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# The Riemannian Difference of Convex Algorithm in Manopt.jl

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joint work with

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# Introduction

# Optimization on Manifolds

$$\arg \min_{p \in \mathcal{M}} f(p)$$

- ▶  $f: \mathcal{M} \rightarrow \mathbb{R}$  is a (smooth) function
- ▶  $\mathcal{M}$  is a Riemannian manifold
- ➔ Riemannian optimization

This especially includes

- ▶ nonsmooth problems:  $f$  is (only) lower semicontinuous
- ➔ splitting methods  $f(p) = g(p) + h(p)$ , where  $g$  is smooth
- ▶ constraints  $p \in \mathcal{C} \subset \mathcal{M}$
- ▲ Difference of Convex problems  $f(p) = g(p) - h(p)$

# The Rayleigh Quotient

When minimizing the **Rayleigh quotient** for a symmetric  $A \in \mathbb{R}^{n \times n}$

$$\arg \min_{x \in \mathbb{R}^n \setminus \{0\}} \frac{x^T A x}{\|x\|^2}$$

⚠ Any eigenvector  $x^*$  to the smallest EV  $\lambda$  is a minimizer

👎 no isolated minima **and** Newton's method diverges

💡 Constrain the problem to unit vectors  $\|x\| = 1$ !

**classic** constrained optimization (ALM, EPM, IP Newton, ...)

**Today** Utilize the geometry of the sphere

🏔 unconstrained optimization  $\arg \min_{p \in \mathbb{S}^{n-1}} p^T A p$


☰ adapt unconstrained optimization to **Riemannian manifolds**.


# The Generalized Rayleigh Quotient

**More general.** Find a basis for the space of eigenvectors to  $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_k$ :


$$\arg \min_{X \in \text{St}(n,k)} \text{tr}(X^T A X), \quad \text{St}(n,k) := \{X \in \mathbb{R}^{n \times k} \mid X^T X = I\},$$

 a problem on the **Stiefel** manifold  $\text{St}(n,k)$

 Invariant under rotations within a  $k$ -dim subspace.

 Find the best subspace!

$$\arg \min_{\text{span}(X) \in \text{Gr}(n,k)} \text{tr}(X^T A X), \quad \text{Gr}(n,k) := \{\text{span}(X) \mid X \in \text{St}(n,k)\},$$

 a problem on the **Grassmann** manifold  $\text{Gr}(n,k) = \text{St}(n,k)/O(k)$ .

# A Riemannian Manifold $\mathcal{M}$

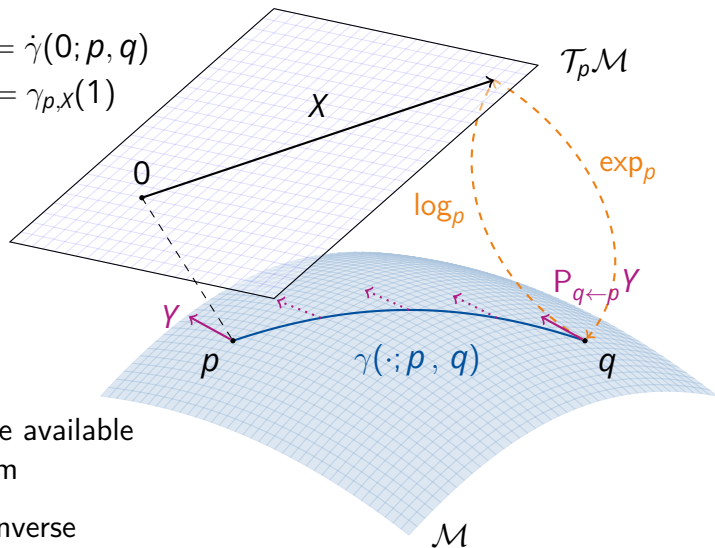
A  $d$ -dimensional Riemannian manifold can be informally defined as a set  $\mathcal{M}$  covered with a “suitable” collection of charts, that identify subsets of  $\mathcal{M}$  with open subsets of  $\mathbb{R}^d$  and a continuously varying inner product on the tangent spaces.

