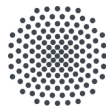


Todo list

Title?

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Contents

1	Intro for all	5
2	True Introduction	7
3	Introduction	9
4	Asymptotic Analysis	15
4.1	Consistency of Optimal Solutions	15
4.1.1	Estimate of an Oracle Parameter by the Dual	15
4.1.2	Estimate of the Inverse Propensitiy Score by the Weights	20
4.2	Application to Plug In Estimators	25
5	Convex Analysis	27
5.1	A Convex Analysis Primer	27
5.2	Conjugate Calculus	30
5.3	Duality of Optimal Solutions	34

1 Intro for all

Is study design more important than statistical analysis?

I think, they are at least equal.

But a bad analysis can be undone, whereas a bad design can not.

You have to stick with the data.

If you are not familiar with study design the distinction between randomized and observational study is helpful.

If you read the literature and are unsure about the design of a study, ask for this terms.

You are likely to find an answer.

It is all about how we collect the data.

Say, we want to test the effect of a drug in a study population.

There usually are differences among the units of the study population.

Some are more healthy than others.

We form a treatment and control group, that is, one group takes the drug and the other doesn't.

Then we compare the groups by their health.

Then a critical review comes in. What do you mean by healthy.

We mean this and that.

It seems you did not consider this factor.

Maybe the drug is not effective, but the effect we see in your analysis comes from something else.

What do we answer to this?

A good method to avoid this awkward situation is to randomize.

For every unit of the population we toss a fair coin that decides if they get the drug.

Now comes the critic.

From the tables it seems there is an effect. But what about unknown influence?

We answer: Does the coin now of them?

It is not ideal, but this way you can prevent systematic damage to your analysis.

What if we can't decide who gets treatment?

Don't think treatment has to be something good, it should not carry any label of good or bad.

But what about smoking?

Would you smoke if a coin tells you to?

So this is unethical.

But it is also unethical not to investigate the effects of smoking on the health.

Let's accept, that we sometimes (often?) can not control who gets treatment.

Some smoke, some don't, and we merely observe.

This is typical example for an observational study.

Honestly, this is an oversimplification, but I hope you get the point.

Who still is insulted by the tone will maybe like [Rub07].

In [Rub07] you will find the propensity score.

The propensity score is the individual probability to receive treatment, that is,

$$\mathbf{P}[T = 1|X] \tag{1.1}$$

if T is the random variable that decides about treatment and X is the vector that carries your individual information.

This concept goes back to [RR83].

It is maybe worth to stop here and think about this definition and its connection to the two study designs.

Discover it for yourself.

Reflection. What is the propensity score in the above example. How does the propensity score behave in rs and os? ♠

2 True Introduction

Starting point: Propensity score analysis [RR83]. Two major branches: PS-weighting and matching. We study a weighting method. Procedure: Estimate PS, invert, weight. Problem: Extreme weights when PS close to 0. Bias when estimation model is misspecified. Solution: Balance some measure of dependence simultaneously, e.g. Covariate balancing PS [IR14]. Other solution: Doubly robust estimators [HJ05]. They incorporate treatment and outcome model. Problem: bad results if either are (slightly) misspecified [KS07]. A third option is obtaining weights (seemingly) unrelated to PS. Entropy Balancing [Hai12], ?balancing [Zub15]. Problem: constraint $\delta = 0$ too strict. Bad convergence. Solution: relax to $\delta \rightarrow 0$ for $N \rightarrow \infty$. Paper with mathematical analysis [WZ19]. Surprising connection to PS. Also doubly robust [ZP17]. This attracted my attention.

I choose different basis as in [GKKW02]. Does analysis work? Consistency? Asymptotic Normality? Beyond that?

[WZ19]: Proofs are substandard. Many mistakes. Missing assumptions. Theorems have to be differently.

This thesis is no erratum of [WZ19], but can be consulted for writing one.

We thank Wang and Zubi for discussions.

3 Introduction

We consider a study population in which we want to test the effect of a treatment. We introduce the **indicator of treatment** $T \in \{0, 1\}$. For each treatment level there exist the **marginal potential outcomes** $(Y(0), Y(1))$. We would like to estimate $\mathbf{E}[Y(1)]$. If we succeed the same technique shall yield an estimate of $\mathbf{E}[Y(0)]$. We shall compare $\mathbf{E}[Y(1)]$ and $\mathbf{E}[Y(0)]$ and find out something about the effect of the treatment in the population.

The data we acquire is independent and identically distributed. But usually

$$Y(1)|T = 1 \approx Y(1), \quad (3.1)$$

that is, $T = 1$ carries more information than observing the outcome under treatment. We say that $Y(1)|T = 1$ is **confounded**. To extract that plus of information from $T = 1$ and put it where it belongs by collecting more data. We gather it in $X \in \mathbb{R}^d$ and assume

$$(Y(0), Y(1)) \perp T \mid X, \quad (3.2)$$

that is, **conditional unconfoundedness**. Thus, we end up collecting $N \in \mathbb{N}$ independent and identically distributed copies of $(T, X, Y(T))$. For convenience, we assume that the first $n \in \mathbb{N}$ copies have $T = 1$.

A natural estimator for $\mathbf{E}[Y(1)]$ is the weighted mean

$$\frac{1}{n} \sum_{i=1}^n w_i Y_i. \quad (3.3)$$

The weights should satisfy (in a broader sense)

$$w_i \cdot Y_i \rightarrow Y(1) \quad \text{for } N \rightarrow \infty. \quad (3.4)$$

One class of such weights has been recently analyzed in [WZ19]. We take ideas and extend.

The algorithm

Problem 3.1.

$$\begin{aligned}
 & \underset{w_1, \dots, w_n \in \mathbb{R}}{\text{minimize}} && \sum_{i=1}^n f(w_i) \\
 & \text{subject to} && w_i \geq 0 && \text{for all } i \in \{1, \dots, n\} , \\
 & && \frac{1}{N} \sum_{i=1}^n w_i = 1 \\
 & && \left| \frac{1}{N} \left(\sum_{i=1}^n w_i B_k(X_i) - \sum_{i=1}^N B_k(X_i) \right) \right| \leq \delta_k && \text{for all } k \in \{1, \dots, N\} .
 \end{aligned}$$

This is a (convex) optimization problem. We will talk about the **objective function** f and the **equality** and **inequality constraints**, especially about the **regression basis** B .

Objective Function

Strictly speaking, we consider the sum

$$[w_1, \dots, w_n]^\top \mapsto \sum_{i=1}^n f(w_i) \quad (3.5)$$

as the objective function. It is natural to consider the dual formulation of the optimization problem. This involves the **convex conjugate**(cf. Definition ?) of the original objective function. We show in Example that for the sum this is

$$[\lambda_1, \dots, \lambda_n]^\top \mapsto \sum_{i=1}^n f^*(\lambda_i) \quad (3.6)$$

where f^* is the Legendre transformation of f .

In the sequel we need f to be strictly convex and its convex conjugate (or Legendre transformation) to be continuously differentiable and strictly non-decreasing. Two popular choices of f are the **negative entropy** and the **sample variance**.

Negative Entropy

We define the negative entropy to be

$$f: [0, \infty) \rightarrow \mathbb{R}, \quad w \mapsto \begin{cases} 0 & \text{if } w = 0, \\ w \log w & \text{else.} \end{cases} \quad (3.7)$$

It is strictly convex. To compute its Legendre transformation we note, that

$$(f')^{-1} = \lambda \mapsto e^{\lambda-1} \quad (3.8)$$

Thus

$$\begin{aligned} f^*(\lambda) &= \lambda \cdot (f')^{-1}(\lambda) - f\left((f')^{-1}(\lambda)\right) \\ &= \lambda \cdot e^{\lambda-1} - e^{\lambda-1} \log\left(e^{\lambda-1}\right) \\ &= e^{\lambda-1}. \end{aligned}$$

Thus f^* is smooth and strictly non-decreasing.

Sample Variance

We define the sample variance to be

$$f: \mathbb{R} \rightarrow \mathbb{R}, \quad w \mapsto (w - 1/n)^2 \quad (3.9)$$

It is strictly convex. To compute its Legendre transformation we note, that

$$(f')^{-1} = \lambda \mapsto \frac{\lambda}{2} + \frac{1}{n} \quad (3.10)$$

Thus

$$\begin{aligned} f^*(\lambda) &= \lambda \cdot \left(\frac{\lambda}{2} + \frac{1}{n}\right) - \left(\left(\frac{\lambda}{2} + \frac{1}{n}\right) - \frac{1}{n}\right)^2 \\ &= \frac{\lambda^2}{4} + \frac{\lambda}{n}. \end{aligned}$$

Thus f^* is smooth. To eliminate some variables in the optimization problem, we need f^* also to be strictly non-decreasing. But the sample variance violates this assumption.

Constraints

Let's turn our attention to the constraints. The first constraint makes sure we do not extrapolate from the population. The second constraint norms the weights. The third constraint controls the bias of the resulting estimator.

Regression Basis

We adopt partitioning estimates from [GKKW02]. Another angle would be sieve estimates [New97] where the number of basis functions can grow slower than N .

