Ellipsoid Method and the Amazing Oracles (II)

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October 26, 2019

Ellipsoid Method Revisited

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Ellipsoid Method Revisited

# Some History of Ellipsoid Method [**?**]

- ▶ Introduced by Shor and Yudin and Nemirovskii in 1976

- ▶ Used to show that linear programming (LP) is polynomial-time solvable (Kachiyan 1979), settled the long-standing problem of determining the theoretical complexity of LP.

- ▶ In practice, however, the simplex method runs much faster than the method, although its worst-case complexity is exponential.

Basic Ellipsoid Method

▶ An ellipsoid $\mathcal{E}(x_c, P)$ is specified as a set

$$\{x \mid (x - x_c)P^{-1}(x - x_c) \le 1\},$$

where x_c is the center of the ellipsoid.
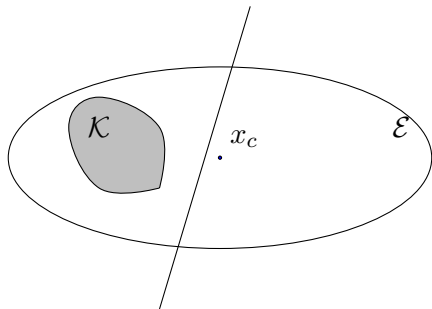
Python code

```python
import numpy as np

class ell:
    def __init__(self, val, x):
        '''ell = { x | (x - xc)' * P^-1 * (x - xc) <= 1 }'''
        n = len(x)
        if np.isscalar(val):
            self.P = val * np.identity(n)
        else:
            self.P = np.diag(val)
        self.xc = np.array(x)
        self.c1 = float(n*n)/(n*n-1.)

    def update_core(self, calc_ell, cut):...
    def calc_cc(self, g):...
    def calc_dc(self, cut):...
    def calc_ll(self, cut):...
```

Updating the ellipsoid (deep-cut)

Calculation of minimum volume ellipsoid covering:

$$\mathcal{E} \cap \{z \mid g^{\mathsf{T}}(z - x_c) + h \leq 0\}.$$

- Let $\tilde{g} = Pg$, $\tau^2 = g^{\mathsf{T}}Pg$.
- If $n \cdot h < -\tau$ (shallow cut), no smaller ellipsoid can be found.
- If $h > \tau$, intersection is empty.

Otherwise,

$$x_c^+ = x_c - \frac{\rho}{\tau^2}\tilde{g}, \qquad P^+ = \delta \cdot \left(P - \frac{\sigma}{\tau^2}\tilde{g}\tilde{g}^{\mathsf{T}}\right).$$

where

$$\rho = \frac{\tau + nh}{n + 1}, \qquad \sigma = \frac{2\rho}{\tau + h}, \qquad \delta = \frac{n^2(\tau^2 - h^2)}{(n^2 - 1)\tau^2}.$$

Updating the ellipsoid (cont'd)

- Even better, split P into two variables $\kappa \cdot Q$
- Let $\tilde{g} = Q \cdot g$, $\omega = g^{\mathsf{T}} \tilde{g}$, $\tau = \sqrt{\kappa \cdot \omega}$.

$$x_c^+ = x_c - \frac{\rho}{\omega} \tilde{g}, \qquad Q^+ = Q - \frac{\sigma}{\omega} \tilde{g} \tilde{g}^{\mathsf{T}}, \qquad \kappa^+ = \delta \cdot \kappa.$$

- Reduce n^2 multiplications per iteration.
- Note:
  - The determinant of Q decreases monotonically.
  - The range of δ is $(0, \frac{n^2}{n^2-1})$.

Python code (updating)

```python
def update_core(self, calc_ell, cut):
    g, beta = cut
    Qg = self.Q.dot(g)
    omega = g.dot(Qg)
    tsq = self.kappa * omega
    if tsq <= 0.:
        return 4, 0.
    status, params = calc_ell(beta, tsq)
    if status != 0:
        return status, tsq
    rho, sigma, delta = params
    self._xc -= (rho / omega) * Qg
    self.Q -= (sigma / omega) * np.outer(Qg, Qg)
    self.kappa *= delta
    return status, tsq
```

Python code (deep cut)

```python
def calc_dc(self, beta, tsq):
    '''deep cut'''
    tau = math.sqrt(tsq)
    if beta > tau:
        return 1, None    # no sol'n
    if beta == 0.:
        return self.calc_cc(tau)
    n = self._n
    gamma = tau + n*beta
    if gamma < 0.:
        return 3, None  # no effect
    rho = gamma/(n + 1)
    sigma = 2.*rho/(tau + beta)
    delta = self.c1*(tsq - beta**2)/tsq
    return 0, (rho, sigma, delta)
```

Central Cut

- A Special case of deep cut when $\beta = 0$

- Deserve a separate implement because it is much simplier.