[Absil, Mahony, Sepulchre, 2008]

# A Riemannian Manifold $\mathcal{M}$

## Notation.

- ▶ Logarithmic map  $\log_p q = \dot{\gamma}(0; p, q)$
- ▶ Exponential map  $\exp_p X = \gamma_{p,X}(1)$
- ▶ Geodesic  $\gamma(\cdot; p, q)$
- ▶ Tangent space  $\mathcal{T}_p \mathcal{M}$
- ▶ inner product  $(\cdot, \cdot)_p$
- ▶ parallel transport  $\mathcal{P}_{q \leftarrow p} X$



## Numerics.

- ▶  $\exp_p$  and  $\log_p$  may not be available efficiently / in closed form
- ▶ use a retraction and its inverse

# (Geodesic) Convexity

[Sakai, 1996; Udriște, 1994]

A set  $\mathcal{C} \subset \mathcal{M}$  is called (strongly geodesically) **convex**  
if for all  $p, q \in \mathcal{C}$  the geodesic  $\gamma(\cdot; p, q)$  is unique and lies in  $\mathcal{C}$ .

A function  $f: \mathcal{C} \rightarrow \overline{\mathbb{R}}$  is called (geodesically) **convex**  
if for all  $p, q \in \mathcal{C}$  the composition  $f(\gamma(t; p, q)), t \in [0, 1]$ , is convex.



# The Riemannian Difference of Convex Algorithm

# Difference of Convex

We aim to solve

$$\arg \min_{p \in \mathcal{M}} f(p)$$

where

- ▶  $\mathcal{M}$  is a Riemannian manifold
- ▶  $f: \mathcal{M} \rightarrow \mathbb{R}$  is a difference of convex function, i. e. of the form

$$f(p) = g(p) - h(p)$$

- ▶  $g, h: \mathcal{M} \rightarrow \overline{\mathbb{R}}$  are convex, lower semicontinuous, and proper

# The Riemannian Subdifferential

Let  $\mathcal{C}$  be a convex set.

The **subdifferential** of  $f$  at  $p \in \mathcal{C}$  is given by [Ferreira, Oliveira, 2002; Lee, 2003; Udriște, 1994]

$$\partial_{\mathcal{M}} f(p) := \{ \xi \in \mathcal{T}_p^* \mathcal{M} \mid f(q) \geq f(p) + \langle \xi, \log_p q \rangle_p \text{ for } q \in \mathcal{C} \},$$

where

- ▶  $\mathcal{T}_p^* \mathcal{M}$  is the dual space of  $\mathcal{T}_p \mathcal{M}$ , also called **cotangent space**
- ▶  $\langle \cdot, \cdot \rangle_p$  denotes the duality pairing on  $\mathcal{T}_p^* \mathcal{M} \times \mathcal{T}_p \mathcal{M}$
- ▶ numerically we use musical isomorphisms  $X = \xi^\flat \in \mathcal{T}_p \mathcal{M}$  to obtain a subset of  $\mathcal{T}_p \mathcal{M}$

# The Fenchel Conjugate

The **Fenchel conjugate** of a function  $f: \mathbb{R}^n \rightarrow \overline{\mathbb{R}}$  is given by

$$f^*(\xi) := \sup_{x \in \mathbb{R}^n} \langle \xi, x \rangle - f(x) = \sup_{x \in \mathbb{R}^n} \begin{pmatrix} \xi \\ -1 \end{pmatrix}^T \begin{pmatrix} x \\ f(x) \end{pmatrix}$$