Partitioning Estimates

We consider a partition $\mathcal{P}_N = \{A_{N,1}, A_{N,2}, \dots\}$ of \mathbb{R}^d and define $A_N(x)$ to be the cell of \mathcal{P}_N containing x . We define N basis functions B_k of the covariates by

$$B_k(x) := \frac{\mathbf{1}_{X_k \in A_N(x)}}{\sum_{j=1}^N \mathbf{1}_{X_j \in A_N(x)}}, \quad k = 1, \dots, N.$$

The euclidian norm of the basis functions is bounded above by 1.

$$\|B(x)\|^2 = \sum_{k=1}^n \left(\frac{\mathbf{1}_{X_k \in A_n(x)}}{\sum_{j=1}^n \mathbf{1}_{X_j \in A_n(x)}} \right)^2 \leq \sum_{k=1}^n \frac{\mathbf{1}_{X_k \in A_n(x)}}{\sum_{j=1}^n \mathbf{1}_{X_j \in A_n(x)}} = 1.$$

In the sequel we mainly work with the dual problem.

Dual Problem

Theorem 3.1. *The dual of Problem 3.1 is the unconstrained optimization problem*

$$\underset{\lambda_0, \dots, \lambda_N \in \mathbb{R}}{\text{minimize}} \quad \frac{1}{N} \sum_{i=1}^N [T_i \cdot f^*(\lambda_0 + \langle B(X_i), \lambda \rangle) - (\lambda_0 + \langle B(X_i), \lambda \rangle)] + \langle \delta, |\lambda| \rangle.$$

where

$$f^* : \mathbb{R} \rightarrow \mathbb{R}, \quad x^* \mapsto x^* \cdot (f')^{-1}(x^*) - f\left((f')^{-1}(x^*)\right)$$

is the Legendre transformation of f , the vector $B(X_i) = [B_1(X_i), \dots, B_n(X_i)]^\top$ denotes the N basis functions of the covariates of unit $i \in \{1, \dots, N\}$ and $|\lambda| = [|\lambda_1|, \dots, |\lambda_N|]^\top$, where $|\cdot|$ is the absolute value of a real-valued scalar. Moreover, if λ^\dagger is an optimal solution of the above problem then the optimal solution to problem Problem 3.1 is given by

$$w_i^\dagger = (f')^{-1}\left(\langle B(X_i), \lambda^\dagger \rangle + \lambda_0^\dagger\right) \quad \text{for } i \in \{1, \dots, n\}.$$

Plan of proof

We want to apply Theorem 5.4. To this end, we find the suitable **matrix notation**. ([WZ19, p.20-22] fail to do so. The problem is, that they divide by 0 in the second display on p.21). Theorem 5.4 covers only parts of the constraints, so we apply the argument in [WZ19, p.19-20] to eliminate the remaining **non-negativity constraints**.

Proof. Matrix notation

We consider the vector of basis functions of the covariates of unit $i \in \{1, \dots, n\}$, that is,

$$B(X_i) := [B_1(X_i), \dots, B_N(X_i)]^\top,$$

the constraints vectors

$$\begin{aligned} d &:= \begin{bmatrix} 0_n \\ -N \cdot \delta \pm \sum_{i=1}^N B_k(X_i) \end{bmatrix}, \\ a &:= N \end{aligned}$$

the matrix of the basis functions of the treated

$$\mathbf{B}(\mathbf{X}) := [B(X_1), \dots, B(X_n)]$$

and the constraint matrices

$$\begin{aligned} \mathbf{U} &:= \begin{bmatrix} \mathbf{I}_n \\ \pm \mathbf{B}(\mathbf{X}) \end{bmatrix}. \\ \mathbf{A} &:= \mathbf{1}_n \end{aligned}$$

By Example 5.1 the convex conjugate of the objective function of Problem 3.1 is

$$[x_1^*, \dots, x_n^*]^\top \mapsto \sum_{i=1}^n f^*(x_i^*),$$

Before we apply Theorem 5.4 we eliminate the non-negativity constraints. To this end, we consider the objective function G of the dual problem and update it until we reach its final form. We write

$$\lambda_d =: \begin{bmatrix} \rho \\ \lambda^+ \\ \lambda^- \end{bmatrix} \tag{3.11}$$

$$\begin{aligned} G(\lambda_d, \lambda_0) &= G(\rho, \lambda^+, \lambda^-, \lambda_0) \\ &:= \sum_{i=1}^N -f^*(\rho_i + \lambda_0 + \langle B(X_i), \lambda^+ - \lambda^- \rangle) + (\lambda_0 + \langle B(X_i), \lambda^+ - \lambda^- \rangle) \\ &\quad - N \cdot \langle \delta, \lambda^+ + \lambda^- \rangle \end{aligned}$$

3 Introduction

Since we maximize G and f^* is strictly non-decreasing, $\rho = 0$ is optimal. We update G .

$$\begin{aligned} G(\lambda^+, \lambda^-, \lambda_0) &= \sum_{i=1}^N -f^*(\lambda_0 + \langle B(X_i), \lambda^+ - \lambda^- \rangle) + (\lambda_0 + \langle B(X_i), \lambda^+ - \lambda^- \rangle) \\ &\quad - N \cdot \langle \delta, \lambda^+ + \lambda^- \rangle \end{aligned}$$

Non-negativity constraints

Next we want to remove the non-negativity constraints on λ^\pm . We show for all $i \in \{1, \dots, N\}$

$$\begin{aligned} \text{either} \quad & \lambda_i^+ > 0 \\ \text{or} \quad & \lambda_i^- > 0. \end{aligned}$$

Assume towards a contradiction that there exists $i \in \{1, \dots, N\}$ such that $\lambda_i^+ > 0$ and $\lambda_i^- > 0$ and that λ^\pm is optimal. Consider

$$\tilde{\lambda} := \left[\lambda_1^+, \dots, \lambda_i^+ - (\lambda_i^+ \wedge \lambda_i^-), \dots, \lambda_N^+, \lambda_1^-, \dots, \lambda_i^- - (\lambda_i^+ \wedge \lambda_i^-), \dots, \lambda_N^-, \lambda_0 \right]^\top. \quad (3.12)$$

Since $\lambda_i^\pm - (\lambda_i^+ \wedge \lambda_i^-) \geq 0$, the perturbed vector $\tilde{\lambda}$ is in the domain of the optimization problem. But

$$G(\tilde{\lambda}) - G(\lambda) = 2N \cdot \delta_i \cdot (\lambda_i^+ \wedge \lambda_i^-) > 0, \quad (3.13)$$

which contradicts the optimality of λ . But then $\lambda_i^\pm \geq 0$ collapses to $\lambda_i \in \mathbb{R}$ for all $i \in \{0, \dots, N\}$, that is, $\lambda_i = \lambda_i^+ - \lambda_i^-$. Note that $|\lambda_i| = \lambda_i^+ + \lambda_i^-$.

We update the objective function one more time. Multiplying with $-1/N$ and introducing T we get

$$\underset{\lambda_0, \dots, \lambda_N \in \mathbb{R}}{\text{minimize}} \quad \frac{1}{N} \sum_{i=1}^N [T_i \cdot f^*(\lambda_0 + \langle B(X_i), \lambda \rangle) - (\lambda_0 + \langle B(X_i), \lambda \rangle)] + \langle \delta, |\lambda| \rangle.$$

We apply Theorem 5.4 to finish the proof. □

We have gathered all the tools to tackle consistency of the weighted mean.

4 Asymptotic Analysis

4.1 Consistency of Optimal Solutions

4.1.1 Estimate of an Oracle Parameter by the Dual

Throughout this section we assume for all $N \in \mathbb{N}$ the existence of an optimal solution $(\lambda_0^\dagger, \lambda^\dagger)$ to Problem? We define the oracle parameter $\lambda^* \in \mathbb{R}^N$ to be the vector with coordinates

$$\lambda_k^* := f' \left(\frac{1}{\pi(X_k)} \right) - \lambda_0^\dagger \quad \text{for all } k \in \{1, \dots, N\}, \quad (4.1)$$

where $\pi(x) = \mathbf{P}[T = 1|X = x]$ is the **propensity score** at $x \in \mathcal{X}$. Why this choice? First, the λ_0^\dagger part is unimportant. We need it to eliminate the same factor in

$$w(x) := (f')^{-1} \left(\langle B(x), \lambda^\dagger \rangle + \lambda_0^\dagger \right) \quad (4.2)$$

that is

$$\langle B(x), \lambda^* \rangle + \lambda_0^\dagger = \sum_{k=1}^N B_k(x) f' \left(\frac{1}{\pi(X_k)} \right). \quad (4.3)$$

The other part is the foundation of why everything works. We will show

$$\left| \sum_{k=1}^N B_k(X_i) f' \left(\frac{1}{\pi(X_k)} \right) - f' \left(\frac{1}{\pi(X_i)} \right) \right| \leq \omega \left(f' \circ (x \mapsto 1/x) \circ \pi, h_N \right). \quad (4.4)$$

Consequently, if π is continuous and positive (not 0) on \mathcal{X} and the width of the partition h_N converges to 0, we get

$$\left| \langle B(X_i), \lambda^* \rangle + \lambda_0^\dagger - f' \left(\frac{1}{\pi(X_i)} \right) \right| \rightarrow 0 \quad \text{almost surely.} \quad (4.5)$$

This helps proving

Theorem 4.1. *Let $(\lambda_0^\dagger, \lambda^\dagger)$ be an optimal solution to Problem? and define the oracle parameter λ^* as in (4.1). Furthermore, assume that the propensity score*

function is continuous and positive on \mathcal{X} . Then $\|\lambda^\dagger - \lambda^*\|_2 \xrightarrow{\mathbf{P}} 0$ for $N \rightarrow \infty$.

Proof. We use a hint from the last display of [WZ19, p.22]. The high-level idea is that the connection of optimality of $(\lambda_0^\dagger, \lambda^\dagger)$ to proximity to (any) oracle parameter λ^* is due to convexity and differentiability of (parts of) the the objective function of Problem. We deliver the omitted technical details. I proved the following lemma by myself.

