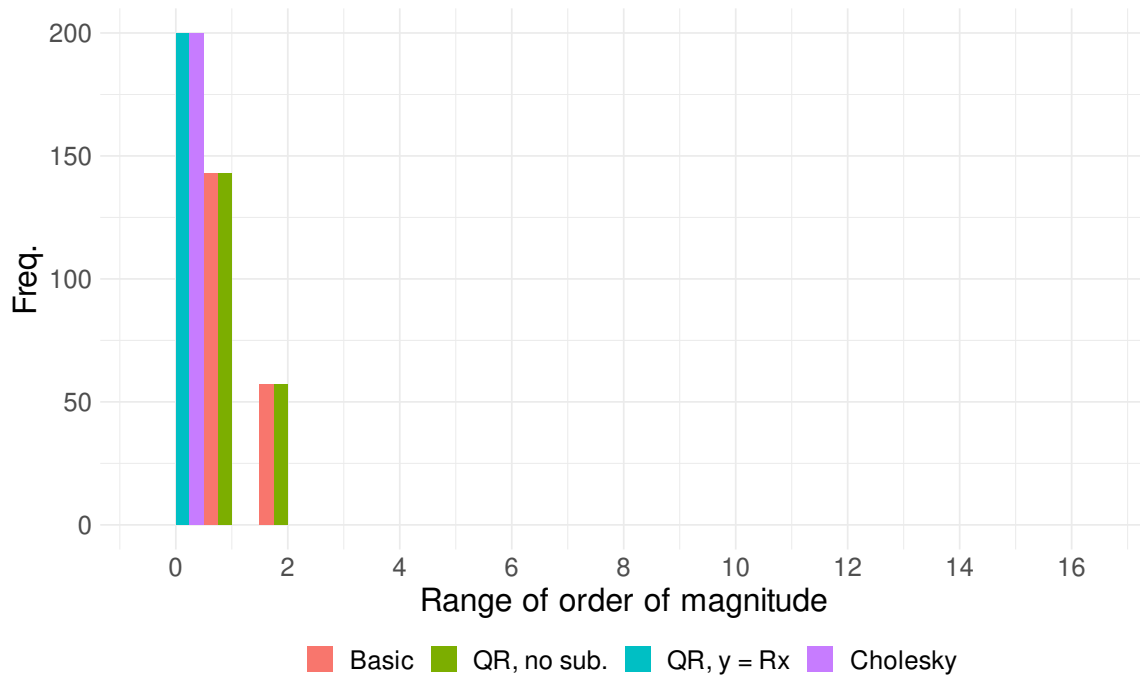
6.2 Case 1, QCQP, rescaled



6.3 Case 2, QCQP, unscaled



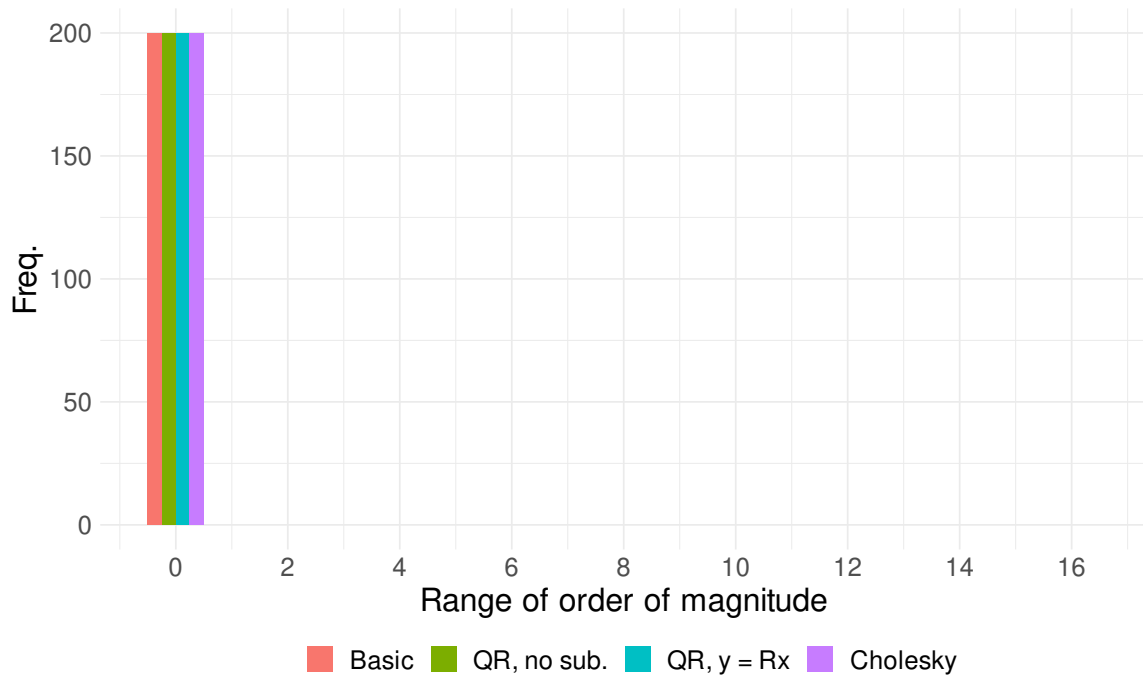
6.4 Case 2, QCQP, rescaled



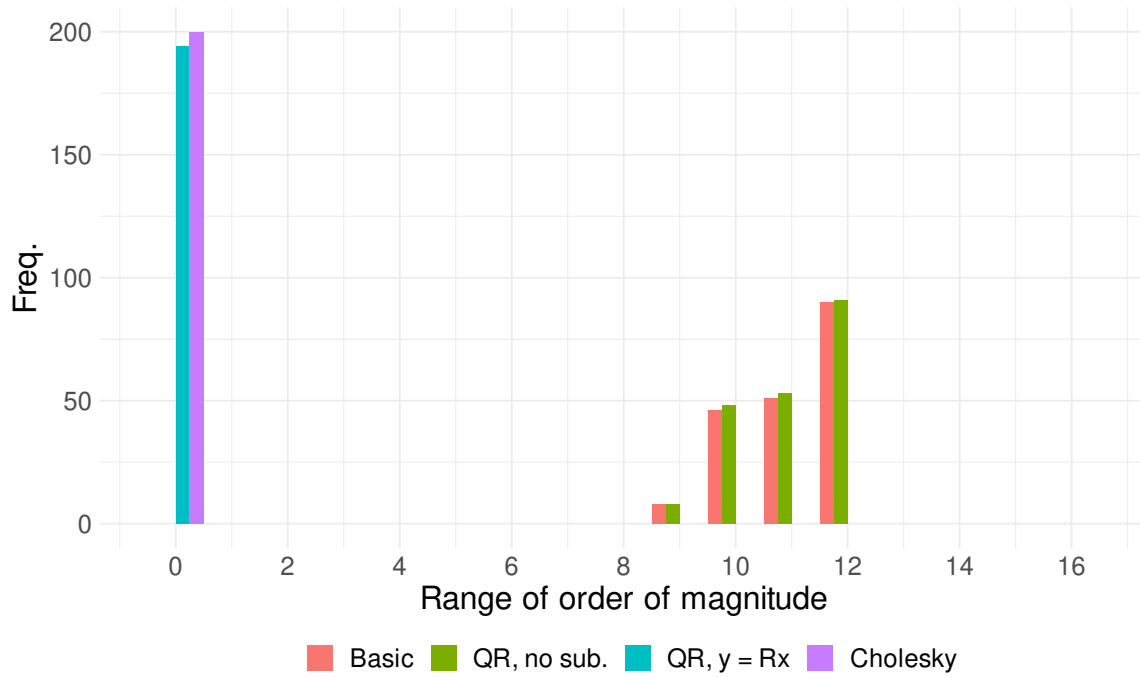
6.5 Case 3, QCQP, unscaled



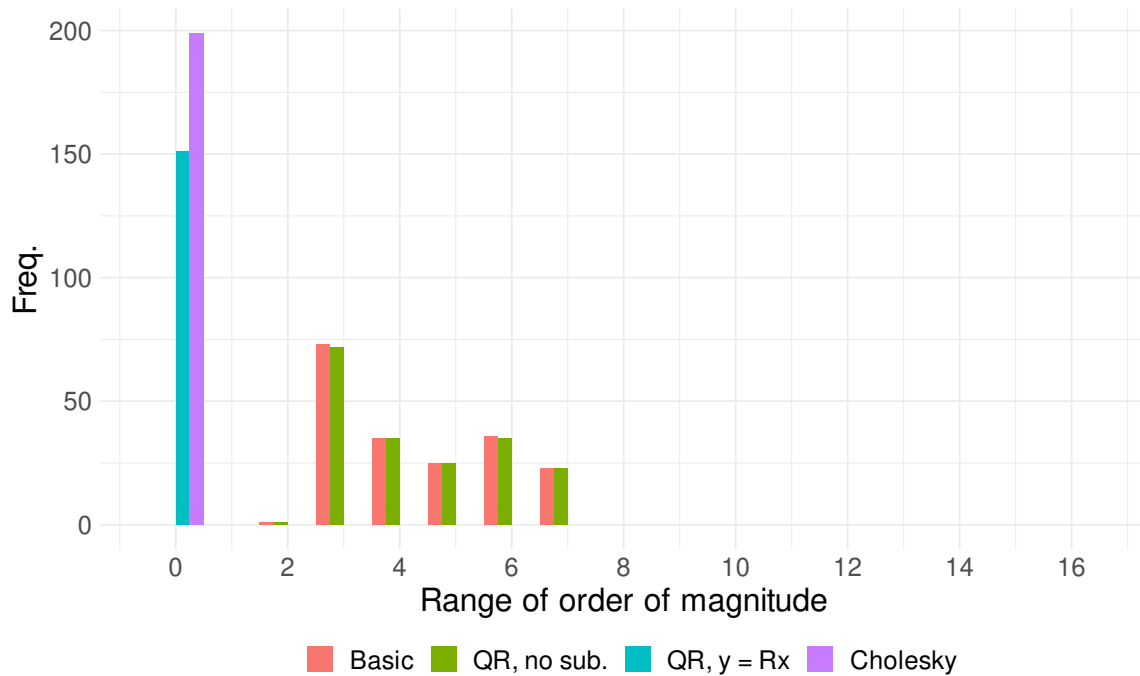
6.6 Case 3, QCQP, rescaled