- Let $\tilde{g} = Q\,g$, $\tau = \sqrt{\kappa \cdot \omega}$,

$$\rho = \frac{\tau}{n+1}, \qquad \sigma = \frac{2}{n+1}, \qquad \delta = \frac{n^2}{n^2-1}.$$

Python code (deep cut)

```python
def calc_cc(self, tau):
    '''central cut'''
    np1 = self._n + 1
    sigma = 2. / np1
    rho = tau / np1
    delta = self.c1
    return 0, (rho, sigma, delta)
```

Parallel Cuts

Parallel Cuts

- Oracle returns a pair of cuts instead of just one.

- The pair of cuts is given by g and (β_1, β_2) such that:

$$g^{\mathsf{T}}(x - x_c) + \beta_1 \leq 0,$$
$$g^{\mathsf{T}}(x - x_c) + \beta_2 \geq 0,$$

  for all $x \in \mathcal{K}$.

- Only linear inequality constraint can produce such parallel cut:

$$l \leq a^{\mathsf{T}} x + b \leq u, \qquad L \preceq F(x) \preceq U.$$

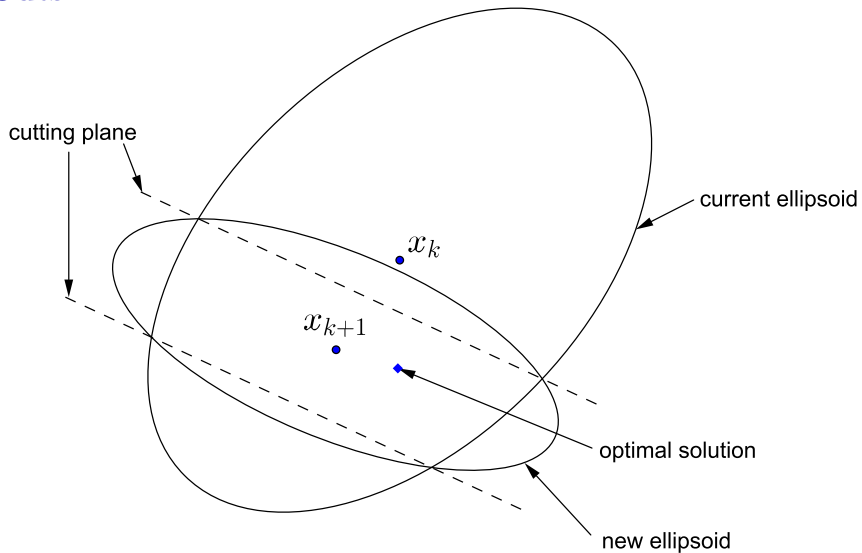- Usually provide faster convergence.

Parallel Cuts

Figure 1: Parallel Cut

Updating the ellipsoid

- Let $\tilde{g} = Q\,g$, $\tau^2 = \kappa \cdot \omega$.

- If $\beta_1 > \beta_2$, intersection is empty.

- If $\beta_1\beta_2 < -\tau^2/n$, no smaller ellipsoid can be found.

- If $\beta_2^2 > \tau^2$, it reduces to deep-cut with $\alpha = \alpha_1$.

- Otherwise,

$$x_c^+ = x_c - \frac{\rho}{\omega}\tilde{g}, \qquad Q^+ = Q - \frac{\sigma}{\omega}\tilde{g}\tilde{g}^{\mathsf{T}}, \qquad \kappa^+ = \delta\kappa.$$

where

$$
\begin{aligned}
\bar{\beta} &= (\beta_1 + \beta_2)/2, \\
\xi^2 &= (\tau^2 - \beta_1^2)(\tau^2 - \beta_2^2) + (n(\beta_2 - \beta_1)\bar{\beta})^2, \\
\sigma &= (n + (\tau^2 - \beta_1\beta_2 - \xi)/(2\bar{\beta}^2))/(n+1), \\
\rho &= \bar{\beta} \cdot \sigma, \\
\delta &= (n^2/(n^2-1))(\tau^2 - (\beta_1^2 + \beta_2^2)/2 + \xi/n)/\tau^2.
\end{aligned}
$$