Lemma 4.1. *Let $m \in \mathbb{N}$ and $g : \mathbb{R}^m \rightarrow \overline{\mathbb{R}}$ be convex. Then for all $y \in \mathbb{R}^m$ and $\varepsilon > 0$*

$$\inf_{\|\Delta\|=\varepsilon} g(y + \Delta) - g(y) \geq 0 \quad (4.6)$$

implies the existence of a global minimum $y^ \in \mathbb{R}^m$ of g satisfying $\|y^* - y\|_2 \leq \varepsilon$.*

Proof. Let B be the euclidian ball in \mathbb{R}^m . Since $y + \varepsilon B$ is convex, it contains a local minimum of g . Suppose towards a contradiction that $y^* \in y + \varepsilon B$ is a local minimum, but not a global one, and (4.6) is true. Then it holds

$$g(x) < g(y^*) \quad \text{for some } x \in \mathbb{R}^m \setminus (y + \varepsilon B). \quad (4.7)$$

Furthermore, since $y + \varepsilon B$ is compact and contains y^* , the line segment connecting y^* and x intersects the boundary of $y + \varepsilon B$, that is, there exist $\theta \in (0, 1)$ and Δ_x with $\|\Delta_x\|_2 = \varepsilon$ such that

$$\theta x + (1 - \theta)y^* = y + \Delta_x. \quad (4.8)$$

It follows

$$\begin{aligned} g(y^*) &\leq g(y) \leq g(y + \Delta_x) = g(\theta x + (1 - \theta)y^*) \\ &\leq \theta g(x) + (1 - \theta)g(y^*) < g(y^*), \end{aligned} \quad (4.9)$$

which is a contradiction. The first inequality is due to y^* being a local minimum of g in $y + \varepsilon B$, the second inequality is due to (4.6) being true, the equality is due to (4.8), the third inequality is due to the convexity of g and the strict inequality is due to (4.7). Thus every local minimum of g in $y + \varepsilon B$ is also a global minimum. \square

Since $(\lambda_0^\dagger, \lambda^\dagger)$ is a global minimum (in \mathbb{R}^{N+1}) of the objective function G of Problem?, that is,

$$G(\lambda, \lambda_0) := \frac{1}{N} \sum_{i=1}^N [T_i \cdot f^*(\lambda_0 + \langle B(X_i), \lambda \rangle) - (\lambda_0 + \langle B(X_i), \lambda \rangle)] + \langle \delta, |\lambda| \rangle.$$

an immediate consequence of Lemma 4.1 is

$$\mathbf{P} \left[\left\| \lambda^\dagger - \lambda^* \right\|_2 \leq \varepsilon \right] \geq \mathbf{P} \left[\inf_{\|(\Delta, \Delta_0)\|=\varepsilon} G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger) \geq 0 \right].$$

To prove Theorem 4.1 it thus suffices to prove

Lemma 4.2. *Under the conditions of Theorem 4.1 it holds for all $\varepsilon > 0$*

$$\mathbf{P} \left[\inf_{\|(\Delta, \Delta_0)\|=\varepsilon} G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger) \geq 0 \right] \rightarrow 1 \quad \text{for } N \rightarrow \infty. \quad (4.10)$$

Proof. Recall the objective function G of Problem?

$$G(\lambda, \lambda_0) := \frac{1}{N} \sum_{i=1}^N [T_i \cdot f^*(\lambda_0 + \langle B(X_i), \lambda \rangle) - (\lambda_0 + \langle B(X_i), \lambda \rangle)] + \langle \delta, |\lambda| \rangle.$$

Since we assume the convex conjugate f^* to be differentiable (it always convex), without the last term, G would be a differentiable convex function.

It is well know that a differentiable convex functions g satisfies

$$g(x) - g(y) \geq \nabla g(y)^\top (x - y) \quad \text{for all } x, y. \quad (4.11)$$

The gradient of

$$g := (\lambda, \lambda_0) \mapsto \frac{1}{N} \sum_{i=1}^N [T_i \cdot f^*(\lambda_0 + \langle B(X_i), \lambda \rangle) - (\lambda_0 + \langle B(X_i), \lambda \rangle)] \quad (4.12)$$

is

$$\nabla g = (\lambda, \lambda_0) \mapsto \frac{1}{N} \sum_{i=1}^N \left[T_i \cdot (f')^{-1}(\lambda_0 + \langle B(X_i), \lambda \rangle) - 1 \right] [B(X_i)^\top, 1]^\top \quad (4.13)$$

Thus

$$\begin{aligned} & G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger) \\ & \geq -\frac{1}{N} \sum_{i=1}^N \left[B(X_i)^\top, 1 \right] \cdot \begin{bmatrix} \Delta \\ \Delta_0 \end{bmatrix} \left(1 - T_i \cdot (f')^{-1} \left(\langle B(X_i), \lambda^* \rangle + \lambda_0^\dagger \right) \right) \\ & \quad + \langle \delta, |\lambda^* + \Delta| - |\lambda^*| \rangle. \end{aligned} \quad (4.14)$$

Next, we fix $\tilde{\varepsilon} > 0$ and establish in (4.14) the lower bound $-\tilde{\varepsilon}$ with probability going to 1 as $N \rightarrow \infty$. Then we conclude that this holds for all $\tilde{\varepsilon} > 0$. The measurability of $G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger)$ will give us the lower bound 0 in (4.14) with probability going to 1.

In (4.14) we control the **first term** by (what?) and the **second term** by $\|\delta\|_1$.

First Term

We note, that by $\|B(x)\|_2 \leq 1$ for all $x \in \mathcal{X}$ and the Cauchy-Schwarz inequality it holds

$$\left[B(X_i)^\top, 1 \right] \cdot \begin{bmatrix} \Delta \\ \Delta_0 \end{bmatrix} \lesssim \|(\Delta, \Delta_0)\| = \varepsilon. \quad (4.15)$$

Next, we see that

$$\begin{aligned} & \frac{1}{N} \sum_{i=1}^N \left(1 - T_i \cdot (f')^{-1} \left(\langle B(X_i), \lambda^* \rangle + \lambda_0^\dagger \right) \right) \\ & \lesssim \frac{1}{N} \sum_{i=1}^N \left| 1 - \frac{T_i}{\pi(X_i)} \right| + \frac{1}{N} \sum_{i=1}^N \left| \langle B(X_i), \lambda^* \rangle + \lambda_0^\dagger - f' \left(\frac{1}{\pi(X_i)} \right) \right| \\ & =: S_N + M_N. \end{aligned} \quad (4.16)$$

With $\tilde{\varepsilon} > 0$ fixed previously, we want to establish the upper bound $\tilde{\varepsilon}/(2\varepsilon)$ with probability going to 1 as $N \rightarrow \infty$. First, we bound S_N . By the properties of conditional expectation it holds

$$\mathbf{E} \left[\frac{T}{\pi(X)} \right] = \mathbf{E} \left[\frac{\mathbf{E}[T|X]}{\pi(X)} \right] = 1.$$

Also

$$\mathbf{E} \left[\left| 1 - \frac{T}{\pi(X)} \right| \right] \leq 1 + \mathbf{E} \left[\frac{T}{\pi(X)} \right] = 2. \quad (4.17)$$

Thus Etemadi's (\mathcal{L}_1 version) strong law of large numbers (cf. [Kle20, Theorem 5.17]) applies to S_N , that is, $S_N \leq \tilde{\varepsilon}/(4\varepsilon)$ with probability going to 1. Next, we bound M_N . Recall that $\sum_{k=1}^N B_k(x) = 1$ for all $x \in \mathcal{X}$. Thus

$$\begin{aligned} & \left| \langle B(X_i), \lambda^* \rangle + \lambda_0^\dagger - f' \left(\frac{1}{\pi(X_i)} \right) \right| \\ & = \left| \sum_{k=1}^N B_k(X_i) \left(f' \left(\frac{1}{\pi(X_k)} \right) - \lambda_0^\dagger \right) + \lambda_0^\dagger - f' \left(\frac{1}{\pi(X_i)} \right) \right| \\ & = \left| \sum_{k=1}^N B_k(X_i) \left(f' \left(\frac{1}{\pi(X_k)} \right) - f' \left(\frac{1}{\pi(X_i)} \right) \right) \right| \\ & \leq \sum_{k=1}^N \frac{1_{\{X_k \in A_N(X_i)\}}}{\sum_{j=1}^N 1_{\{X_j \in A_N(X_i)\}}} \left| \left(f' \left(\frac{1}{\pi(X_k)} \right) - f' \left(\frac{1}{\pi(X_i)} \right) \right) \right| \\ & \leq \omega \left(f' \circ (x \mapsto 1/x) \circ \pi, h_N \right) \rightarrow 0 \quad \text{almost surely,} \end{aligned}$$

where ω is the modulus of continuity. The convergence to 0 is due to f' being continuous, $\pi(x) \in (0, 1)$ for all $x \in \mathcal{X}$ and the (assumed) continuity of π . Indeed, by $h_N \rightarrow 0$ for $N \rightarrow \infty$ it follows $\omega\left(f' \circ (x \mapsto 1/x) \circ \pi, h_N\right) \rightarrow 0$. Note, that this works because of the partitioning. We conclude, that $M_N \leq \tilde{\varepsilon}/(4\varepsilon)$ with probability going to 1.

This establishes the desired bound of $\tilde{\varepsilon}/(2\varepsilon)$ in (4.16). Together with (4.15) we conclude that the **first term** in (4.14) is bounded below by $-\tilde{\varepsilon}/2$ with probability going to 1 as $N \rightarrow \infty$.