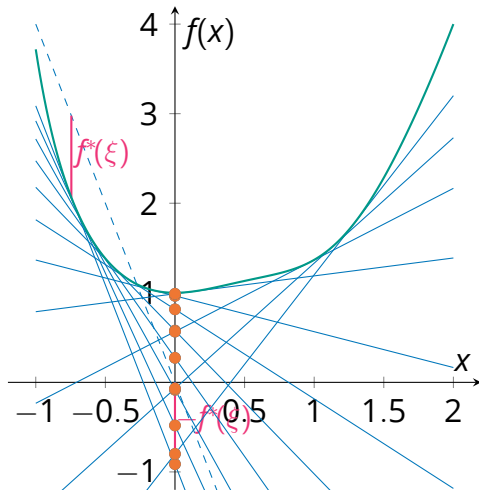
- ▶ given  $\xi \in \mathbb{R}^n$ : maximize the distance between  $\xi^T \cdot$  and  $f$
- ▶ **can also** be written in the epigraph

The **Fenchel biconjugate** reads

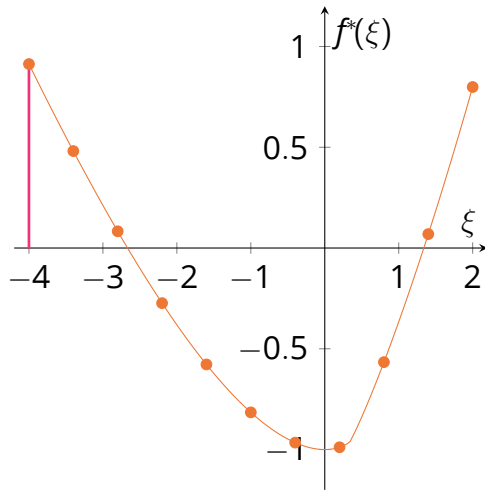
$$f^{**}(x) = (f^*)^*(x) = \sup_{\xi \in \mathbb{R}^n} \langle \xi, x \rangle - f^*(\xi).$$

# Illustration of the Fenchel Conjugate

The function  $f$



The Fenchel conjugate  $f^*$



# The Euclidean DCA

**Idea 1.** At  $x^{(k)}$ , approximate  $h(x)$  by its affine minorization

$$h_k(x) := h(x^{(k)}) + \langle x - x^{(k)}, y^{(k)} \rangle \text{ for some } y^{(k)} \in \partial h(x^{(k)})$$

$\Rightarrow$  iteratively minimize  $g(x) - h_k(x) = g(x) - h(x^{(k)}) - \langle x - x^{(k)}, y^{(k)} \rangle$

**Idea 2.** Using duality theory finding a new  $y^{(k)} \in \partial h(x^{(k)})$  is equivalent to

$$y^{(k)} \in \arg \min_{y \in \mathbb{R}^n} \left\{ h^*(y) - g^*(y^{(k-1)}) - \langle y - y^{(k-1)}, x^{(k)} \rangle \right\}$$

**Idea 3.** Reformulate 2 using a proximal map  $\Rightarrow$  DCP  
on manifolds this was done in

[Almeida, Neto, Oliveira, Souza, 2020; Souza, Oliveira, 2015]

In the Euclidean case, all three models are equivalent.

# A Fenchel Duality on a Hadamard Manifold

Let

- ▶  $T\mathcal{M} = \dot{\bigcup}_p T_p\mathcal{M}$  denote the **tangent bundle**
- ▶ analogously  $T^*\mathcal{M}$  denotes the **cotangent bundle**
- ▶  $\mathcal{M}$  be a Hadamard manifold (non-positive sectional curvature).

## Definition

[Silva Louzeiro, RB, Herzog, 2022]

Let  $f: \mathcal{M} \rightarrow \overline{\mathbb{R}}$ .

