IPM forumalations for thesis

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1 Original Problem

1.i Primal

$$\begin{aligned} \min_{\mathbf{x}} \quad & \mathbf{c}^T\mathbf{x} \\ \text{s.t.} \quad & \mathbf{A}\mathbf{x} = \mathbf{b}, \\ & \mathbf{x} \leq \boldsymbol{u}, \\ & \mathbf{x} \in \mathbb{R}^m_{\geq 0} \end{aligned} \tag{1}$$

1.ii Primal Standard Form

$$\begin{aligned} \min_{\mathbf{x}} \quad & \mathbf{c}^T\mathbf{x} \\ \text{s.t.} \quad & \mathbf{A}\mathbf{x} = \mathbf{b}, \\ & \mathbf{x} + \mathbf{x}_u = \boldsymbol{u}, \\ & \mathbf{x}, \mathbf{x}_u \in \mathbb{R}^m_{\geq 0}, \mathbb{R}^m_{\geq 0} \end{aligned} \tag{2}$$

1.iii Dual

$$\begin{aligned} \max_{\mathbf{y}, \mathbf{y}_u} \quad & \mathbf{b}^T\mathbf{y} - \mathbf{u}^T\mathbf{y}_u \\ \text{s.t.} \quad & \mathbf{A}^T\mathbf{y} - \mathbf{y}_u \leq \mathbf{c}, \\ & \mathbf{y}, \mathbf{y}_u \in \mathbb{R}^n, \mathbb{R}^m_{\geq 0} \end{aligned} \tag{3}$$

1.iv Dual Standard form

$$\begin{aligned} \max_{\mathbf{y}, \mathbf{y}_u} \quad & \mathbf{b}^T\mathbf{y} - \mathbf{u}^T\mathbf{y}_u \\ \text{s.t.} \quad & \mathbf{A}^T\mathbf{y} + \mathbf{y}_u + \mathbf{z} = \mathbf{c}, \\ & \mathbf{y}, \mathbf{y}_u, \mathbf{z} \in \mathbb{R}^n, \mathbb{R}^m_{\geq 0}, \mathbb{R}^m_{\geq 0} \end{aligned} \tag{4}$$

But if we want $\mathbf{y}$ variables to be free, then dualize the standard from, then standardize again:

$$\begin{aligned} \max_{\mathbf{y}, \mathbf{y}_u} \quad & \mathbf{b}^T\mathbf{y} + \mathbf{u}^T\mathbf{y}_u \\ \text{s.t.} \quad & \mathbf{A}^T\mathbf{y} + \mathbf{y}_u + \mathbf{z}_1 = \mathbf{c}, \\ & \mathbf{y}_u + \mathbf{z}_2 = \mathbf{0}, \\ & \mathbf{y}, \mathbf{y}_u, \mathbf{z}_1, \mathbf{z}_2 \in \mathbb{R}^n, \mathbb{R}^m, \mathbb{R}^m_{\geq 0}, \mathbb{R}^m_{\geq 0} \end{aligned} \tag{5}$$

2 Solver Forms

2.i Long Step Path Following Method

Ref: Numerical Optimization (Alg. 14.2)

Due to the formulation, we have to work with the standard form.

2.i.1 Primal

$$\begin{aligned} \min \quad & c^T x \\ \text{s.t.} \quad & Ax = b, \\ & x \in \mathbb{R}^n_{\geq 0} \end{aligned} \tag{6}$$

$$A = \begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{I} & \mathbf{I} \end{bmatrix} \quad | \quad x = \begin{bmatrix} \mathbf{x} \\ \mathbf{x}_u \end{bmatrix} \quad | \quad b = \begin{bmatrix} \mathbf{b} \\ \mathbf{u} \end{bmatrix} \quad | \quad c = \begin{bmatrix} \mathbf{c} \\ \mathbf{0} \end{bmatrix}$$