6.7 Case 4, QCQP, unscaled



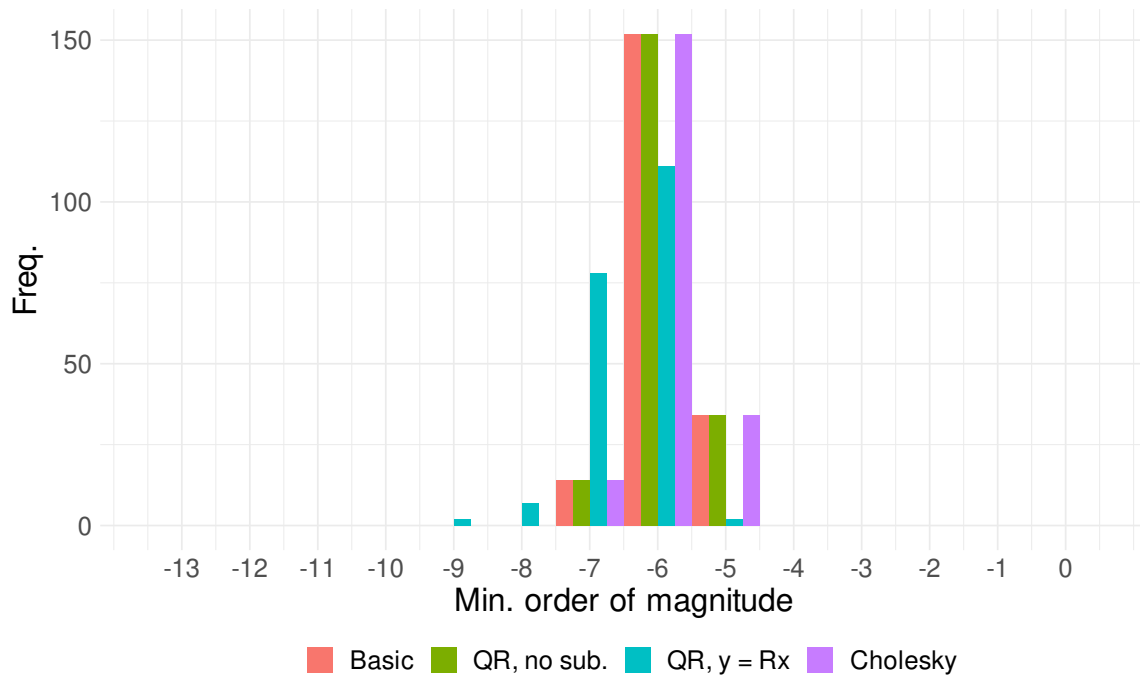
6.8 Case 4, QCQP, rescaled



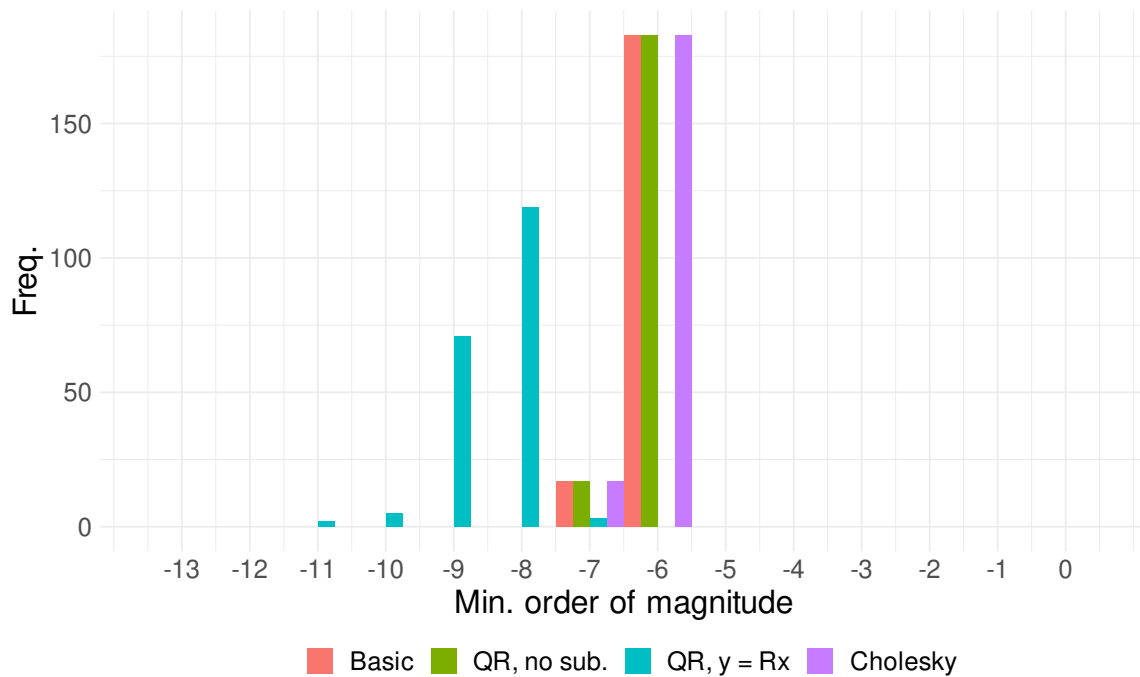
Note: Blue bar does not sum to 200 (total number of simulations) because some simulations returned errors and the QCQP model could not be saved.