The **Fenchel conjugate** of  $f$  is the function  $f^*: T^*\mathcal{M} \rightarrow \overline{\mathbb{R}}$  defined by

$$f^*(p, \xi) := \sup_{q \in \mathcal{M}} \left\{ \langle \xi, \log_p q \rangle - f(q) \right\}, \quad (p, \xi) \in T^*\mathcal{M}.$$

# The Dual Difference of Convex Problem

Given the Difference of Convex problem

$$\arg \min_{p \in \mathcal{M}} g(p) - h(p)$$

and the Fenchel duals  $g^*$  and  $h^*$ ,  
we can state the dual difference of convex problem as

[RB, Ferreira, Santos, Souza, 2024]

$$\arg \min_{(p, \xi) \in T^* \mathcal{M}} h^*(p, \xi) - g^*(p, \xi).$$

On  $\mathcal{M} = \mathbb{R}^n$  this indeed simplifies to the classical dual problem.

**Theorem.**

[RB, Ferreira, Santos, Souza, 2024]

$$\inf_{(q, X) \in T^* \mathcal{M}} \left\{ h^*(q, X) - g^*(q, X) \right\} = \inf_{p \in \mathcal{M}} \{ g(p) - h(p) \}.$$



# The Dual Difference of Convex Problem

The primal and dual Difference of Convex problem

$$\arg \min_{p \in \mathcal{M}} g(p) - h(p) \quad \text{and} \quad \arg \min_{(p, \xi) \in T^* \mathcal{M}} h^*(p, \xi) - g^*(p, \xi)$$

are equivalent in the following sense.

## Theorem.

[RB, Ferreira, Santos, Souza, 2024]

If  $p^*$  is a solution of the primal problem, then  $(p^*, \xi^*) \in T^* \mathcal{M}$  is a solution for the dual problem for all  $\xi^* \in \partial_{\mathcal{M}} h(p^*) \cap \partial_{\mathcal{M}} g(p^*)$ .

If  $(p^*, \xi^*) \in T^* \mathcal{M}$  is a solution of the dual problem for some  $\xi^* \in \partial_{\mathcal{M}} h(p^*) \cap \partial_{\mathcal{M}} g(p^*)$ , then  $p^*$  is a solution of the primal problem.

# Derivation of the Riemannian DCA

We consider the first order Taylor approximation of  $h$  at some point  $p^{(k)}$ :  
 With  $\xi \in \partial h(p^{(k)})$  we set

$$h_k(p) := h(p^{(k)}) + \langle \xi, \log_{p^{(k)}} p \rangle_{p^{(k)}}$$

Using [musical isomorphisms](#) we identify  $X = \xi^\# \in T_p \mathcal{M}$ ,  
 where we call  $X$  a subgradient. [Locally](#)  $h_k$  [minorizes](#)  $h$ , i. e.

$$h_k(q) \leq h(q) \quad \text{locally around } p^{(k)}$$

$\Rightarrow$  Use  $-h_k(p)$  as [upper bound](#) for  $-h(p)$  in  $f = g - h$ .

**Note.** On  $\mathbb{R}^n$  the function  $h_k$  is linear.

On a manifold  $h_k$  is nonlinear and not even necessarily [convex](#),  
 even on a Hadamard manifold.

# The Riemannian DC Algorithm

[RB, Ferreira, Santos, Souza, 2024]

**Input:** An initial point  $p^{(0)} \in \text{dom}(g)$ ,  $g$  and  $\partial_{\mathcal{M}}h$

1: Set  $k = 0$ .

2: **while** not converged **do**

3:     Take  $X^{(k)} \in \partial_{\mathcal{M}}h(p^{(k)})$

4:     Compute the next iterate  $p^{(k+1)}$  as

$$p^{(k+1)} \in \arg \min_{p \in \mathcal{M}} g(p) - (X^{(k)}, \log_{p^{(k)}} p)_{p^{(k)}}. \quad (*)$$

5:     Set  $k \leftarrow k + 1$

6: **end while**

**Note.** In general the subproblem  $(*)$  can not be solved in closed form. But an approximate solution yields a good candidate.