Second Term

It holds

$$|x + y| - |x| \geq -|y| \quad \text{for all } x, y.$$

Since $\delta \geq 0$ we get

$$\begin{aligned} \langle \delta, |\lambda^* + \Delta| - |\lambda^*| \rangle \\ \geq -\langle \delta, |\Delta| \rangle \geq -\|\delta\|_1 \|\Delta\|_\infty \geq -\|\delta\|_1 \|(\Delta, \Delta_0)\|_2 \geq -\|\delta\|_1 \varepsilon \geq -\tilde{\varepsilon}/2, \end{aligned}$$

with probability going to 1 as $N \rightarrow \infty$. The convergence is due to $\|\delta\|_1$ converging to 0 in probability.

Conclusion

With the analysis of the **first** and **second term** in (4.14) we conclude

$$G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger) \geq -\tilde{\varepsilon} \quad (4.18)$$

with probability going to 1 as $N \rightarrow \infty$. A closer look reveals the measurability of $G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger)$. Since this holds true for all $\tilde{\varepsilon} > 0$ we get

$$G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger) \geq 0 \quad (4.19)$$

with probability going to 1 as $N \rightarrow \infty$. But this holds for all (Δ, Δ_0) with $\|(\Delta, \Delta_0)\| = \varepsilon$. Thus

$$\inf_{\|(\Delta, \Delta_0)\|=\varepsilon} G(\lambda^* + \Delta, \lambda_0^\dagger + \Delta_0) - G(\lambda^*, \lambda_0^\dagger) \geq 0 \quad (4.20)$$

with probability going to 1 as $N \rightarrow \infty$. We see, that this holds for all $\varepsilon > 0$. This finish the proof. \square

\square

4.1.2 Estimate of the Inverse Propensity Score by the Weights

Gaussian Bridge

Theorem 4.2. (Slutzky's theorem) *Let (E, d) be a metric space and let X, X_1, X_2, \dots and Y_1, Y_2, \dots be random variables with values in E . Assume $X_n \rightarrow X$ in distribution and $d(X_n, Y_n) \rightarrow 0$ in probability. Then $Y_n \rightarrow X$ in distribution.*

Proof. [Kle20, Theorem 13.8] □

Theorem 4.3. *Under conditions the stochastic process*

$$\sqrt{N} \left(\frac{1}{N} \sum_{i=1}^n w_i^\dagger \mathbf{1}_{\{Y_i \leq z\}} - \mathbf{P}[Y(1) \leq z] \right)_{z \in \mathbb{R}}. \quad (4.21)$$

converges in $l^\infty(\mathbb{R})$ to a Gaussian process with mean 0 and covariance ??.

Proof. For fixed $z \in \mathbb{R}$ we use the following error decomposition. Recall $\pi(x) := \mathbf{P}[T = 1 | X = x]$ and $w(x) := (f')^{-1} \left(\langle B(x), \lambda^\dagger \rangle + \lambda_0^\dagger \right)$, where $(\lambda^\dagger, \lambda_0^\dagger)$ is the optimal dual solution. We also write $F_{Y(1)}(z|x) = \mathbf{P}[Y(1) \leq z | X = x]$ and $F_{Y(1)}(z) = \mathbf{P}[Y(1) \leq z]$.

$$\begin{aligned} & \sqrt{N} \left(\frac{1}{N} \sum_{i=1}^n w(X_i) \mathbf{1}_{\{Y_i \leq z\}} - \mathbf{P}[Y(1) \leq z] \right) \\ &= \sqrt{N} \sum_{k=1}^N \left[\frac{1}{N} \left(\sum_{i=1}^n w(X_i) B_k(X_i) - \sum_{i=1}^N B_k(X_i) \right) F_{Y(1)}(z|X_k) \right] \\ &+ \sqrt{N} \sum_{i=1}^N \left[\frac{T_i \cdot w(X_i) - 1}{N} \left(F_{Y(1)}(z|X_i) - \sum_{k=1}^N B_k(X_i) \cdot F_{Y(1)}(z|X_k) \right) \right] \\ &+ \sqrt{N} \left(\frac{1}{N} \sum_{i=1}^N \left[T_i \left(w(X_i) - \frac{1}{\pi(X_i)} \right) (\mathbf{1}_{\{Y_i \leq z\}} - F_{Y(1)}(z|X_i)) \right] \right) \\ &+ \sqrt{N} \left(\frac{1}{N} \sum_{i=1}^N \frac{T_i}{\pi(X_i)} (\mathbf{1}_{\{Y_i \leq z\}} - F_{Y(1)}(z|X_i)) + (F_{Y(1)}(z|X_i) - F_{Y(1)}(z)) \right) \\ &=: R_1(z) + R_2(z) + R_3(z) + R_4(z) \end{aligned}$$

We show that $\sup_{z \in \mathbb{R}} |R_i(z)| \rightarrow 0$ in probability for $i = 1, 2, 3$. The term $(R_4)_{z \in \mathbb{R}}$ is \mathbf{P} -Donsker and determines the covariance of the limiting process.

Analysis of R_1

By Theorem 3.1 it holds $w_i^\dagger = w(X_i)$ for $i \in \{1, \dots, n\}$, that is, for $i \leq n$ we can identify $w(X_i)$ with the optimal solution to problem 3.1. Thus the constraints of the

problem apply.

$$\left| \frac{1}{N} \left(\sum_{i=1}^n w(X_i) B_k(X_i) - \sum_{i=1}^N B_k(X_i) \right) \right| \leq \delta_k \quad \text{for all } k \in \{1, \dots, N\} . \quad (4.22)$$

Note, that the first sum goes over $\{1, \dots, n\}$ while the second sum goes over $\{1, \dots, N\}$.

A second, equivalent version of the constraints is

$$\left| \frac{1}{N} \left(\sum_{i=1}^N T_i w(X_i) B_k(X_i) - \sum_{i=1}^N B_k(X_i) \right) \right| \leq \delta_k \quad \text{for all } k \in \{1, \dots, N\} . \quad (4.23)$$

Now both sums go over $\{1, \dots, N\}$ and the indicator of treatment T_i takes care that in the first sum only the terms with $i \leq n$ are effective. Having this flexibility with the versions helps. I regard the first version as suitable for non-probabilistic computations, although n is of course a random variable. On the other hand, the second version is more honest, exactly telling the dependence on the indicator of treatment. This version is useful in probabilistic computations.

Let's bound R_1 .

$$\begin{aligned} \sup_{z \in \mathbb{R}} |R_1(z)| &= \sup_{z \in \mathbb{R}} \left| \sqrt{N} \sum_{k=1}^N \left[\frac{1}{N} \left(\sum_{i=1}^n w(X_i) B_k(X_i) - \sum_{i=1}^N B_k(X_i) \right) F_{Y(1)}(z|X_k) \right] \right| \\ &\leq \sqrt{N} \sum_{k=1}^N \left| \frac{1}{N} \left(\sum_{i=1}^n w(X_i) B_k(X_i) - \sum_{i=1}^N B_k(X_i) \right) \right| \sup_{z \in \mathbb{R}} F_{Y(1)}(z|X_k) \\ &\leq \sqrt{N} \|\delta\|_1 \end{aligned} \quad (4.24)$$

Playing around with norm equivalences we discover that $\sqrt{N} \|\delta\|_1 \rightarrow 0$ for $N \rightarrow \infty$ is the weakest (natural) assumption to control R_1 . Indeed, other ways to continue the second row in (4.24) are

$$(\dots) \leq \sqrt{N} \|\delta\|_2 \left(\sum_{k=1}^N \left(\sup_{z \in \mathbb{R}} F_{Y(1)}(z|X_k) \right)^2 \right)^{1/2} \leq N \|\delta\|_2 ,$$

by the Cauchy-Schwarz inequality and $F_{Y(1)} \in [0, 1]$, or

$$(\dots) \leq \sqrt{N} \|\delta\|_\infty \sum_{k=1}^N \sup_{z \in \mathbb{R}} F_{Y(1)}(z|X_k) \leq N^{3/2} \|\delta\|_\infty .$$

Since $\delta \in \mathbb{R}^N$, however, it holds

$$\sqrt{N} \|\delta\|_1 \leq N \|\delta\|_2 \leq N^{3/2} \|\delta\|_\infty .$$

With hindsight, the assumption $\sqrt{N} \|\delta\|_1 \rightarrow 0$ for $N \rightarrow \infty$ also suffices to control the second (or first) occurrence of a term, that we control by assumptions on δ . This is the **second term** of (4.14), where we estimate

$$\langle \delta, |\Delta| \rangle = \sum_{k=1}^N \delta_k |\Delta_k| \leq \|\delta\|_1 \|\Delta\|_\infty \leq \|\delta\|_1 \|\Delta\|_2 \leq \|\delta\|_1 \varepsilon \rightarrow 0 \quad \text{for } N \rightarrow \infty.$$

Analysis of R_2

In the original paper [WZ19] the authors derive concrete learning rates for the weights and employ them in bounding this term. They obtain a multiplied learning rate, which is sufficiently fast. Their approach, however, calls for concrete learning rates of the weights. Arguably, the process of deriving such rates is the most complicated part of the paper. I found out, that we don't need concrete rates for the weights. Consistency of the weights is enough and gives us an (arbitrarily slow but sufficient) learning rate to establish the results. We don't even need rates for the weights to control R_2 . They only play a role in bounding R_3 . Nevertheless, we use the second constraint of Problem (3.1)

$$1 = \frac{1}{N} \sum_{i=1}^n w_i^\dagger = \frac{1}{N} \sum_{i=1}^n w(X_i) = \frac{1}{N} \sum_{i=1}^N T_i w(X_i). \quad (4.25)$$