7 Min. order of mag. in quadratic constraint vector

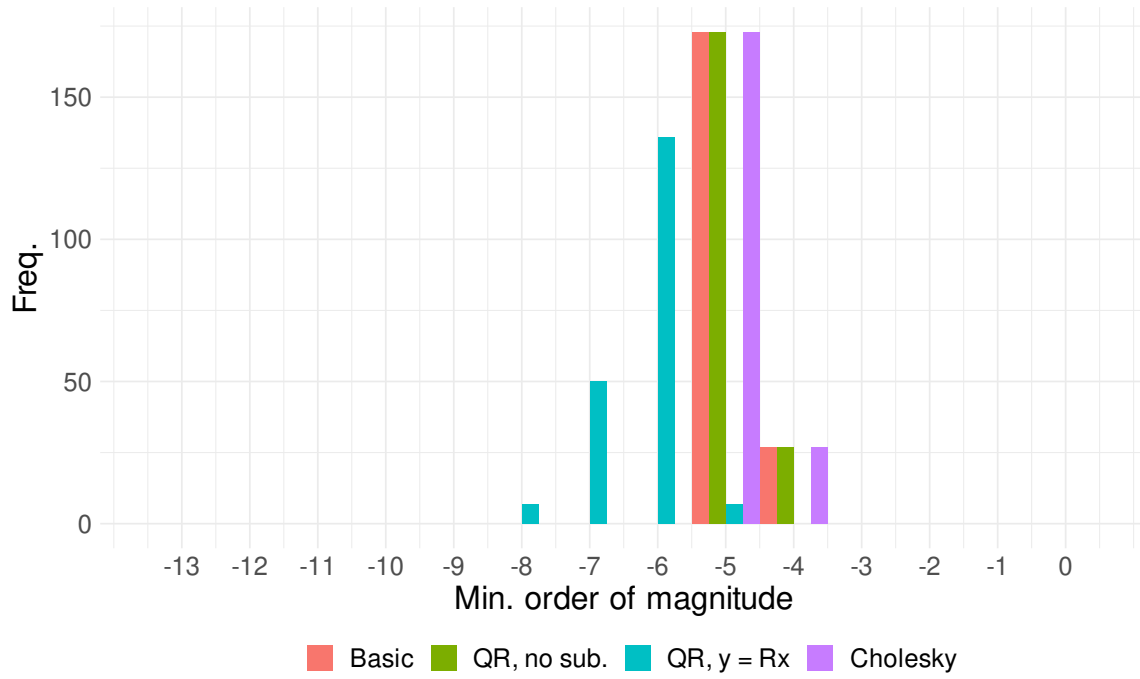
7.1 Case 1, QCQP, unscaled



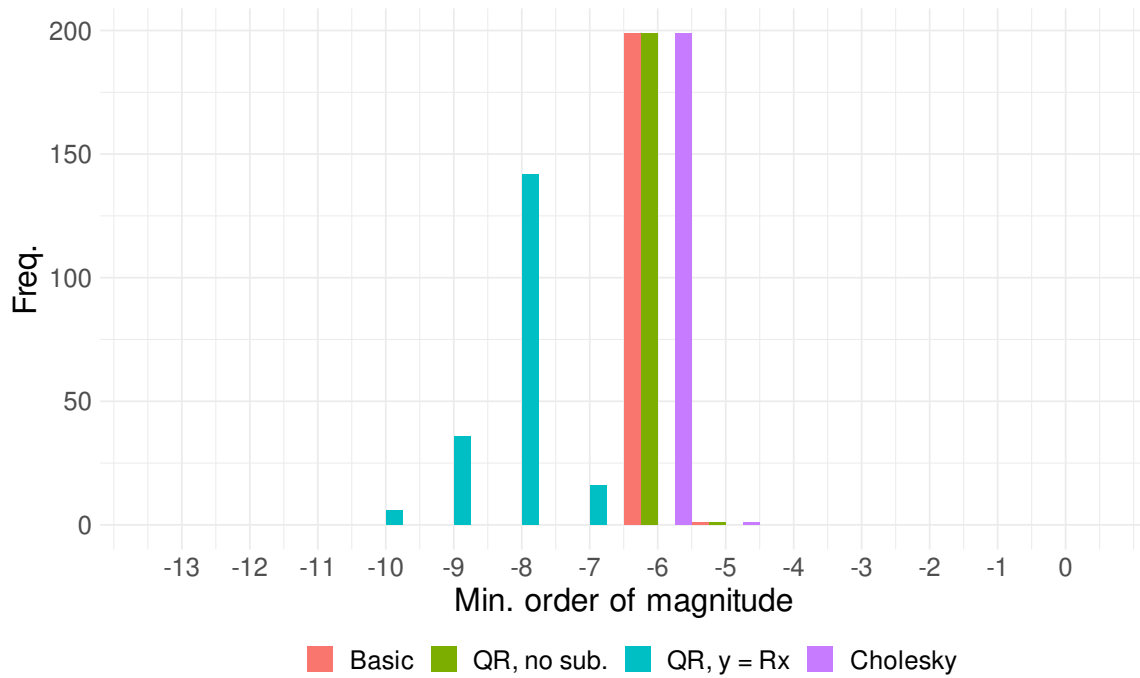
7.2 Case 1, QCQP, rescaled



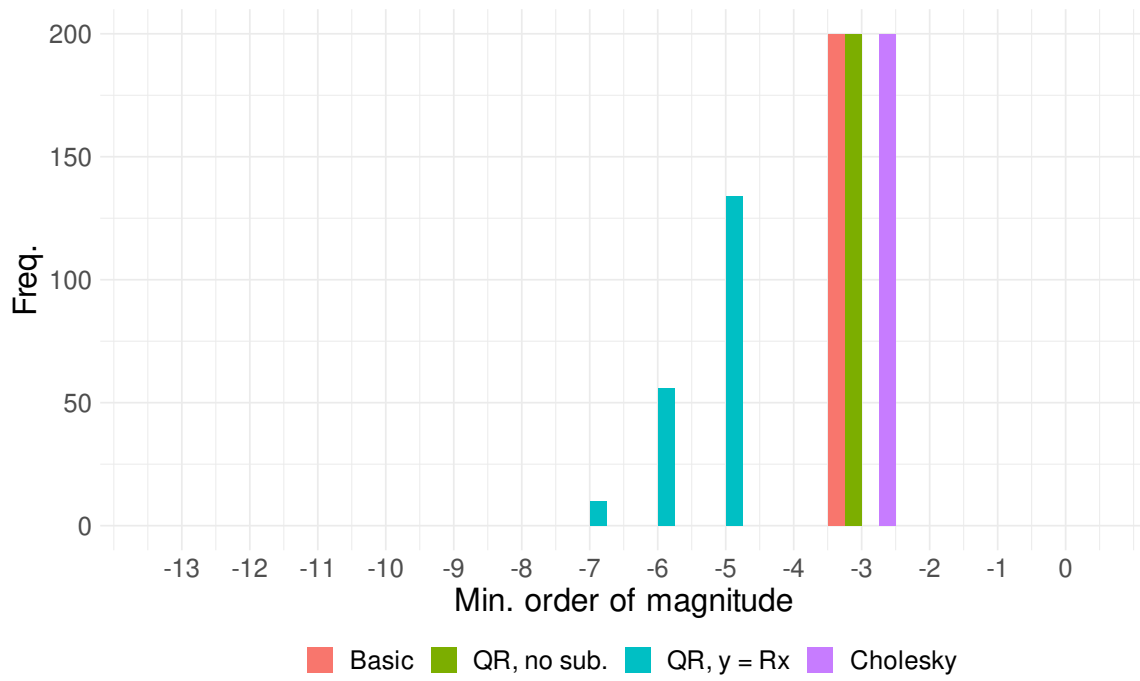
7.3 Case 2, QCQP, unscaled