**For example:** Given  $g$ ,  $p^{(k)}$ , and  $X^{(k)}$  and  $\text{grad } g \Rightarrow$  Gradient descent.

# Convergence of the Riemannian DCA

Let  $\{p^{(k)}\}_{k \in \mathbb{N}}$  and  $\{X^{(k)}\}_{k \in \mathbb{N}}$  be the iterates and subgradients of the RDCA.

## Theorem.

[RB, Ferreira, Santos, Souza, 2024]

If  $\bar{p}$  is a cluster point of  $\{p^{(k)}\}_{k \in \mathbb{N}}$ , then  $\bar{p} \in \text{dom}(g)$  and there exists a cluster point  $\bar{X}$  of  $\{X^{(k)}\}_{k \in \mathbb{N}}$  s. t.  $\bar{X} \in \partial g(\bar{p}) \cap \partial h(\bar{p})$ .

$\Rightarrow$  Every cluster point of  $\{p^{(k)}\}_{k \in \mathbb{N}}$ , if any, is a critical point of  $f$ .

## Proposition.

[RB, Ferreira, Santos, Souza, 2024]

Let  $g$  be  $\sigma$ -strongly (geodesically) convex. Then

$$f(p^{(k+1)}) \leq f(p^{(k)}) - \frac{\sigma}{2} d^2(p^{(k)}, p^{(k+1)})$$

and  $\sum_{k=0}^{\infty} d^2(p^{(k)}, p^{(k+1)}) < \infty$ , so in particular  $\lim_{k \rightarrow \infty} d(p^{(k)}, p^{(k+1)}) = 0$ .

# Optimization on Manifolds in Julia



# Goals of the Software – Why Julia?

## Goals.

- ▶ abstract definition of manifolds
  - ⇒ implement abstract solvers on a generic manifold
  - ▶ well-documented and well-tested
  - ▶ fast.
- ⇒ “Run your favourite solver on your favourite manifold”.

## Why Julia?

[julialang.org](https://julialang.org)

- ▶ high-level language, properly typed
- ▶ multiple dispatch (cf. `f(x)`, `f(x::Number)`, `f(x::Int)`)
- ▶ just-in-time compilation, solves two-language problem  
⇒ “nice to write” and as fast as C/C++
- ▶ I like the community



[Axen, Baran, RB, Rzecki, 2023]

**Goal.** Provide an interface to implement and use Riemannian manifolds.

**Interface** `AbstractManifold` to model manifolds

**Functions** like `exp(M, p, X)`, `log(M, p, X)` or `retract(M, p, X, method)`.

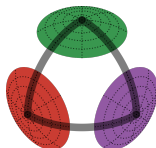
**Decorators** for implicit or explicit specification of an embedding, a metric, or a group,

**Efficiency** by providing in-place variants like `exp!(M, q, p, X)`

# Manifolds.jl

**Goal.** Provide a library of Riemannian manifolds, that is efficiently implemented and well-documented

[Axen, Baran, RB, Rzecki, 2023]



**Meta.** generic implementations for  $\mathcal{M}^{n \times m}$ ,  $\mathcal{M}_1 \times \mathcal{M}_2$ , vector- and tangent-bundles, esp.  $T_p \mathcal{M}$ , or Lie groups

**Library.** Implemented functions for

- ▶ Circle, Sphere, Torus, Hyperbolic, Projective Spaces, Hamiltonian
- ▶ (generalized, symplectic) Stiefel, Rotations
- ▶ (generalized, symplectic) Grassmann, fixed rank matrices
- ▶ Symmetric Positive Definite matrices, with fixed determinant
- ▶ (several) Multinomial, (skew-)symmetric, and symplectic matrices
- ▶ Tucker & Oblique manifold, Kendall's Shape space
- ▶ probability simplex, orthogonal and unitary matrices, ...



# Concrete Manifold Examples.

Before first run ] `add Manifolds` to install the package.

