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Convex Optimization

†

Euclidean Distance Geometry



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for Jennie Columba



Antonio



& Sze Wan

$$\texttt{EDM} = \mathbb{S}_h \cap \left(\mathbb{S}_c^\perp - \mathbb{S}_+ \right)$$

Prelude

The constant demands of my department and university and the ever increasing work needed to obtain funding have stolen much of my precious thinking time, and I sometimes yearn for the halcyon days of Bell Labs.

— Steven Chu, Nobel laureate [92]

Convex Analysis is an emerging calculus of inequalities while Convex Optimization is its application. Analysis is inherently the domain of a mathematician while Optimization belongs to the engineer. A convex optimization problem is conventionally regarded as minimization of a convex objective function subject to an artificial convex domain imposed upon it by the problem constraints. The constraints comprise equalities and inequalities of convex functions whose simultaneous solution set generally constitutes the imposed convex domain: called *feasible set*.

It is easy to minimize a convex function over any convex subset of its domain because any local minimum must be a global minimum. But it is difficult to find the maximum of a convex function over some convex domain because there can be many local maxima; although this has practical application (Eternity II §4.8, §C.5), it is not a convex problem. Tremendous benefit accrues when a mathematical problem can be transformed to an equivalent convex optimization, primarily because any locally optimal solution is then guaranteed globally optimal.^{0.1} An *optimal* solution is a best solution to the problem posed; a certificate can be obtained guaranteeing that no better solution exists.

To provide a concrete example of what it meant by *optimal*, recall the ordinary *least squares* problem espoused by Gauss and Legendre over 200 years ago: (§E.0.1.0.1)

$$\underset{x}{\text{minimize}} \quad \|Ax - b\|_2^2$$

Suppose we were to pose this problem a bit differently by *constraining* variable vector x simultaneously with the minimization. In particular, let's suppose that each entry of x were bounded above by the same maximum allowable value:

$$\begin{aligned} &\underset{x}{\text{minimize}} \quad \|Ax - b\|_2^2 \\ &\text{subject to} \quad x \preceq x_{\max} \end{aligned}$$

Would a constrained solution, so obtained, be equivalent to an ordinary least squares solution whose entries (exceeding the prescribed bound) are simply clipped to the maximum value? The two solutions are, generally, different when clipping occurs. We argue that a constrained solution is better than a clipped solution; indeed, it is optimal.

^{0.1}Solving a nonlinear system for example, by instead solving an equivalent convex optimization problem, is therefore highly preferable and what motivates *geometric programming*; a form of convex optimization invented in 1960s [67] [90] that has driven great advances in the electronic circuit design industry. [38, §4.7] [288] [459] [462] [117] [215] [224] [225] [226] [227] [228] [305] [306] [356]

Both of the foregoing ordinary and bounded least squares problems are convex. Recognizing a problem as convex is an acquired skill; that being, to know when an objective function is convex and when constraints specify a convex feasible set. The challenge, which is indeed an art, is how to express difficult problems in a convex way: perhaps, problems previously believed nonconvex. Practitioners in the art of Convex Optimization engage themselves with discovery of which hard problems can be transformed into convex equivalents; because, once convex form of a problem is found, then a globally optimal solution is close at hand - the hard work is finished: Finding convex expression of a problem is itself, in a very real sense, its solution.

Yet, that skill acquired by understanding the geometry and application of Convex Optimization will remain more an art for some time to come; the reason being, there is generally no unique transformation of a given problem to its convex equivalent. This means, two researchers pondering the same problem are likely to formulate a convex equivalent differently; hence, one solution is likely different from the other although any convex combination of those two solutions remains optimal. Any presumption of only one right or correct solution becomes nebulous. Study of equivalence & sameness, uniqueness, and duality therefore pervade study of Optimization.

It can be difficult for the engineer to apply convex theory without an understanding of Analysis. These pages comprise my journal over an eighteen year period bridging gaps between engineer and mathematician; they constitute a translation, unification, and cohering of about five hundred papers, books, and reports from several different fields of mathematics and engineering. Although beacons of historical accomplishment are cited throughout, much of what is written here will not be found elsewhere. Care to detail, clarity, accuracy, consistency, and typography accompanies removal of ambiguity and verbosity, out of respect for the reader. But the book is nonlinear in its presentation. Consequently there is much indexing, cross referencing, linkage to online sources, and background material provided in the text, footnotes, and appendices so as to be more self-contained and to provide understanding of fundamental concepts.