To this end, we note that

$$\begin{aligned} & \sup_{z \in \mathbb{R}} \left| F_{Y(1)}(z|X_i) - \sum_{k=1}^N B_k(X_i) \cdot F_{Y(1)}(z|X_k) \right| \\ & \leq \sum_{k=1}^N \frac{\mathbf{1}_{\{X_k \in A_N(X_i)\}}}{\sum_{j=1}^N \mathbf{1}_{\{X_j \in A_N(X_i)\}}} \sup_{z \in \mathbb{R}} |F_{Y(1)}(z|X_i) - F_{Y(1)}(z|X_k)| \\ & \leq \sup_{z \in \mathbb{R}} \omega(F_{Y(1)}(z|\cdot), h_N), \end{aligned}$$

where ω is the modulus of continuity and h_N is the width of the partition $\mathcal{P}_N = \{A_{1,N}, A_{2,N}, \dots\}$. There are many (more concrete, yet stronger) assumptions on the regularity of $F_{Y(1)}$ and the width of the partition h_N that give us

$$\sqrt{N} \sup_{z \in \mathbb{R}} \omega(F_{Y(1)}(z|\cdot), h_N) \rightarrow 0 \quad \text{for } N \rightarrow \infty. \quad (4.26)$$

But we shall keep this more general (and abstract) assumption. We conclude

$$\begin{aligned}
 & \sup_{z \in \mathbb{R}} |R_2(z)| \\
 & \leq \sqrt{N} \sum_{i=1}^N \left[\frac{T_i \cdot w(X_i) - 1}{N} \sup_{z \in \mathbb{R}} \left| F_{Y(1)}(z|X_i) - \sum_{k=1}^N B_k(X_i) \cdot F_{Y(1)}(z|X_k) \right| \right] \\
 & \leq \sqrt{N} \sup_{z \in \mathbb{R}} \omega(F_{Y(1)}(z|\cdot), h_N) \sum_{i=1}^N \frac{T_i \cdot w(X_i) + 1}{N} \\
 & = 2\sqrt{N} \sup_{z \in \mathbb{R}} \omega(F_{Y(1)}(z|\cdot), h_N) \rightarrow 0.
 \end{aligned}$$

Analysis of R_3

We will apply theory of empirical processes to bound

$$R_3(z) = \sqrt{N} \left(\frac{1}{N} \sum_{i=1}^N \left[T_i \left(w(X_i) - \frac{1}{\pi(X_i)} \right) (\mathbf{1}_{\{Y_i \leq z\}} - F_{Y(1)}(z|X_i)) \right] \right) \quad (4.27)$$

in probability. Why don't we use simple concentration inequalities such as Bernstein's or Markov's inequality? The reason is, that the weights $w(x) := (f')^{-1}(\langle B(x), \lambda^\dagger \rangle + \lambda_0^\dagger)$ depend (thorough B and $(\lambda^\dagger, \lambda_0^\dagger)$) on the whole data set $D := (T_i, X_i)_{i=1, \dots, N}$. Thus, it is more honest to write $w(x, D)$ instead. This captures the whole dependence on probabilities. Note, that $(Y_i)_{i=1, \dots, N}$ are independent of w given D . A standard computation shows

$$\mathbf{E} \left[\frac{T}{\pi(X)} (\mathbf{1}_{\{Y(T) \leq z\}} - F_{Y(1)}(z|X)) \right] = 0. \quad (4.28)$$

Furthermore

$$\begin{aligned}
 & \mathbf{E} [Tw(X, D) (\mathbf{1}_{\{Y(T) \leq z\}} - F_{Y(1)}(z|X))] \\
 & = \mathbf{E} [\mathbf{E} [w(X, D) (\mathbf{1}_{\{Y(1) \leq z\}} - F_{Y(1)}(z|X)) | T = 1, X, D]] \\
 & = \mathbf{E} [w(X, D) \mathbf{E} [\mathbf{1}_{\{Y(1) \leq z\}} - F_{Y(1)}(z|X) | X, D]] \\
 & = \mathbf{E} [w(X, D) \mathbf{E} [\mathbf{1}_{\{Y(1) \leq z\}} - F_{Y(1)}(z|X) | X]] \\
 & = 0
 \end{aligned}$$

The second equality is due to the assumption of $(Y(0), Y(1)) \perp T | X$. The third equality is due to $X \perp D$. Thus

$$R_3(z) = G_N f_D^z. \quad (4.29)$$

4 Asymptotic Analysis

By the consistency of the weights there exists a learning rate (ε_N) such that

$$\mathbf{P} \left[\left| w(X, D) - \frac{1}{\pi(X)} \right| \leq \varepsilon_N \right] \rightarrow 1 \quad \text{for } N \rightarrow \infty. \quad (4.30)$$

Let $\mathcal{F}_N := \varepsilon_N B_{\mathcal{F}}$. It holds

$$\mathbf{P} [f_D^z \in \mathcal{F}_N \ \forall z \in \mathbb{R}] = \mathbf{P} \left[\sup_{z \in \mathbb{R}} |f_D^z| \leq \varepsilon_N \right] \rightarrow 1 \quad (4.31)$$

Then the lemma applies?.

Lemma 4.3. *Consider a function class \mathcal{F} with unit ball $B_{\mathcal{F}} := \{f \in \mathcal{F} : \|f\|_{\infty} \leq 1\}$. Let (ε_N) be a sequence converging to 0 and let $(\mathcal{F}_N) := (C \cdot \varepsilon_N \cdot B_{\mathcal{F}})$ denote the sequence of scaled unit balls in \mathcal{F} . Assume that there exists $k < 2$ such that the covering number of the unit ball in \mathcal{F} satisfies*

$$\log N_{[]}(\varepsilon, B_{\mathcal{F}}, L_2(\mathbf{P})) \lesssim \left(\frac{1}{\varepsilon} \right)^k \quad \text{for all } \varepsilon > 0. \quad (4.32)$$

Then it holds $\|G_N\|_{\mathcal{F}_N}^* \xrightarrow{\mathbf{P}} 0$ for $N \rightarrow \infty$.

Proof. By maximal inequalities it holds

$$\begin{aligned} \mathbf{E}^* \left[\|G_N\|_{\mathcal{F}_N} \right] &\lesssim J_{[]}(\varepsilon_N, \mathcal{F}_N, L_2(\mathbf{P})) \\ &= \int_0^{\varepsilon_N} \sqrt{\log N_{[]}(\varepsilon, \mathcal{F}_N, L_2(\mathbf{P}))} d\varepsilon \\ &= \int_0^{\varepsilon_N} \sqrt{\log N_{[]}(\varepsilon/(C \cdot \varepsilon_N), B_{\mathcal{F}}, L_2(\mathbf{P}))} d\varepsilon \\ &\lesssim \int_0^{\varepsilon_N} \left(\frac{\varepsilon_N}{\varepsilon} \right)^{k/2} d\varepsilon \\ &= \varepsilon_N^{k/2} \frac{1}{1 - k/2} \varepsilon_N^{1-k/2} \\ &\lesssim \varepsilon_N \\ &\rightarrow 0 \quad \text{for } N \rightarrow \infty. \end{aligned}$$

Note, that $k < 2$. By the boundedness of \mathbf{E}^* there is no measurability problem. By Markov's Inequality it holds

$$\mathbf{P} \left[\|G_N\|_{\mathcal{F}_N}^* \geq \varepsilon \right] \leq \varepsilon^{-1} \mathbf{E}^* \left[\|G_N\|_{\mathcal{F}_N} \right] \rightarrow 0 \quad \text{for } N \rightarrow \infty.$$

□

Lemma 4.4. Consider the (random) function f_D^z given by

$$f_D^z(T, X, Y(T)) := T \left(w(D, X) - \frac{1}{\pi(X)} \right) (\mathbf{1}_{\{Y(T) \leq z\}} - F_{Y(1)}(z|X)) . \quad (4.33)$$

Assume that there exists a function class \mathcal{F} satisfying the requirements of Lemma 4.3 and that $f_D^z \in \mathcal{F}$ for all $z \in \mathbb{R}$ almost surely. It then holds $\sup_{z \in \mathbb{R}} |G_N f_D^z| \xrightarrow{\mathbf{P}} 0$ for $N \rightarrow \infty$.

Proof. By the consistency of the weights there exists a learning rate (ε_N) such that

$$\mathbf{P} \left[\left| w(X, D) - \frac{1}{\pi(X)} \right| \leq \varepsilon_N \right] \rightarrow 1 \quad \text{for } N \rightarrow \infty . \quad (4.34)$$

Let $\mathcal{F}_N := \varepsilon_N B_{\mathcal{F}}$ as in Lemma 4.3. It holds

$$\sup_{z \in \mathbb{R}} |f_D^z| \lesssim \left| w(X, D) - \frac{1}{\pi(X)} \right| \leq \varepsilon_N \quad (4.35)$$

with probability going to 1 as $N \rightarrow \infty$. Thus

$$\mathbf{P} [f_D^z \in \mathcal{F}_N \ \forall z \in \mathbb{R}] = \mathbf{P} \left[\sup_{z \in \mathbb{R}} |f_D^z| \lesssim \varepsilon_N \right] \rightarrow 1 \quad \text{as } N \rightarrow \infty . \quad (4.36)$$

Then it holds for all $\varepsilon > 0$

$$\begin{aligned} \mathbf{P} \left[\sup_{z \in \mathbb{R}} |G_N f_D^z| \leq \varepsilon \right] &\geq \mathbf{P} \left[\sup_{z \in \mathbb{R}} |G_N f_D^z| \leq \|G_N\|_{\mathcal{F}_N}^* \leq \varepsilon \right] \\ &\geq \mathbf{P} \left[f_D^z \in \mathcal{F}_N \ \forall z \in \mathbb{R} \text{ and } \|G_N\|_{\mathcal{F}_N}^* \leq \varepsilon \right] \\ &\geq \mathbf{P} [f_D^z \in \mathcal{F}_N \ \forall z \in \mathbb{R}] - \mathbf{P} \left[\|G_N\|_{\mathcal{F}_N}^* \geq \varepsilon \right] \\ &\rightarrow 1 . \end{aligned}$$

The convergence of the second term is due to Lemma 4.3. □

Since $\mathbf{E}[f_D^z(T, X, Y(T))] = 0$ for all $z \in \mathbb{R}$. We conclude $\sup_{z \in \mathbb{R}} |R_3(z)| \xrightarrow{\mathbf{P}} 0$.