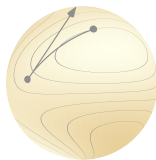
Load packages with `using Manifolds` and

- ▶ Euclidean space `M1 =  $\mathbb{R}^3$`  and 2-sphere `M2 = Sphere(2)`
- ▶ their product manifold `M3 = M1  $\times$  M2`
- ▶ A signal of rotations `M4 = Rotations(3)^10`
- ▶ SPDs `M5 = SymmetricPositiveDefinite(3)` (affine invariant metric)
- ▶ a different metric `M6 = MetricManifold(M5, LogCholeskyMetric())`

Then for `any` of these

- ▶ Generate a point `p=rand(M)` and a vector `X = rand(M; vector_at=p)`
- ▶ and for example `exp(M, p, X)`, or in-place `exp!(M, q, p, X)`

# Manopt.jl



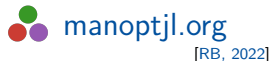
**Goal.** Provide optimization algorithms on Riemannian manifolds.

**Features.** Given a `Problem p` and a `SolverState s`,  
implement `initialize_solver!(p, s)` and `step_solver!(p, s, i)`  
⇒ an algorithm in the `Manopt.jl` interface

**Highlevel interfaces** like `gradient_descent(M, f, grad_f)`  
on any manifold `M` from `Manifolds.jl`.

All provide `debug` output, `recording`, `cache` & `counting` capabilities,  
as well as a library of `step sizes` and `stopping criteria`.

## Manopt family.



[RB, 2022]

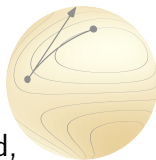


[Boumal, Mishra, Absil, Sepulchre, 2014]



[Townsend, Koep, Weichwald, 2016]

# List of Algorithms in Manopt.jl



**Derivative Free** Nelder-Mead, Particle Swarm, CMA-ES

**Subgradient-based** Subgradient Method, Convex Bundle Method, Proximal Bundle Method

**Gradient-based** Gradient Descent, Conjugate Gradient, Stochastic, Momentum, Nesterov, Averaged, ...  
Quasi-Newton with (L-)BFGS, DFP, Broyden, SR1,...  
Levenberg-Marquard

**Hessian-based** Trust Regions, Adaptive Regularized Cubics (ARC)

**nonsmooth** Chambolle-Pock, Douglas-Rachford, Cyclic Proximal Point

**constrained** Augmented Lagrangian, Exact Penalty, Frank-Wolfe, Interior Point Newton

**nonconvex** Difference of Convex Algorithm, DCPA

# Implementing Gradient Descent

For the Rayleigh quotient on  $\mathbb{S}^{n-1}$  we have for  $p \in \mathbb{S}^{n-1}$

$$\text{cost } f(p) = p^T A p, \quad \text{and gradient } \nabla f(p) = 2Ap.$$

But this is not the Riemannian one. For example:  $\nabla f(p) \notin T_p \mathcal{M}$ .  
Formally: We need the Riesz representer  $Df(p)[X] = \langle \text{grad } f(p), X \rangle_p$ .

Easier: Let `Manopt.jl` convert the Euclidean into a Riemannian gradient:

```
using Manopt, Manifolds
M = Sphere(2); A = Matrix(reshape(1.0:9.0, 3, 3));
f(M,p) = p'*A*p;
∇f(M,p) = 2A*p;
p0 = [1.0, 0.0, 0.0];
q = gradient_descent(M, f, ∇f, p0; objective_type=:Euclidean)
```

Works as well if you have a Hessian  $\nabla^2 f$  is required.

# Illustrating a few Keyword Arguments

Given a manifold  $M$ , a cost  $f(M,p)$ , its Riemannian gradient  $\text{grad}_f(M,p)$ , and a start point  $p_0$ .