2.i.2 Dual

$$\begin{aligned} \max \quad & b^T y \\ \text{s.t.} \quad & A^T \lambda + s = c, \\ & \lambda, s \in \mathbb{R}^m, \mathbb{R}^n_{\geq 0} \end{aligned} \tag{7}$$

$$A = \begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{I} & \mathbf{I} \end{bmatrix} \quad | \quad \lambda = \begin{bmatrix} \mathbf{y} \\ \mathbf{y}_u \end{bmatrix} \quad | \quad b = \begin{bmatrix} \mathbf{b} \\ \mathbf{u} \end{bmatrix} \quad | \quad c = \begin{bmatrix} \mathbf{c} \\ \mathbf{0} \end{bmatrix} \quad | \quad s = \begin{bmatrix} \mathbf{z}_1 \\ \mathbf{z}_2 \end{bmatrix} = \begin{bmatrix} \mathbf{s} \\ \mathbf{s}_u \end{bmatrix}$$

2.i.3 Big KKT

$$\begin{bmatrix} 0 & A^T & I \\ A & 0 & 0 \\ S & 0 & X \end{bmatrix} \begin{bmatrix} \delta_x \\ \delta_y \\ \delta_s \end{bmatrix} = \begin{bmatrix} -r_d \\ -r_p \\ -r_c \end{bmatrix}$$

2.i.4 Small KKT

$$\begin{bmatrix} -X^{-1}S & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} \delta_x \\ \delta_y \end{bmatrix} = \begin{bmatrix} -r_d + X^{-1} r_c \\ -r_p \end{bmatrix}$$

$$\delta_s = -X^{-1}(r_c + S d_x)$$

2.i.5 No KKT

Let $M := AS^{-1}XA^T$ (note: this is *not necessarily* a Laplacian). Then,

$$\begin{aligned} \delta_y &= M^+(-r_p - AS^{-1}Xr_d + AS^{-1}r_c) \\ \delta_x &= -S^{-1}(r_c - X(r_d + A^T d - y)) \\ \delta_s &= -X^{-1}(r_c + Sd_x) \end{aligned}$$

Observe that solving the $Md_y = -r_p - AS^{-1}Xr_d + AS^{-1}r_c$ system is difficult, even with a fast Laplacian solver. The remaining inversions of diagonal matrices and multiplications with sparse or diagonal matrices can be done relatively easily (i.e. $\mathcal{O}(nnz)$).

2.i.6 Approximate KKT

Substituting in the `No KKT` system $Md_y = -r_p - AS^{-1}Xr_d + AS^{-1}r_c = -r_p - AS^{-1}(Xr_d - r_c)$:

$$\begin{bmatrix} \mathbf{A} & 0 \\ I & I \end{bmatrix} \begin{bmatrix} \mathbf{S}^{-1} & 0 \\ 0 & \mathbf{S}_u^{-1} \end{bmatrix} \begin{bmatrix} \mathbf{X} & 0 \\ 0 & \mathbf{X}_u \end{bmatrix} \begin{bmatrix} \mathbf{A}^T & I \\ 0 & I \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = - \begin{bmatrix} r_p \\ r_{pu} \end{bmatrix} - \begin{bmatrix} \mathbf{A} & 0 \\ I & I \end{bmatrix} \begin{bmatrix} \mathbf{S}^{-1} & 0 \\ 0 & \mathbf{S}_u^{-1} \end{bmatrix} \left(\begin{bmatrix} \mathbf{X} & 0 \\ 0 & \mathbf{X}_u \end{bmatrix} \begin{bmatrix} r_d \\ r_{du} \end{bmatrix} + \begin{bmatrix} r_c \\ r_{cu} \end{bmatrix} \right)$$

Simplifying:

$$\begin{bmatrix} \mathbf{AS}^{-1}\mathbf{XA}^T & \mathbf{AS}^{-1}\mathbf{X} \\ \mathbf{S}^{-1}\mathbf{XA}^T & \mathbf{S}^{-1}\mathbf{X} + \mathbf{S}_u^{-1}\mathbf{X}_u \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} -r_p - \mathbf{AS}^{-1}(\mathbf{X}r_d - r_c) \\ -r_{pu} - \mathbf{S}^{-1}(\mathbf{X}r_d - r_c) - \mathbf{S}_u^{-1}(\mathbf{X}_u r_{du} - r_{cu}) \end{bmatrix}$$