Analysis of R_4 □

4.2 Application to Plug In Estimators

A plethora of applications of the delta method to estimates of the distribution function are to be found in [vdV00] and [vdvW13]. This includes Quantile estimation [vdV00, §21] [vdvW13, §3.9.21/24], survival analysis via Nelson-Aalen and Kaplan-Meier estimator [vdvW13, §3.9.19/31], Wilcoxon Test [vdvW13, §3.9.4.1], and much more. Maybe Bootstrapping from the weighted distribution is also sensible .

5 Convex Analysis

In our application we want to analyse a convex optimization problem by its dual problem. In particular we want to obtain primal optimal solutions from dual solutions. To accomplish the task we need technical tools from convex analysis, mainly conjugate calculus and some KKT related results.

Our starting point is the support function intersection rule [MMN22, Theorem 4.23]. We give the details in the case of finite dimensions and refer for the rest of the proof to the book. The support function intersection rule is applied to give first conjugate sum and then chain rule, which are vital to calculating convex conjugates. The proofs are omitted, since the book is thorough enough. The material we present is very well known. As an introduction, we recommend the recent book [MMN22] and classical reference [Roc70]. We finish the chapter with ideas from [TB91]. They provide the high-level ideas to obtain for strictly convex functions a dual relationship between optimal solutions. We will deliver the details that are omitted in the paper.

5.1 A Convex Analysis Primer

Throughout this section let $n \in \mathbb{N}$.

Sets

A subset $C \subseteq \mathbb{R}^n$ is called **convex set**, if for all $x, y \in C$ and all $\theta \in [0, 1]$, we have $\theta x + (1 - \theta)y \in C$. Many set operations preserve convexity. Among them forming the **Cartesian product** of two convex sets, **intersection** of a collection of convex sets and taking the **inverse image under linear functions**.

The classical theory evolves around the question if convex sets can be separated.

Definition. Let C_1 and C_2 be two non-empty convex sets in \mathbb{R}^n . A hyperplane H is said to **separate** C_1 and C_2 if C_1 is contained in one of the closed half-spaces associated with H and C_2 lies in the opposite closed half-space. It is said to separate C_1 and C_2 **properly** if C_1 and C_2 are not both contained in H .

We need a refined concept of interiors, since some convex sets have empty interior. To this end, we call a set $A \subseteq \mathbb{R}^n$ **affine set**, if $\alpha x + (1 - \alpha)y \in A$ for all $x, y \in A$ and $\alpha \in \mathbb{R}$. The **affine hull** $\text{aff}(\Omega)$ of a set $\Omega \subseteq \mathbb{R}^n$ is the smallest affine set that includes Ω . We define the **relative interior** $\text{ri}\Omega$ of a set $\Omega \subseteq \mathbb{R}^n$ to be the interior relative to the affine hull, that is,

$$\text{ri}(\Omega) := \{x \in \Omega \mid \exists \varepsilon > 0 : (x + \varepsilon B_{\mathbb{R}^n}) \cap \text{aff}(\Omega) \subset \Omega\}. \quad (5.1)$$

Theorem 5.1. (Convex separation in finite dimension) *Let C_1 and C_2 be two non-empty convex sets in \mathbb{R}^n . Then C_1 and C_2 can be properly separated if and only if $\text{ri}(C_1) \cap \text{ri}(C_2) = \emptyset$.*

Proof. [Roc70, Theorem 11.3] □

We collect some useful properties of relative interiors before we get on to convex functions.

Proposition 5.1. *Let C be a non-empty convex set in \mathbb{R}^n . The following holds:*

- (i) $\text{ri}(C) \neq \emptyset$ if and only if $C \neq \emptyset$
- (ii) $\text{cl}(\text{ri } C) = \text{cl } C$ and $\text{ri}(\text{cl } C) = \text{ri}(C)$
- (iii) $\text{ri}(C) = \{z \in C : \text{for all } x \in C \text{ there exists } t > 0 \text{ such that } z + t(z - x) \in C\}$
- (iv) Suppose $\bigcap_{i \in I} C_i \neq \emptyset$ for a finite index set I . Then $\text{ri}(\bigcap_{i \in I} C_i) = \bigcap_{i \in I} \text{ri}(C_i)$.
- (v) Let $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear function. Then $\text{ri } L(C) = L(\text{ri } C)$. If it also holds $L^{-1}(\text{ri } C) \neq \emptyset$, we have $\text{ri } L^{-1}(C) = L^{-1}(\text{ri } C)$.
- (vi) $\text{ri}(C_1 \times C_2) = \text{ri } C_1 \times \text{ri } C_2$

Proof. For a proof of (i)-(v) we refer to [Roc70, Theorem 6.2 - 6.7].

To prove (vi) we use (iii). Let $(z_1, z_2) \in \text{ri}(C_1 \times C_2)$. Then for all $(x_1, x_2) \in C_1 \times C_2$ there exists $t > 0$ such that

$$z_i + t(z_i - x_i) \in C_i \quad \text{for all } i \in \{1, 2\}. \quad (5.2)$$

Using (iii) again, we get $\text{ri}(C_1 \times C_2) \subseteq \text{ri } C_1 \times \text{ri } C_2$. Suppose $(z_1, z_2) \in \text{ri } C_1 \times \text{ri } C_2$. By (iii), for all $(x_1, x_2) \in C_1 \times C_2$ there exist $(t_1, t_2) > 0$ such that

$$z_i + t_i(z_i - x_i) \in C_i \quad \text{for all } i \in \{1, 2\}. \quad (5.3)$$

If $t_1 = t_2$ we recover (5.2) from (5.3). By (iii) it holds $(z_1, z_2) \in \text{ri}(C_1 \times C_2)$. If $t_1 < t_2$ we define $\theta := \frac{t_1}{t_2} \in (0, 1)$. Consider (5.3) with $i = 2$, together with $z_2 \in C_2$ and the convexity of C_2 . It follows

$$z_2 + t_1(z_2 - x_2) = \theta \cdot (z_2 + t_2(z_2 - x_2)) + (1 - \theta) \cdot z_2 \in C_2. \quad (5.4)$$

Now we consider (5.4) and (5.3) with $i = 1$. This gives (5.2) with $t = t_1$. As before, it follows $(z_1, z_2) \in \text{ri}(C_1 \times C_2)$. If $t_1 > t_2$ similar arguments lead to the same result. We have proven $\text{ri}(C_1 \times C_2) \supseteq \text{ri } C_1 \times \text{ri } C_2$ and equality. \square

Functions

A function $f: \mathbb{R}^n \rightarrow \overline{\mathbb{R}}$ is called **convex function**, if the area above its graph, that is, its epigraph(cf. [MMN22, §2.4.1]), is convex. We shall often use an equivalent definition. To this end, a function f is convex if and only if

$$f(\theta x + (1 - \theta)y) \leq \theta f(x) + (1 - \theta)f(y) \quad \text{for all } x, y \in \mathbb{R}^n \text{ and all } \theta \in [0, 1]. \quad (5.5)$$

This definition extends to convex combinations $\theta_1, \dots, \theta_m \in [0, 1]$ with $\sum_{i=1}^m \theta_i = 1$, that is, a function f is convex if and only if

$$f\left(\sum_{i=1}^m \theta_i x_i\right) \leq \sum_{i=1}^m \theta_i f(x_i) \quad \text{for all } x_1, \dots, x_m \in \mathbb{R}^n. \quad (5.6)$$

We call a function **strictly convex** if the inequality in (5.5) is strict.

We define the **domain** $\text{dom } f$ of a convex function f to be the set where f is finite, that is,

$$\text{dom } f := \{x \in \mathbb{R}^n : f(x) < \infty\}. \quad (5.7)$$

The domain of a convex function is convex. We say that f is a **proper function** if $\text{dom } f \neq \emptyset$.

For any $\bar{x} \in \text{dom } f$ we call $x^* \in \mathbb{R}^n$ a **subgradient** of f at \bar{x} if for all $x \in \mathbb{R}^n$ it holds

$$\langle x^*, x - \bar{x} \rangle \leq f(x) - f(\bar{x}). \quad (5.8)$$

We denote the collection of all subgradients at \bar{x} , that is, the **subdifferential** of f at \bar{x} , as $\partial f(\bar{x})$. If f is differentiable at \bar{x} it holds $\partial f(\bar{x}) = \{\nabla f(\bar{x})\}$ and thus

$$\langle \nabla f(\bar{x}), x - \bar{x} \rangle \leq f(x) - f(\bar{x}). \quad (5.9)$$

We call a differentiable function f **strongly convex** with parameter $m > 0$ if for all $x, y \in \text{dom } f$ it holds

$$f(y) - f(x) \geq \langle \nabla f(x), y - x \rangle + \frac{m}{2} \|y - x\|^2. \quad (5.10)$$

If f is twice continuously differentiable, then it is strongly convex with parameter $m > 0$ if and only if the matrix

$$\nabla^2 f(x) - m \cdot \mathbf{I} \quad \text{is positive semi-definite for all } x \in \text{dom } f, \quad (5.11)$$

where $\nabla^2 f$ is the Hessian Matrix.