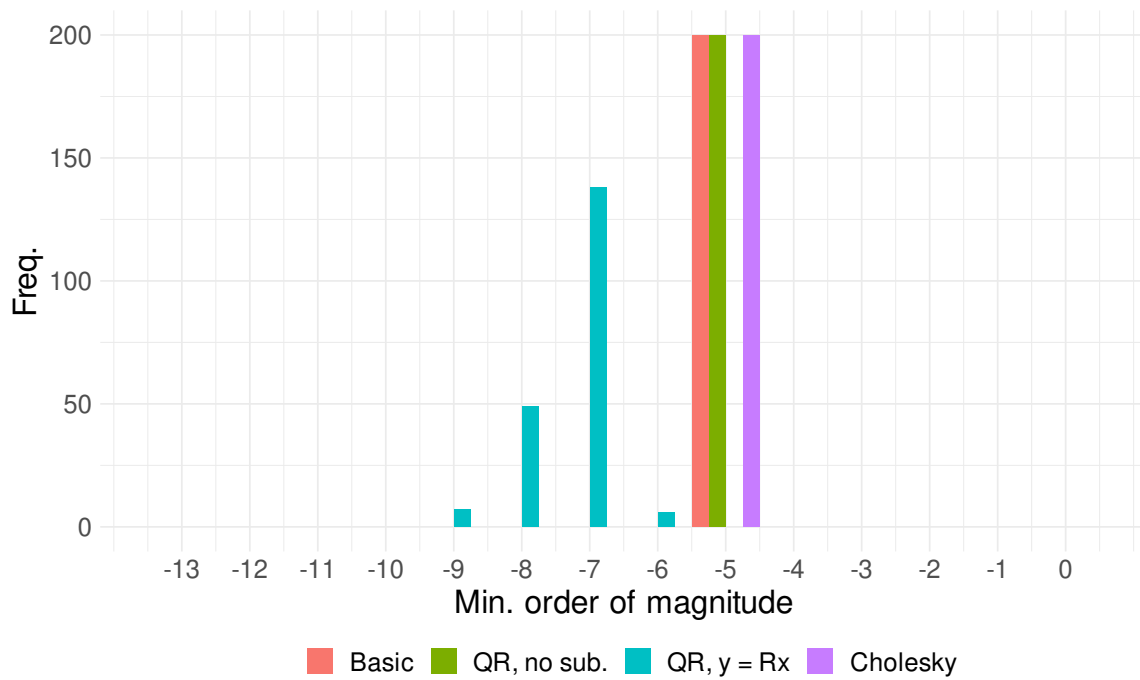
7.4 Case 2, QCQP, rescaled



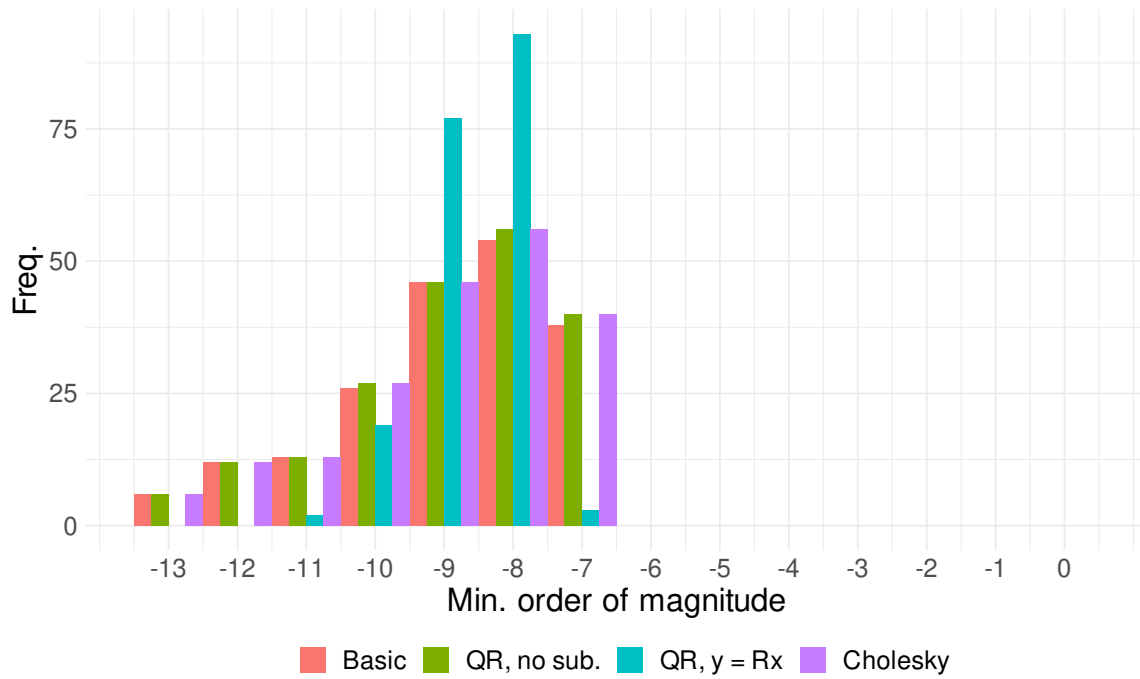
7.5 Case 3, QCQP, unscaled



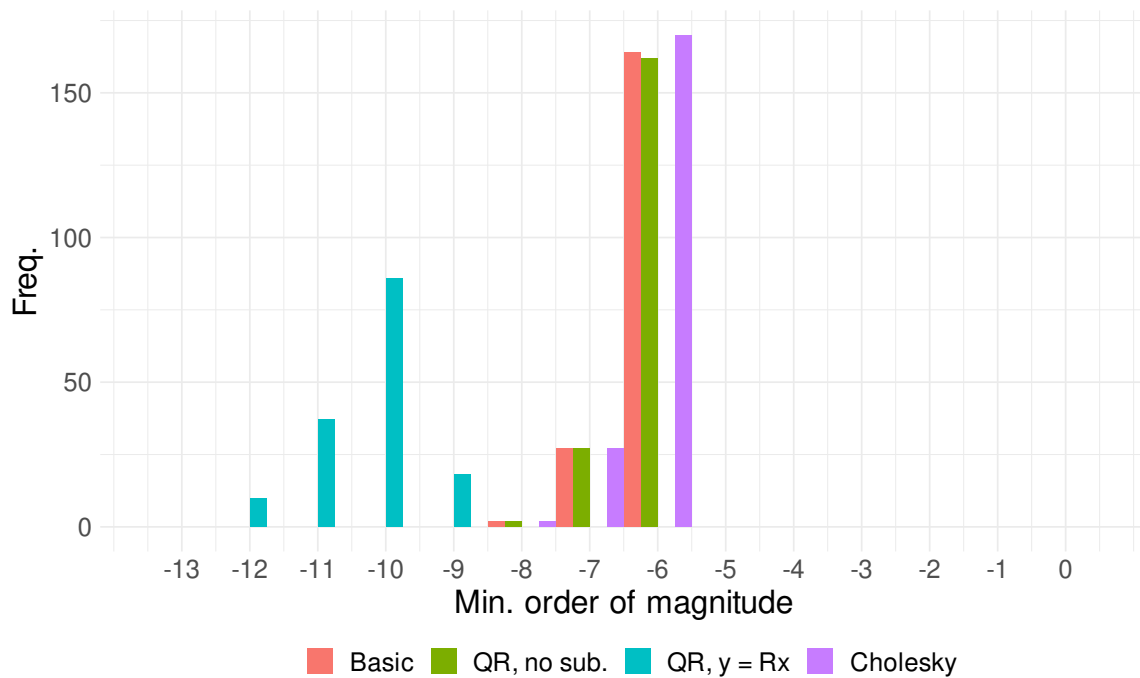
7.6 Case 3, QCQP, rescaled



7.7 Case 4, QCQP, unscaled