Let $\mathbf{K} := \mathbf{S}^{-1}\mathbf{X} + \mathbf{S}_u^{-1}\mathbf{X}_u$ and $r_q := -r_{pu} - \mathbf{S}^{-1}(\mathbf{X}r_d - r_c) - \mathbf{S}_u^{-1}(\mathbf{X}_u r_{du} - r_{cu})$:

$$\begin{bmatrix} \mathbf{AS}^{-1}\mathbf{XA}^T & \mathbf{AS}^{-1}\mathbf{X} \\ \mathbf{S}^{-1}\mathbf{XA}^T & \mathbf{K} \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} -r_p - \mathbf{AS}^{-1}(\mathbf{X}r_d - r_c) \\ r_q \end{bmatrix}$$

Pretending that $\mathbf{K}$ is invertible, and scaling:

$$\begin{bmatrix} \mathbf{AS}^{-1}\mathbf{XA}^T & \mathbf{AS}^{-1}\mathbf{X} \\ \mathbf{K}^{-1}\mathbf{S}^{-1}\mathbf{XA}^T & I \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} -r_p - \mathbf{AS}^{-1}(\mathbf{X}r_d - r_c) \\ \mathbf{K}^{-1}r_q \end{bmatrix}$$

Eliminating d_{yu}:

$$\begin{bmatrix} \mathbf{A}(\mathbf{S}^{-1}\mathbf{X} - \mathbf{S}^{-1}\mathbf{XK}^{-1}\mathbf{S}^{-1}\mathbf{X})\mathbf{A}^T & 0 \\ \mathbf{K}^{-1}\mathbf{S}^{-1}\mathbf{XA}^T & I \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} -r_p - \mathbf{AS}^{-1}(\mathbf{X}r_d - r_c + \mathbf{XK}^{-1}r_q) \\ \mathbf{K}^{-1}r_q \end{bmatrix}$$

Let $\mathbf{D} := \mathbf{S}^{-1}\mathbf{X} - \mathbf{S}^{-1}\mathbf{XK}^{-1}\mathbf{S}^{-1}\mathbf{X} = \mathbf{S}^{-1}\mathbf{X}(I - \mathbf{K}^{-1}\mathbf{S}^{-1}\mathbf{X})$ and $\mathbf{L} := \mathbf{ADA}^T$ and $r_s := -r_p - \mathbf{AS}^{-1}(\mathbf{X}r_d - r_c + \mathbf{XK}^{-1}r_q)$:

$$\begin{bmatrix} \mathbf{L} & 0 \\ \mathbf{K}^{-1}\mathbf{S}^{-1}\mathbf{XA}^T & I \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} r_s \\ \mathbf{K}^{-1}r_q \end{bmatrix}$$

Pretending that $\mathbf{L}$ is invertible:

$$\begin{bmatrix} I & 0 \\ \mathbf{K}^{-1}\mathbf{S}^{-1}\mathbf{X}\mathbf{A}^T & I \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} \mathbf{L}^{-1} r_s \\ \mathbf{K}^{-1} r_q \end{bmatrix}$$

Eliminating d_y,

$$\delta_y = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} d_y \\ d_{yu} \end{bmatrix} = \begin{bmatrix} \mathbf{L}^{-1} r_s \\ \mathbf{K}^{-1}(r_q - \mathbf{S}^{-1}\mathbf{X}\mathbf{A}^T d_y) \end{bmatrix}$$

And we can apply the remaining formula from `No KKT`:

$$\begin{aligned} \delta_x &= -S^{-1}(r_c - X(r_d + A^T d - y)) \\ \delta_s &= -X^{-1}(r_c + S d_x) \end{aligned}$$