Looking toward the future, there remains much to be done in the area of machine computation if mathematical Optimization is to become fully embraced by the signal processing community. Wordlength of contemporary computers and numerical burdens upon them prohibit real time solution and accuracy sufficient to embed optimization problems within a recursive mathematical setting. When optimization problems constitute only intermediate solution to much larger problems, acquiring only a “few digits” accuracy can throw off subsequent dependent calculations. *Barrier* methods of solution are the principal obstacle to accuracy while *simplex* methods are the principal setback to speed. Novel, not hybrid, methods of solution are needed.

Audio distortion & noise analysis and measurement §8.1-§8.4 was begun 2016. Sinusoid tracking proved superior to Fourier and other filtering methods in 2017. Discerning harmonic and intermodulation distortion of device under test (DUT), from that produced by D/A→DUT→A/D signal chain, was discovered then. By 2018, the preferred “analyzer” had become discrete D/A and A/D converter because commercial analyzers (test gear) could not accept 32-bit inputs required for antidistortion injection. So it was discovered how D/A and A/D could themselves become DUT, opening up analysis to converter chip designers; submeasurable capability never prior had. The term *submeasurable* was introduced in 2019 to define levels below what was then measurable by very best commercial analyzers. Entrepreneurship prohibited publication in those years.

– Jon Dattorro
Stanford, California
2019

Convex Optimization

Euclidean Distance Geometry^{2ε}

1	Overview	19
2	Convex Geometry	31
2.1	Convex set	31
2.2	Vectorized-matrix inner product	42
2.3	Hulls	50
2.4	Halfspace, Hyperplane	58
2.5	Subspace representations	69
2.6	Extreme, Exposed	74
2.7	Cones	77
2.8	Cone boundary	85
2.9	Positive semidefinite (PSD) cone	90
2.10	Conic independence (c.i.)	111
2.11	When extreme means exposed	115
2.12	Convex polyhedra	116
2.13	Dual cone & generalized inequality	122
3	Geometry of Convex Functions	171
3.1	Convex real and vector-valued function	171
3.2	Practical norm functions, absolute value	175
3.3	Powers, roots, and inverted functions	183
3.4	Affine function	186
3.5	Epigraph, Sublevel set	189
3.6	Gradient	195
3.7	First-order convexity condition, real function	201
3.8	First-order convexity condition, vector-valued	204
3.9	Second-order convexity condition, real function	205
3.10	Second-order convexity condition, vector-valued	205
3.11	Convex matrix-valued function	206
3.12	First-order convexity condition, matrix-valued	208
3.13	Epigraph of matrix-valued function, sublevel sets	209
3.14	Second-order convexity condition, matrix-valued	209
3.15	Quasiconvex	211
3.16	Salient properties	215

4 Semidefinite Programming	217
4.1 Conic problem	218
4.2 Framework	224
4.3 Rank reduction	234
4.4 Cardinality reduction	240
4.5 Rank constraint by Convex Iteration	243
4.6 Constraining cardinality	263
4.7 Cardinality and rank constraint examples	274
4.8 Eternity II	296
4.9 Quantum optimization	311
4.10 Constraining rank of indefinite matrices	318
4.11 Convex Iteration rank-1	322
5 Euclidean Distance Matrix	329
5.1 EDM	329
5.2 First metric properties	330
5.3 \exists fifth Euclidean metric property	331
5.4 EDM definition	334
5.5 Invariance	358
5.6 Injectivity of \mathbf{D} & unique reconstruction	361
5.7 Embedding in affine hull	366
5.8 Euclidean metric <i>versus</i> matrix criteria	370
5.9 Bridge: Convex polyhedra to EDMs	375
5.10 EDM-entry composition	380
5.11 EDM indefiniteness	383
5.12 List reconstruction	387
5.13 Reconstruction examples	391
5.14 Fifth property of Euclidean metric	395
6 Cone of Distance Matrices	403
6.1 Defining EDM cone	404
6.2 Polyhedral bounds	406
6.3 $\sqrt{\text{EDM}}$ cone is not convex	407
6.4 EDM definition in $\mathbf{1}\mathbf{1}^T$	407
6.5 Correspondence to PSD cone \mathbb{S}_+^{N-1}	414
6.6 Vectorization & projection interpretation	418
6.7 A geometry of completion	424
6.8 Dual EDM cone	429
6.9 Theorem of the alternative	441
6.10 Postscript	441
7 Proximity Problems	443
7.1 First prevalent problem:	448
7.2 Second prevalent problem:	456
7.3 Third prevalent problem:	464
7.4 Conclusion	471
8 Audio Analysis	473
8.1 Distortion & noise measurement	473
8.2 Harmonic distortion measurement of Audio	473
8.3 Intermodulation distortion measurement of Audio	473
8.4 Distortion & noise test procedures	473