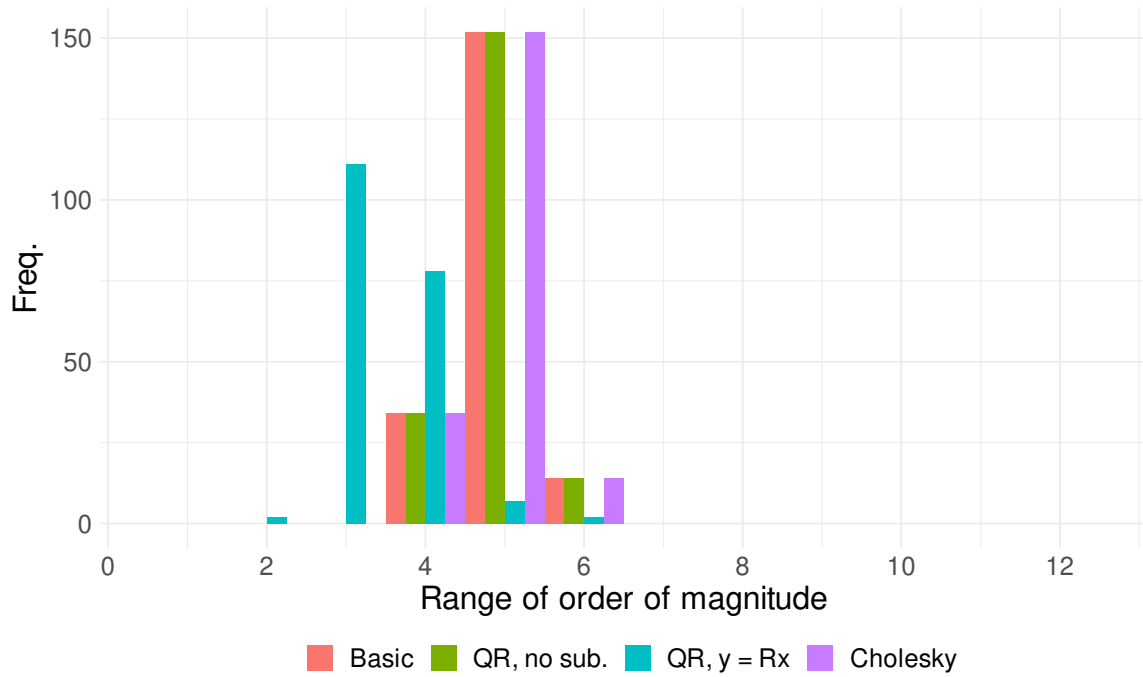
7.8 Case 4, QCQP, rescaled



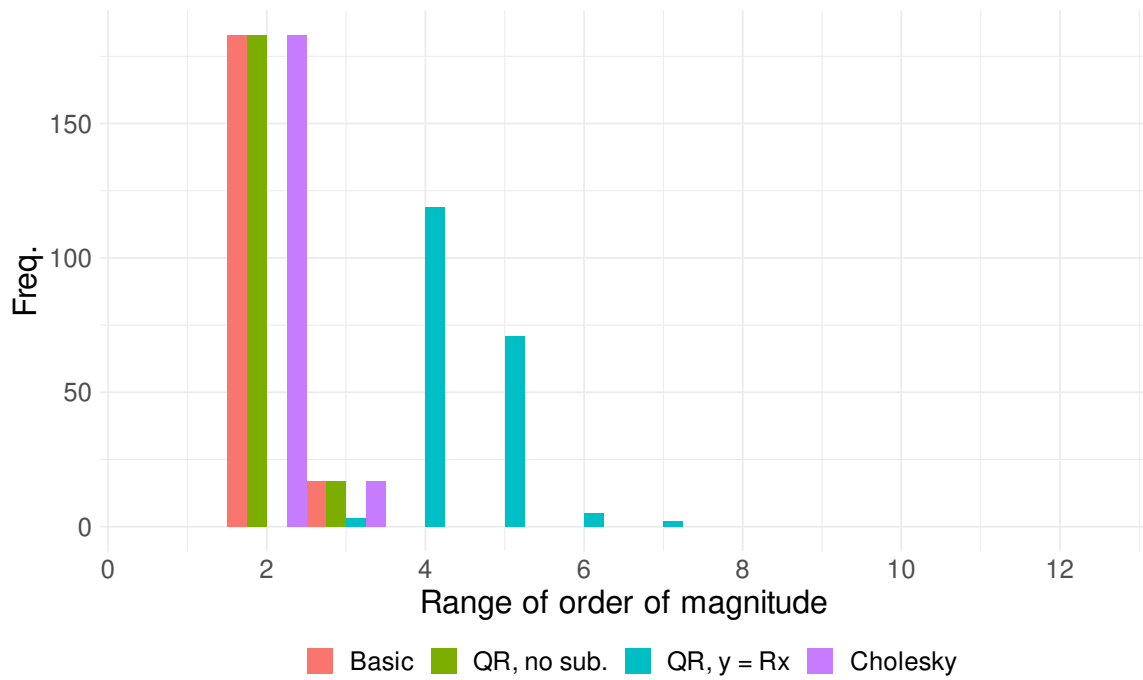
Note: Blue bar does not sum to 200 (total number of simulations) because some simulations returned errors and the QCQP model could not be saved.