One important application of convex functions is in optimization. There we often analyse a dual problem instead, which relies on the notion of **convex conjugate** $f^* : \mathbb{R}^n \rightarrow \overline{\mathbb{R}}$ of f defined by

$$f^*(x^*) := \sup_{x \in \mathbb{R}^n} \langle x^*, x \rangle - f(x). \quad (5.12)$$

Even for arbitrary functions, the convex conjugate is convex(cf.). Like in differential calculus, there exist sum and chain rule for computing the convex conjugate.

5.2 Conjugate Calculus

The goal of this section is to establish the tools to calculate convex conjugates. We cite the conjugate sum and chain rule without proof. After some examples, we cite the Fenchel-Rockafellar Theorem.

Definition 5.1. (Convex conjugate) *Given a function $f : \mathbb{R}^n \rightarrow \overline{\mathbb{R}}$, the **convex conjugate** $f^* : \mathbb{R}^n \rightarrow \overline{\mathbb{R}}$ of f is defined as*

$$f^*(x^*) := \sup_{x \in \mathbb{R}^n} (x^*)^T x - f(x) \quad (5.13)$$

Note that f in Definition ?? does not have to be convex. On the other hand, the convex conjugate is always convex:

Proposition 5.2. *Let $f : \mathbb{R}^n \rightarrow (-\infty, \infty]$ be a proper function. Then its convex conjugate $f^* : \mathbb{R}^n \rightarrow (-\infty, \infty]$ is convex.*

Proof. [MMN22, Proposition 4.2] □

Theorem 5.2. *Let $f, g : \mathbb{R}^n \rightarrow (-\infty, \infty]$ be proper convex functions and $\text{ri}(\text{dom}(f)) \cap \text{ri}(\text{dom}(g)) \neq \emptyset$. Then we have the **conjugate sum rule***

$$(f + g)^*(x^*) = (f^* \square g^*)(x^*) \quad (5.14)$$

for all $x^* \in \mathbb{R}^n$. Moreover, the infimum in $(f^* \square g^*)(x^*)$ is attained, i.e., for any $x^* \in \text{dom}(f + g)^*$ there exists vectors x_1^*, x_2^* for which

$$(f + g)^*(x^*) = f^*(x_1^*) + g^*(x_2^*), \quad x^* = x_1^* + x_2^*. \quad (5.15)$$

Proof. [MMN22, Theorem 4.27(c)] □

Theorem 5.3. Let $A : \mathbb{R}^m \rightarrow \mathbb{R}^n$ be a linear map (matrix) and $g : \mathbb{R}^n \rightarrow (-\infty, \infty]$ a proper convex function. If $\text{Im}(A) \cap \text{ri}(\text{dom}(g)) \neq \emptyset$ it follows the **conjugate chain rule**

$$(g \circ A)^*(x^*) = \inf_{y^* \in (A^*)^{-1}(x^*)} g^*(y^*). \quad (5.16)$$

Furthermore, for any $x^* \in \text{dom}(g \circ A)^*$ there exists $y^* \in (A^*)^{-1}(x^*)$ such that $(g \circ A)^*(x^*) = g^*(y^*)$.

Proof. [MMN22, Theorem 4.28(c)] □

Example 5.1. Let $f : \mathbb{R} \rightarrow \overline{\mathbb{R}}$ be a proper convex function, that is, $\text{dom } f \neq \emptyset$ and f is convex. In steps we apply the conjugate chain and sum rule, together with mathematical induction, to prove the conjugate relationship

$$\begin{aligned} S_{f,n} : \mathbb{R}^n &\rightarrow \overline{\mathbb{R}}, & (x_1, \dots, x_n) &\mapsto \sum_{i=1}^n f(x_i), \\ S_{f,n}^* : \mathbb{R}^n &\rightarrow \overline{\mathbb{R}}, & (x_1^*, \dots, x_n^*) &\mapsto \sum_{i=1}^n f^*(x_i^*). \end{aligned}$$

This relationship is very natural and the ensuing calculations serve to confirm our intuition.

First, we work in the projections on the coordinates. For the i -th coordinate, where $i = 1, \dots, n$, this is

$$p_i : \mathbb{R}^n \rightarrow \mathbb{R}, \quad (x_1, \dots, x_n) \mapsto x_i. \quad (5.17)$$

All projections p_i are linear function with matrix representation e_i^\top , where e_i is i -the coordinate vector. The adjoint of p_i is therefore

$$p_i^* : \mathbb{R} \rightarrow \mathbb{R}^n, \quad x \mapsto e_i \cdot x. \quad (5.18)$$

For the inverse image of the adjoint of p_i it holds

$$(p_i^*)^{-1} \{(x_1^*, \dots, x_n^*)\} = \begin{cases} \{x_i^*\}, & \text{if } x_j^* = 0 \text{ for all } j \neq i, \\ \emptyset & \text{else.} \end{cases} \quad (5.19)$$

Throughout this example we use the asterisk character $*$ somewhat inconsistently. Note that f^* is the convex conjugate of the function f and p_i^* is the adjoint linear function of the projection on the i -th coordinate. Likewise, we denote dual variables, that is, the arguments of convex conjugates, as x^* .

Next, we employ the conjugate chain rule to establish the conjugate relationship

$$\begin{aligned} f_i : \mathbb{R}^n &\rightarrow \overline{\mathbb{R}}, & (x_1, \dots, x_n) &\mapsto x_i \mapsto f(x_i), \\ f_i^* : \mathbb{R}^n &\rightarrow \overline{\mathbb{R}}, & (x_1^*, \dots, x_n^*) &\mapsto \begin{cases} f^*(x_i^*), & \text{if } x_j^* = 0 \text{ for all } j \neq i, \\ \infty & \text{else.} \end{cases} \end{aligned}$$

Note, that $f_i = (f \circ p_i)$ and $f_i^* = (f \circ p_i)^*$. Since $\text{Im } p_i = \mathbb{R}$ and $\text{dom } f \neq \emptyset$, it holds $\text{Im } p_i \cap \text{ri}(\text{dom } f) \neq \emptyset$. Then f and p_i conform with the demands of the conjugate chain rule. It follows

$$\begin{aligned} f_i^*(x_1^*, \dots, x_n^*) &= (f \circ p_i)^*(x_1^*, \dots, x_n^*) = \inf \{ f^*(y) \mid y \in (p_i^*)^{-1} \{ (x_1^*, \dots, x_n^*) \} \} \\ &= \begin{cases} f^*(x_i^*), & \text{if } x_j^* = 0 \text{ for all } j \neq i, \\ \infty & \text{else,} \end{cases} \end{aligned}$$

where we keep to the convention $\inf \emptyset = \infty$. In the same way it follows

$$(S_{f,n} \circ p_{\{1, \dots, n\}})^*(x_1^*, \dots, x_{n+1}^*) = \begin{cases} S_{f,n}^*(x_1^*, \dots, x_n^*) & \text{if } x_{n+1}^* = 0, \\ \infty & \text{else,} \end{cases} \quad (5.20)$$

Next, note that for $n = 1$ we arrive at the result. Thus, for some $n \in \mathbb{N}$ it holds $(S_{f,n})^* = S_{f,n}^*$. In order to apply the conjugate sum rule to $S_{f,n}$ and f_{n+1} we note that

$$\begin{aligned} \text{dom } f_i &= \{ (x_1, \dots, x_{n+1}) \in \mathbb{R}^{n+1} : x_i \in \text{dom } f \} \neq \emptyset \quad \text{for all } i = 1, \dots, n+1, \\ \bigcap_{i=1}^{n+1} \text{dom } f_i &= \{ (x_1, \dots, x_{n+1}) \in \mathbb{R}^{n+1} : x_i \in \text{dom } f \text{ for all } i = 1, \dots, n+1 \} \neq \emptyset, \end{aligned}$$

and

$$\begin{aligned} \text{ri}(\text{dom}(S_{f,n} \circ p_{\{1, \dots, n\}})) &\cap \text{ri}(\text{dom } f_{n+1}) \\ &= \text{ri}(\text{dom}(S_{f,n} \circ p_{\{1, \dots, n\}}) \cap \text{dom } f_{n+1}) = \text{ri}\left(\bigcap_{i=1}^{n+1} \text{dom } f_i\right) \neq \emptyset. \end{aligned}$$

By the conjugate sum rule it follows

$$\begin{aligned} (S_{f,n+1})^* &= (S_{f,n} \circ p_{\{1, \dots, n\}} + f_{n+1})^* = (S_{f,n} \circ p_{\{1, \dots, n\}})^* \square f_{n+1}^* \\ &= S_{f,n}^* \circ p_{\{1, \dots, n\}} + f_{n+1}^* = S_{f,n+1}^*. \end{aligned}$$

◇

Takeaways Conjugate sum and chain rule are direct consequences of the support function intersection rule. They are powerful tools, that allow us to compute convex conjugates of difficult expressions as well as proving the Fenchel-Rockafellar Duality theorem.

5.3 Duality of Optimal Solutions

We consider a general convex optimization problem with matrix equality and inequality constraints. For this problem there exists a related problem, which we call its dual. With ideas from [TB91] we establish a functional relationship between the optimal solution of the original problem and optimal solutions of the dual. The main assumption is that in the original problem we have a strictly convex objective function with continuously differentiable convex conjugate (cf. Definition 5.1).