Python code (parallel cut)

```python
def calc_ll_core(self, b0, b1, tsq):
    if b1 < b0:
        return 1, None  # no sol'n
    n = self._n
    b0b1 = b0*b1
    if n*b0b1 < -tsq:
        return 3, None  # no effect
    b1sq = b1**2
    if b1sq > tsq or not self.use_parallel:
        return self.calc_dc(b0, tsq)
    if b0 == 0:
        return self.calc_ll_cc(b1, b1sq, tsq)
    # parallel cut
    t0 = tsq - b0**2
    t1 = tsq - b1sq
    bav = (b0 + b1)/2
    xi = math.sqrt( t0*t1 + (n*bav*(b1 - b0))**2 )
    sigma = (n + (tsq - b0b1 - xi)/(2 * bav**2)) / (n + 1)
    rho = sigma * bav
    delta = self.c1 * ((t0 + t1)/2 + xi/n) / tsq
    return 0, (rho, sigma, delta)
```
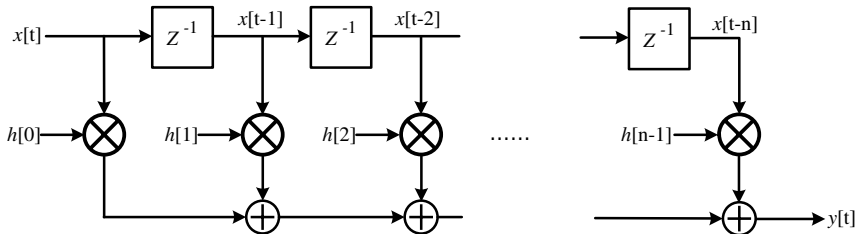
Example: FIR filter design

Figure 2: A typical structure of an FIR filter **?**.

▶ The time response is:

$$y[t] = \sum_{k=0}^{n-1} h[k]u[t-k].$$

Example: FIR filter design (cont'd)

▶ The frequency response:

$$H(\omega) \;=\; \sum_{m=0}^{n-1} h(m)e^{-jm\omega}.$$

▶ The magnitude constraints on frequency domain are expressed as

$$L(\omega) \;\leq\; |H(\omega)| \;\leq\; U(\omega), \; \forall \; \omega \in (-\infty, +\infty.$$

where $L(\omega)$ and $U(\omega)$ are the lower and upper (nonnegative) bounds at frequency ω respectively.

▶ The constraint is non-convex in general.

Example: FIR filter design (II)

▶ However, via *spectral factorization* [**?**], it can transform into a convex one [**?**]:

$$L^2(\omega) \ \leq \ R(\omega) \ \leq \ U^2(\omega), \ \forall \ \omega \in (0, \pi).$$

where

- ▶ $R(\omega) = \sum_{i=-1+n}^{n-1} r(t)e^{-j\omega t} = |H(\omega)|^2$
- ▶ $\mathbf{r} = (r(-n+1), r(-n+2), ..., r(n-1))$ are the autocorrelation coefficients.

Example: FIR filter design (III)
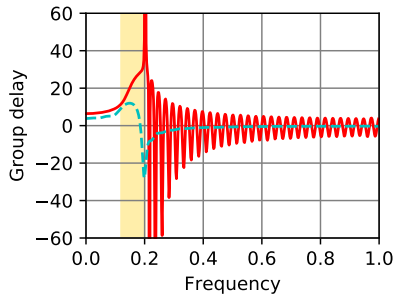
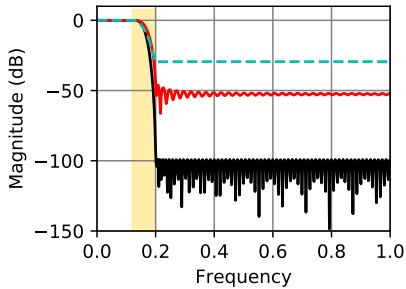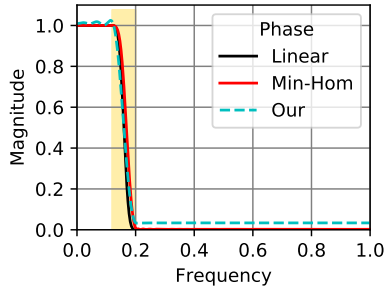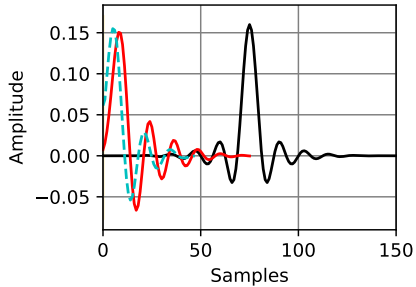▶ **r** can be determined by **h**:

$$r(t) \;=\; \sum_{i=-n+1}^{n-1} h(i)h(i+t), \; t \in \mathbf{Z}.$$

where $h(t) = 0$ for $t < 0$ or $t > n - 1$.