8 Range of order of mag. in quadratic constraint vector

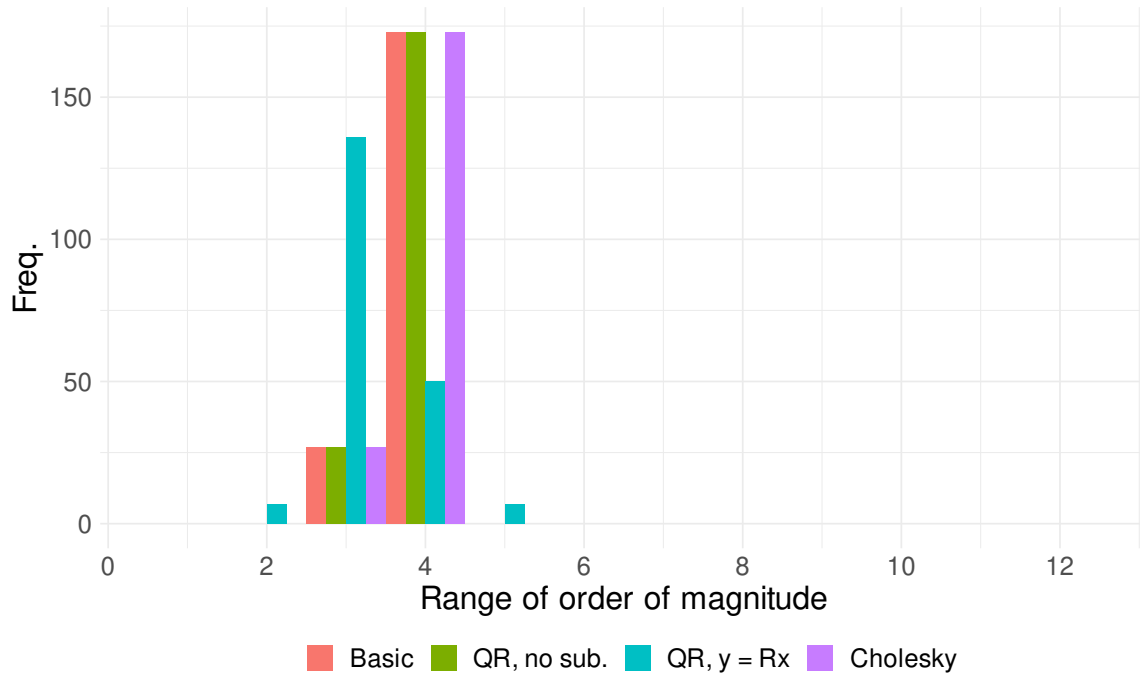
8.1 Case 1, QCQP, unscaled



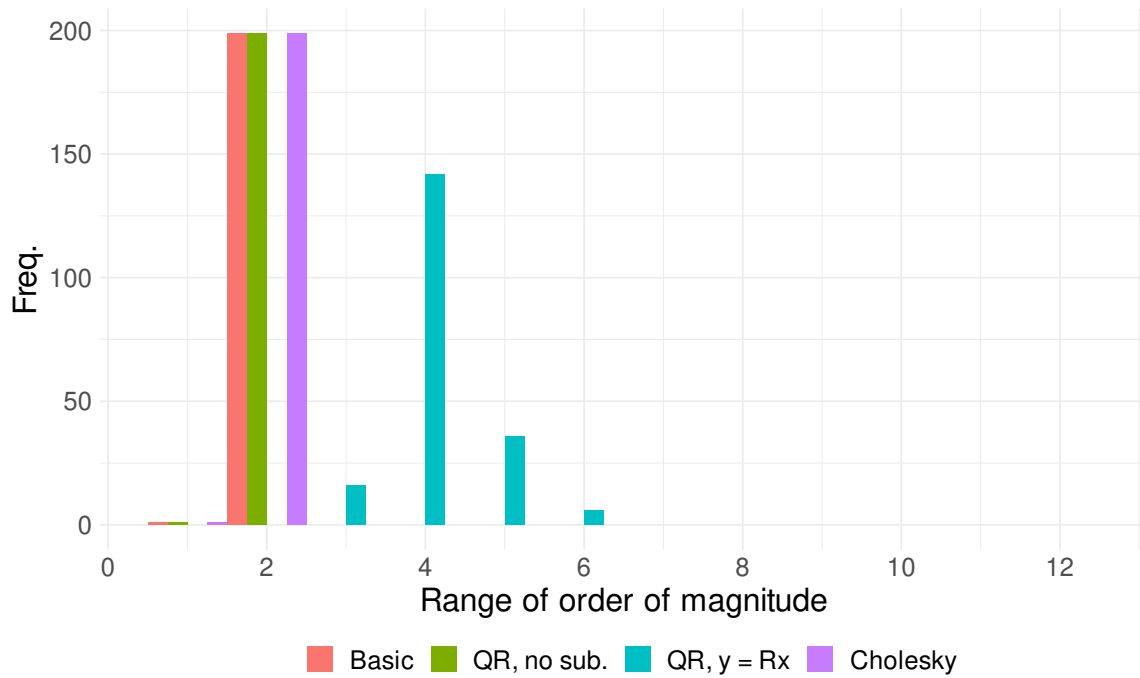
8.2 Case 1, QCQP, rescaled



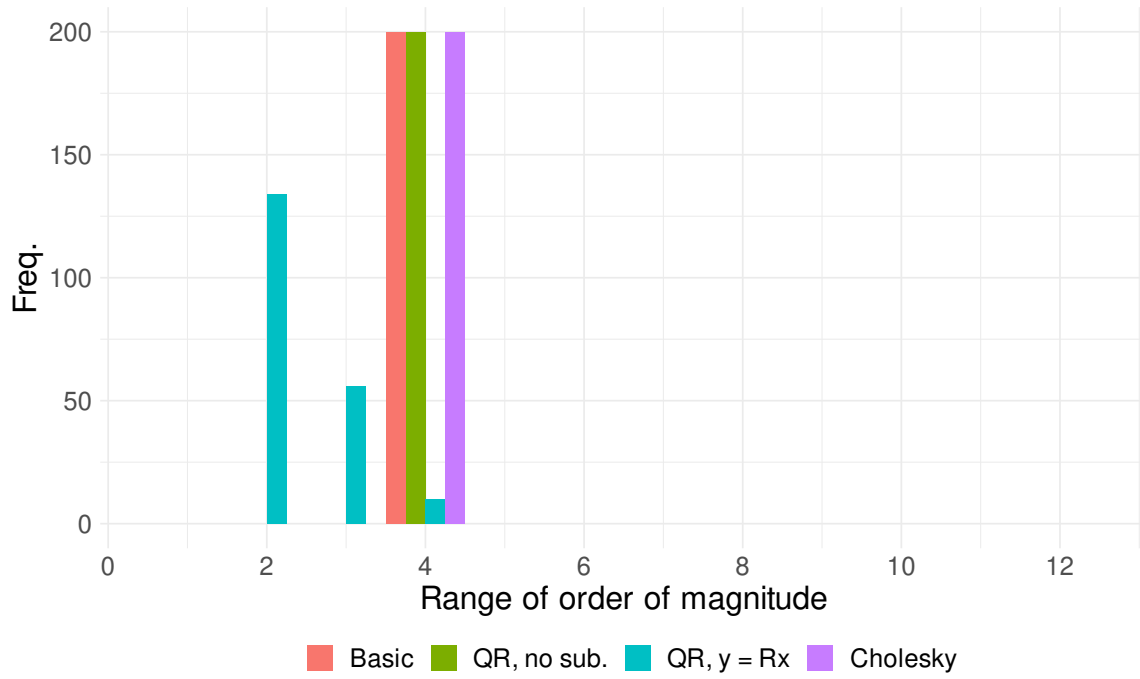