Theorem 5.4. *Consider the optimization problem*

$$\begin{aligned} & \underset{w \in \mathbb{R}^n}{\text{minimize}} && f(w) \\ & \text{subject to} && \mathbf{U}w \geq d, \\ & && \mathbf{A}w = a, \end{aligned} \tag{5.21}$$

and its dual problem

$$\begin{aligned} & \underset{\lambda_d \in \mathbb{R}^r, \lambda_a \in \mathbb{R}^s}{\text{maximize}} && \langle \lambda_d, d \rangle + \langle \lambda_a, a \rangle - f^*(\mathbf{U}^\top \lambda_d + \mathbf{A}^\top \lambda_a) \\ & \text{subject to} && \lambda_d \geq 0. \end{aligned} \tag{5.22}$$

Let $(\lambda_d^\dagger, \lambda_a^\dagger)$ be an optimal solution to (5.22). If the objective function f of (5.21) is strictly convex and its convex conjugate f^ is continuously differentiable, then the unique optimal solution to (5.21) is given by*

$$w^\dagger = \nabla f^*(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger). \tag{5.23}$$

Plan of Proof

We show that w^\dagger and $(\lambda_d^\dagger, \lambda_a^\dagger)$ meet the Karush-Kuhn-Tucker conditions for 5.21, that is, **complementary slackness**

$$\langle \lambda_d^\dagger, d - \mathbf{U}w^\dagger \rangle = 0, \tag{5.24}$$

primal and dual feasibility

$$\mathbf{U}w^\dagger \geq d, \tag{5.25}$$

$$\begin{aligned} \mathbf{A}w^\dagger &= a, \\ \lambda_d^\dagger &\geq 0, \end{aligned} \tag{5.26}$$

and **stationarity**

$$0_n \in [\partial f(w^\dagger) + \partial(w \mapsto d - \mathbf{U}w)(w^\dagger) \cdot \lambda_d^\dagger + \partial(w \mapsto a - \mathbf{A}w)(w^\dagger) \cdot \lambda_a^\dagger]. \quad (5.27)$$

Applying the well know result [Roc70, Theorem 28.3] finishes the proof. Apart from elementary calculations, our main tools are the strict convexity of f , the smoothness of f^* and

Proposition 5.3. [Roc70, Theorem 23.5(a)-(b)]. *For any proper convex function g and any vector w , it holds $t \in \partial f(w)$ if and only if $x \mapsto \langle x, t \rangle - f(x)$ achieves its supremum at w .*

Proof. Let $(\lambda_d^\dagger, \lambda_a^\dagger)$ be an optimal solution to (5.22).

Complementary Slackness

We fix λ_a^\dagger and work with the objective function G of the dual problem, that is,

$$G(\lambda_d) := \langle \lambda_d, d \rangle + \langle \lambda_a^\dagger, a \rangle - f^*(\mathbf{U}^\top \lambda_d + \mathbf{A}^\top \lambda_a^\dagger).$$

Since f^* is continuously differentiable, so is G . Thus

$$\nabla G(\lambda_d^\dagger) := d - \mathbf{U} \cdot \nabla f^*(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger) = d - \mathbf{U} w^\dagger.$$

Let $\lambda_{d,i}^\dagger$ be the i -th coordinate of λ_d^\dagger and $\nabla G_i(\lambda_d^\dagger)$ be the i -th coordinate of $\nabla G(\lambda_d^\dagger)$. To establish (5.24) we will show for all coordinates

$$\begin{aligned} \text{either} \quad & \lambda_{d,i}^\dagger = 0 \quad \text{and} \quad \nabla G_i(\lambda_d^\dagger) \leq 0 \\ \text{or} \quad & \lambda_{d,i}^\dagger > 0 \quad \text{and} \quad \nabla G_i(\lambda_d^\dagger) = 0. \end{aligned}$$

It is well know that a concave functions g satisfies

$$g(x) - g(y) \geq \nabla g(x)^\top (x - y) \quad \text{for all } x, y. \quad (5.28)$$

But G is concave by the convexity of f^* (cf. Proposition 5.2).

First, we show

$$\nabla G_i(\lambda_d^\dagger) \leq 0 \quad \text{for all } i \in \{1, \dots, s\}. \quad (5.29)$$

Assume towards a contradiction that $\nabla G_i(\lambda_d^\dagger) > 0$ for some $i \in \{1, \dots, s\}$. By the continuity of ∇G there exists $\varepsilon > 0$ such that $\nabla G_i(\lambda_d^\dagger + e_i \cdot \varepsilon) > 0$. It follows from (5.28)

$$G(\lambda_d^\dagger + e_i \cdot \varepsilon) - G(\lambda_d^\dagger) \geq \nabla G_i(\lambda_d^\dagger + e_i \cdot \varepsilon) \cdot \varepsilon > 0,$$

which contradicts the optimality of λ_d^\dagger for (5.22). It follows (5.29).

Next, we assume that $\lambda_{d,i}^\dagger > 0$ and $\nabla G_i(\lambda_d^\dagger) < 0$ for some $i \in \{1, \dots, s\}$. Again, by the continuity of ∇G there exists $\varepsilon > 0$ such that $\nabla G_i(\lambda_d^\dagger - e_i \cdot \varepsilon) < 0$ and $\varepsilon - \lambda_{d,i}^\dagger < 0$. Thus

$$G(\lambda_d^\dagger - e_i \cdot \varepsilon) - G(\lambda_d^\dagger) \geq \nabla G_i(\lambda_d^\dagger - e_i \cdot \varepsilon) \cdot (-\varepsilon) > 0,$$

which contradicts the optimality of λ_d^\dagger . It follows (5.24), that is, we proved complementary slackness.

Primal Feasibility

Since f^* is continuously differentiable it holds

$$\nabla G(\lambda_d^\dagger) = d - \mathbf{U} \cdot \nabla f^* \left(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \right) = d - \mathbf{U} w^\dagger.$$

Thus, by (5.29), w^\dagger satisfies the inequality constraints in (5.21). To prove this for the equality constraints, we view G from a different angel. Let for fixed λ_d^\dagger

$$G(\lambda_a) := \langle \lambda_a, a \rangle - \left(f^* \left(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a \right) - \langle \lambda_d^\dagger, d \rangle \right) =: \langle \lambda_a, a \rangle - g(\lambda_a).$$

The function g inherits convexity and differentiability from f^* . From the optimality of λ_a^\dagger we know that G takes its maximum there. But then by Proposition 5.3 and the differentiability of g it holds

$$a \in \partial g(\lambda_a^\dagger) = \left\{ \mathbf{A} \cdot \nabla f^* \left(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \right) \right\} = \left\{ \mathbf{A} w^\dagger \right\}. \quad (5.30)$$

Thus $a = \mathbf{A} w^\dagger$. But then w^\dagger satisfies also the equality constraints. We proved (5.25).

Stationarity

First we show

$$\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \in \partial f(w^\dagger). \quad (5.31)$$

By Proposition 5.3 it suffices to show that

$$w \mapsto \langle w, \mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \rangle - f(w)$$

achieves its supremum at w^\dagger . Since f is strictly convex there exists a unique vector x^\dagger where the above expression achieves its maximum. Since f^* is differentiable it holds

$$w^\dagger = \nabla f^* \left(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \right) = \nabla \left(\lambda \mapsto \langle x^\dagger, \lambda \rangle - f(x^\dagger) \right) \left(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \right) = x^\dagger.$$

It follows (5.31). Next we show

$$-\mathbf{U}^\top \in \partial(w \mapsto d - \mathbf{U}w)(w^\dagger) \quad \text{and} \quad -\mathbf{A}^\top \in \partial(w \mapsto d - \mathbf{A}w)(w^\dagger). \quad (5.32)$$

To this end, note that

$$\langle -\mathbf{U}^\top e_i, w - w^\dagger \rangle = (d - \mathbf{U}w)_i - (d - \mathbf{U}w^\dagger)_i \quad \text{for all } i \in \{1, \dots, r\}.$$

Thus $-\mathbf{U}^\top \in \partial(w \mapsto d - \mathbf{U}w)(w^\dagger)$. In the same way it follows $-\mathbf{A}^\top \in \partial(w \mapsto d - \mathbf{A}w)(w^\dagger)$.

From (5.31) and (5.32) we conclude

$$\begin{aligned} 0_n &= \left(\mathbf{U}^\top \lambda_d^\dagger + \mathbf{A}^\top \lambda_a^\dagger \right) - \mathbf{U}^\top \lambda_d^\dagger - \mathbf{A}^\top \lambda_a^\dagger \\ &\in [\partial f(w^\dagger) + \partial(w \mapsto d - \mathbf{U}w)(w^\dagger) \cdot \lambda_d^\dagger + \partial(w \mapsto a - \mathbf{A}w)(w^\dagger) \cdot \lambda_a^\dagger]. \end{aligned}$$

We have proved (5.27), that is, stationarity.

Dual Feasibility and Conclusion

Dual feasibility (5.26) follows immediately from the optimality of λ_d^\dagger for (5.22). Thus, $(\lambda_d^\dagger, \lambda_a^\dagger)$ and w^\dagger satisfy the Karush-Kuhn-Tucker conditions for (5.21). Applying [Roc70, Theorem 28.3] finishes the proof. \square

Takeaways For strictly convexity objective functions with continuously differentiable convex conjugate we get a functional relationship of primal and dual solutions via the Karush-Kuhn-Tucker conditions.

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