- ▶ `q = gradient_descent(M, f, grad_f, p0)` to perform gradient descent
- ▶ With Euclidean cost  $f(E,p)$  and gradient  $\nabla f(E, p)$ , use for conversion  
`q = gradient_descent(M, f,  $\nabla f$ , p0; objective_type=:Euclidean)`
- ▶ print iteration number, cost and change every 10th iterate  

```
q = gradient_descent(M, f, grad_f, p0;
                    debug=[:Iteration, :Cost, :Change, 10, "\n"]
                    )
```
- ▶ record `record=[:Iterate, :Cost, :Change]`, `return_state=true`  
 Access: `get_solver_result(q)` and `get_record(q)`
- ▶ modify stop: `stopping_criterion = StopAfterIteration(100)`
- ▶ cache calls `cache=( :LRU, [:Cost, :Gradient], 25)` (uses `LRUCache.jl`)
- ▶ count calls `count=[:Cost, :Gradient]`, `return_objective=true`

# The Difference of Convex Algorithm in Manopt.jl

The algorithm is implemented and released in Julia using `Manopt.jl`<sup>1</sup>.  
It can be used with any manifold from `Manifolds.jl`

A solver call looks like

```
q = difference_of_convex_algorithm(M, f, g, ∂h, p0)
```

where one has to implement  $f(M, p)$ ,  $g(M, p)$ , and  $\partial h(M, p)$ .

- ▶ a sub problem is generated if keyword `grad_g=` is set
- ▶ an efficient version of its cost and gradient is provided
- ▶ you can specify the sub-solver using `sub_state=`  
to also set up the specific parameters of your favourite algorithm

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<sup>1</sup>see [https://manoptjl.org/stable/solvers/difference\\_of\\_convex/](https://manoptjl.org/stable/solvers/difference_of_convex/)

# A Numerical Example

# Rosenbrock and First Order Methods

**Problem.** We consider the classical Rosenbrock example<sup>2</sup>

$$\arg \min_{x \in \mathbb{R}^2} a(x_1^2 - x_2)^2 + (x_1 - b)^2,$$

where  $a, b > 0$ , usually  $b = 1$  and  $a \gg b$ , here:  $a = 2 \cdot 10^5$ .

**Known Minimizer**  $x^* = \begin{pmatrix} b \\ b^2 \end{pmatrix}$  with cost  $f(x^*) = 0$ .

**Goal.** Compare first-order methods, e. g. using the (Euclidean) gradient

$$\nabla f(x) = \begin{pmatrix} 4a(x_1^2 - x_2) \\ -2a(x_1^2 - x_2) \end{pmatrix} + \begin{pmatrix} 2(x_1 - b) \\ 0 \end{pmatrix}$$



## A “Rosenbrock-Metric” on $\mathbb{R}^2$

In our Riemannian framework, we can introduce a new metric on  $\mathbb{R}^2$  as

$$G_p := \begin{pmatrix} 1 + 4p_1^2 & -2p_1 \\ -2p_1 & 1 \end{pmatrix}, \text{ with inverse } G_p^{-1} = \begin{pmatrix} 1 & 2p_1 \\ 2p_1 & 1 + 4p_1^2 \end{pmatrix}.$$

We obtain  $(X, Y)_p = X^T G_p Y$

The exponential and logarithmic map are given as

$$\exp_p(X) = \begin{pmatrix} p_1 + X_1 \\ p_2 + X_2 + X_1^2 \end{pmatrix}, \quad \log_p(q) = \begin{pmatrix} q_1 - p_1 \\ q_2 - p_2 - (q_1 - p_1)^2 \end{pmatrix}.$$

`Manifolds.jl`:

Implement these functions on `MetricManifold( $\mathbb{R}^2$ , RosenbrockMetric())`.