8.3 Case 2, QCQP, unscaled



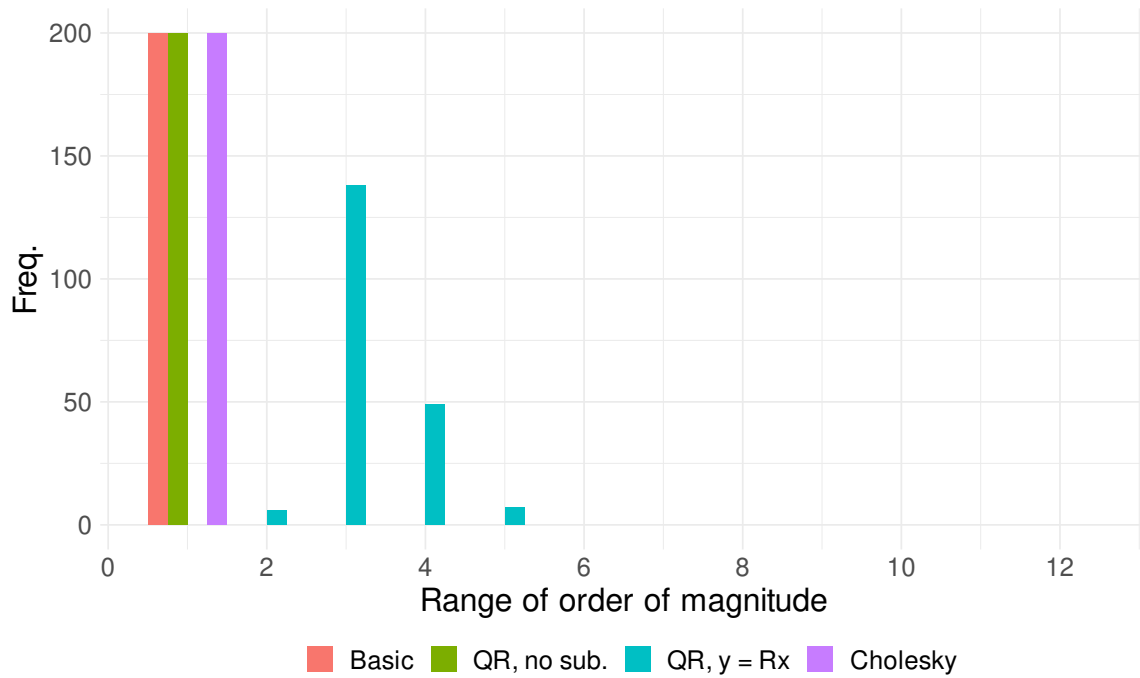
8.4 Case 2, QCQP, rescaled



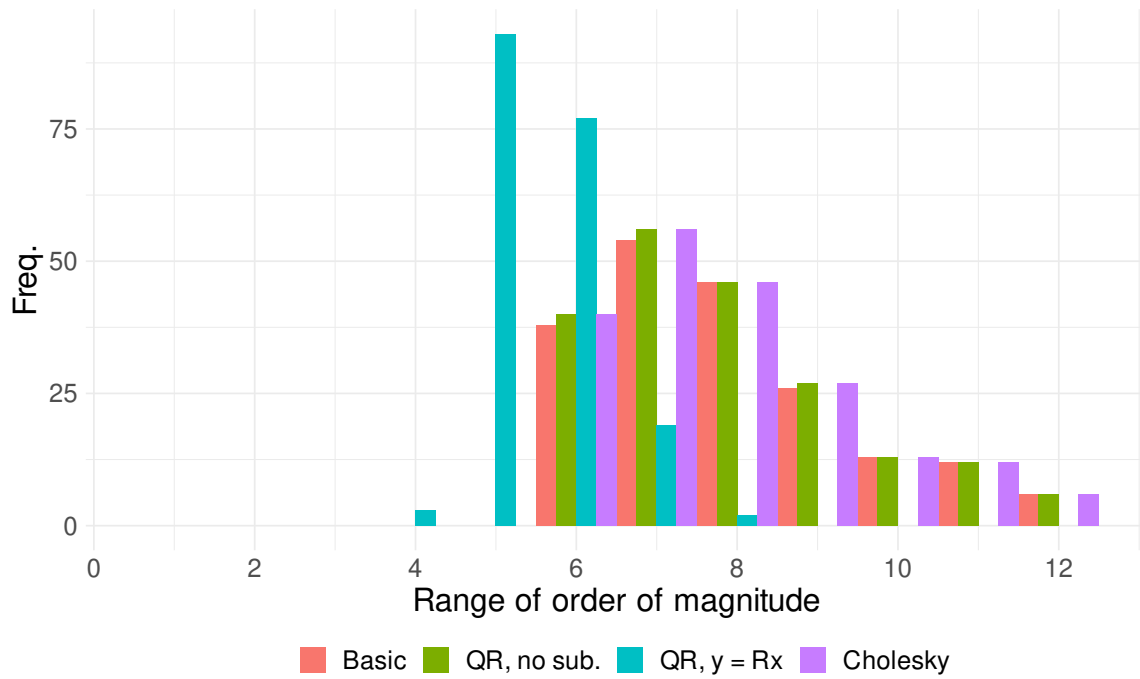
8.5 Case 3, QCQP, unscaled



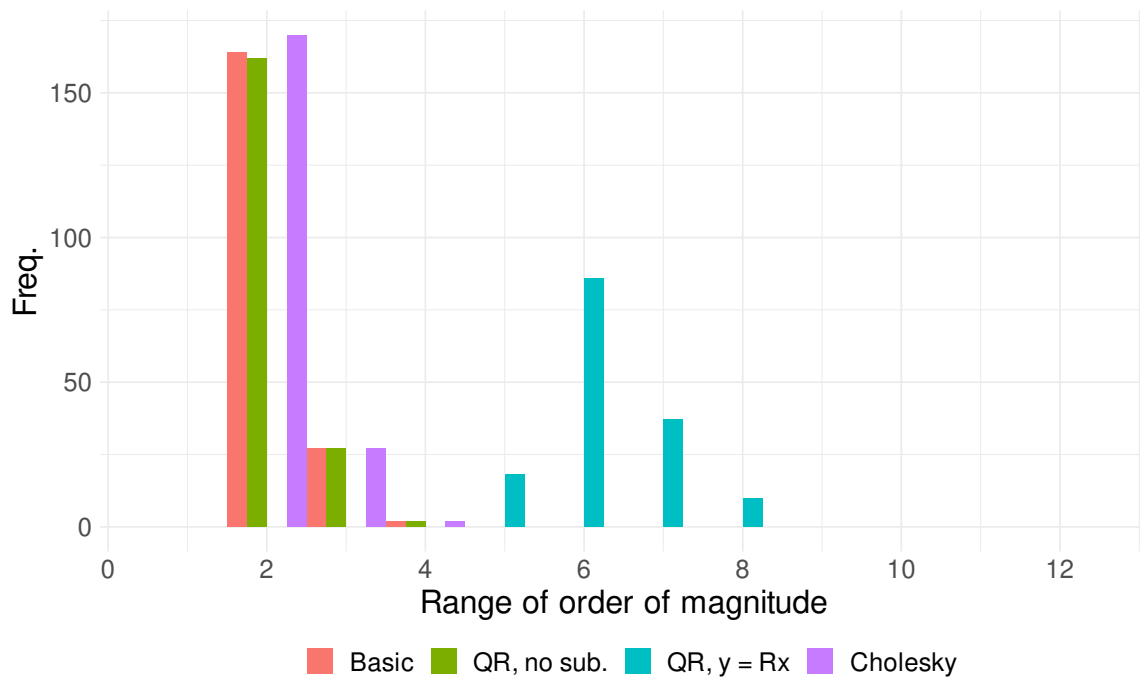
8.6 Case 3, QCQP, rescaled



8.7 Case 4, QCQP, unscaled



8.8 Case 4, QCQP, rescaled



Note: Blue bar does not sum to 200 (total number of simulations) because some simulations returned errors and the QCQP model could not be saved.