▶ The whole problem can be formulated as:

$$
\begin{aligned}
\min \quad & \gamma \\
\text{s.t.} \quad & L^2(\omega) \leq R(\omega) \leq U^2(\omega), \; \forall \omega \in [0, \pi] \\
& R(\omega) > 0, \forall \omega \in [0, \pi]
\end{aligned}
$$

Experiment

Example: Maximum Likelihood estimation

$$\min_{\kappa,p} \quad \log \det(\Omega(p) + \kappa \cdot I) + \text{Tr}((\Omega(p) + \kappa \cdot I)^{-1}Y)$$

$$\text{s.t.} \qquad \Omega(p) \succeq 0, \kappa \geq 0$$

Note: the 1st term is concave, the 2nd term is convex

- However, if there are enough samples such that Y is a positive definite matrix, then the function is convex within $[0, 2Y]$

Example: Maximum Likelihood estimation (cont'd)

▶ Therefore, the following problem is convex:

$$\min_{\kappa,p} \quad \log \det V(p) + \text{Tr}(V(p)^{-1}Y)$$

$$\text{s.t.} \quad \Omega(p) + \kappa \cdot I = V(p)$$

$$0 \preceq V(p) \preceq 2Y, \kappa > 0$$

Discrete Optimization

Why Discrete Convex Programming

- ▶ Many engineering problems can be formulated as a convex/geometric programming, e.g. digital circuit sizing

- ▶ Yet in an ASIC design, often there is only a limited set of choices from the cell library. In other words, some design variables are discrete.

- ▶ The discrete version can be formulated as a Mixed-Integer Convex programming (MICP) by mapping the design variables to integers.

What's Wrong w/ Existing Methods?

- ▶ Mostly based on relaxation.

- ▶ Then use the relaxed solution as a lower bound and use the branch–and–bound method for the discrete optimal solution.

  - ▶ Note: the branch-and-bound method does not utilize the convexity of the problem.

- ▶ What if I can only evaluate constraints on discrete data? Workaround: convex fitting?

Mixed-Integer Convex Programming

Consider:

$$\begin{aligned}
\text{minimize} \quad & f_0(x), \\
\text{subject to} \quad & f_j(x) \leq 0, \ \forall j = 1, 2, \dots \\
& x \in \mathbb{D}
\end{aligned}$$

where

- $f_0(x)$ and $f_j(x)$ are "convex"
- Some design variables are discrete.

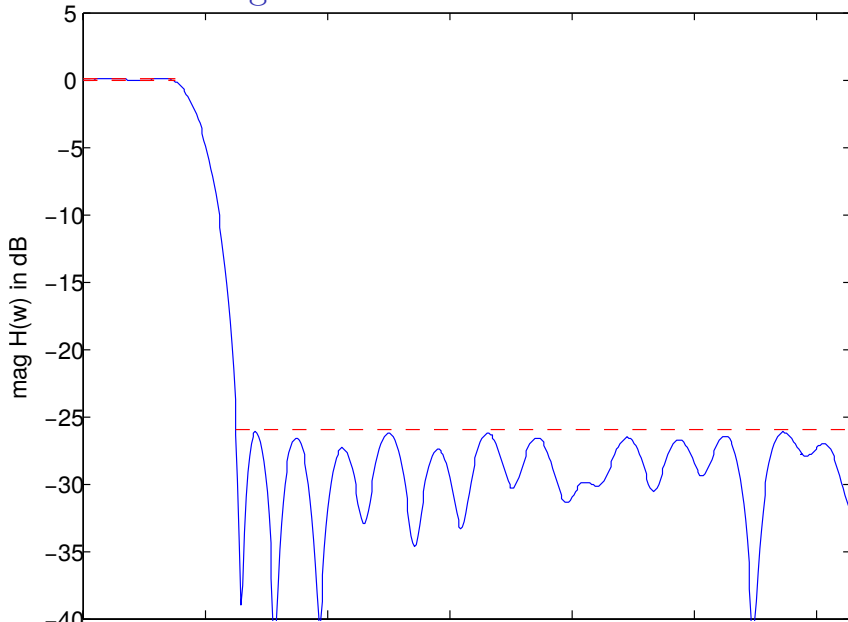# Oracle Requirement

▶ The oracle looks for the nearby discrete solution x_d of x_c with the cutting-plane:

$$g^\mathsf{T}(x - x_d) + \beta \leq 0, \beta \geq 0, g \neq 0$$

▶ Note: the cut may be a shallow cut.

▶ Suggestion: use different cuts as possible for each iteration (e.g. round-robin the evaluation of constraints)

Example: FIR filter design

Reference I