# The Riemannian Gradient w.r.t. the new Metric

Let  $f: \mathcal{M} \rightarrow \mathbb{R}$ . Given the Euclidean gradient  $\nabla f(p)$ , its Riemannian gradient  $\text{grad} f: \mathcal{M} \rightarrow T\mathcal{M}$  is given by

$$\text{grad} f(p) = G_p^{-1} \nabla f(p).$$

While we could implement this denoting  $\nabla f(p) = (f'_1(p) \ f'_2(p))^T$  using

$$\left\langle \text{grad} f(q), \log_q p \right\rangle_q = (p_1 - q_1)f'_1(q) + (p_2 - q_2 - (p_1 - q_1)^2)f'_2(q),$$

but it is [automatically](#) done in [Manopt.jl](#).

# The Experiment Setup

**Algorithms.** We now compare

1. The Euclidean gradient descent algorithm on  $\mathbb{R}^2$ ,
2. The Riemannian gradient descent algorithm on  $\mathcal{M}$ ,
3. The Difference of Convex Algorithm on  $\mathbb{R}^2$ ,
4. The Difference of Convex Algorithm on  $\mathcal{M}$ .

For DCA third we split  $f$  into  $f(x) = g(x) - h(x)$  with

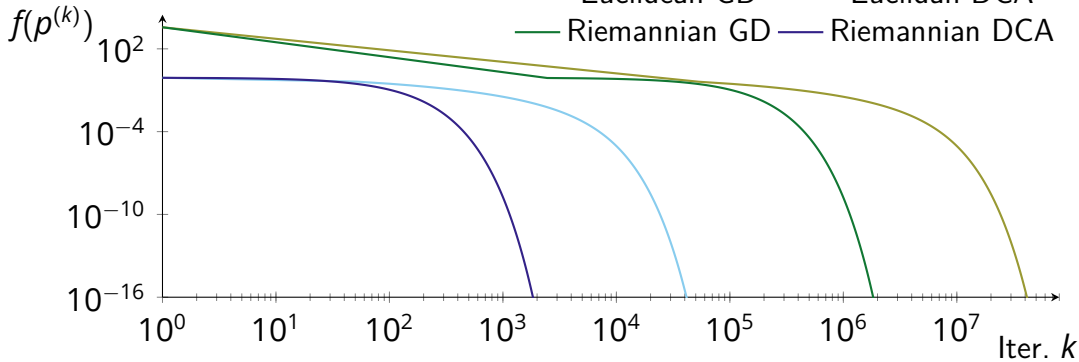
$$g(x) = a(x_1^2 - x_2)^2 + 2(x_1 - b)^2 \quad \text{and} \quad h(x) = (x_1 - b)^2.$$

**Initial point.**  $p_0 = \frac{1}{10} \begin{pmatrix} 1 \\ 2 \end{pmatrix}$  with cost  $f(p_0) \approx 7220.81$ .

**Stopping Criterion.**

$$d_{\mathcal{M}}(p^{(k)}, p^{(k-1)}) < 10^{-16} \text{ or } \|\text{grad} f(p^{(k)})\|_p < 10^{-16}.$$

# Results



Algorithm	Runtime (sec.)	# Iterations
Euclidean GD	305.567	53 073 227
Euclidean DCA	58.268	50 588
Riemannian GD	18.894	2 454 017
Riemannian DCA	7.704	2 459

## Summary

- ▶ Nonsmooth, nonconvex problems on manifold: [difference of convex](#)







$$\arg \min_{p \in \mathcal{M}} g(p) - h(p)$$

- ▶ The Difference of Convex Algorithm
- ➡ Relation to Fenchel Duality on Hadamard manifolds
- ➡ Convergence on Hadamard manifolds
- ▶ [Manifolds.jl](#) and [Manopt.jl](#)
- ➡ Numerically solve optimization problems on Riemannian manifolds

## Outlook.

- ▶ couple [Manopt.jl](#) with (Euclidean) AD tools using [ManifoldDiff.jl](#)
- ▶ Manifolds that are also groups: [LieGroups.jl](#)
- ▶ What [is](#) (Fenchel) duality on manifolds?

# Selected References

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