8.5 Arbitrary magnitude analog filter design	474
8.6 Signal dropout	485
A Linear Algebra	491
A.1 Main-diagonal δ operator, λ , tr, vec, \circ , \otimes	491
A.2 Semidefiniteness: domain of test	494
A.3 Proper statements of positive semidefiniteness	497
A.4 Schur complement	505
A.5 Eigenvalue decomposition	509
A.6 Singular value decomposition, SVD	512
A.7 Zeros	516
B Simple Matrices	523
B.1 Rank-1 matrix (dyad)	523
B.2 Doublet	527
B.3 Elementary matrix	528
B.4 Auxiliary V -matrices	530
B.5 Orthomatrices	533
B.6 Arrow matrix	538
C Some Analytical Optimal Results	541
C.1 Properties of infima	541
C.2 Trace, singular and eigen values	542
C.3 Orthogonal Procrustes problem	547
C.4 Two-sided orthogonal Procrustes	549
C.5 Quadratics	553
D Matrix Calculus	555
D.1 Gradient, Directional derivative, Taylor series	555
D.2 Tables of gradients and derivatives	570
E Projection	579
E.1 Idempotent matrices	583
E.2 $I - P$, Projection on algebraic complement	586
E.3 Symmetric idempotent matrices	587
E.4 Algebra of projection on affine subsets	591
E.5 Projection examples	592
E.6 Vectorization interpretation	599
E.7 Projection on matrix subspaces	604
E.8 Range, Rowspace interpretation	606
E.9 Projection on convex set	607
E.10 Projection on intersection of subspaces	618
E.11 Alternating projection	619
F Notation, Definitions, Glossary	633
Bibliography	649
Index	671

List of Tables

2 Convex Geometry	
Table 2.9.2.3.1, rank <i>versus</i> dimension of \mathbb{S}_+^3 faces	97
Table 2.10.0.0.1, maximum number of c.i. directions	111
Cone Table 1	151
Cone Table S	152
Cone Table A	153
Cone Table 1*	157
4 Semidefinite Programming	
Faces of \mathbb{S}_+^3 corresponding to faces of \mathcal{S}_+^3	222
Quantum impulse	315
Quantum step	316
Quantum AND function	317
5 Euclidean Distance Matrix	
Précis 5.7.2: affine dimension in terms of rank	369
B Simple Matrices	
Auxiliary V-matrix Table B.4.4	533
D Matrix Calculus	
Table D.2.1, algebraic gradients and derivatives	571
Table D.2.2, trace Kronecker gradients	572
Table D.2.3, trace gradients and derivatives	573
Table D.2.4, logarithmic determinant gradients, derivatives	575
Table D.2.5, determinant gradients and derivatives	576
Table D.2.6, logarithmic derivatives	576
Table D.2.7, exponential gradients and derivatives	577

List of Figures

1	Overview	19
1	Sigma delta quantizer	20
2	Room geometry estimation by first acoustic reflections	20
3	<i>Orion nebula</i>	21
4	Application of trilateration is localization	22
5	Molecular conformation	23
6	Facial recognition	24
7	<i>Swiss roll</i>	25
8	USA map reconstruction	26
9	Honeycomb, Hexabenzocoronene molecule	27
10	Robotic vehicles	28
11	Reconstruction of David	29
12	David by distance geometry	29
2	Convex Geometry	31
13	Slab	33
14	Open, closed, convex sets	35
15	Intersection of line with boundary	36
16	Tangentials	38
17	Inverse image	41
18	Inverse image under linear map	41
19	<i>Tesseract</i>	44
20	Linear injective mapping of Euclidean body	45
21	Linear noninjective mapping of Euclidean body	46
22	Convex hull of a random list of points	50
23	Hulls	52
24	Two Fantopes	54
25	Nuclear Norm Ball	55
26	Convex hull of rank-1 matrices	56
27	A simplicial cone	59
28	Hyperplane illustrated $\partial\mathcal{H}$ is a partially bounding line	60
29	Hyperplanes in \mathbb{R}^2	62
30	Affine independence	64
31	$\{z \in \mathcal{C} \mid a^T z = \kappa_i\}$	65
32	Hyperplane supporting closed set	66
33	Minimizing hyperplane over affine subset in nonnegative orthant	72
34	Maximizing hyperplane over convex set	73
35	Closed convex set illustrating exposed and extreme points	78

36	Two-dimensional nonconvex cone	78
37	Nonconvex cone made from lines	79
38	Nonconvex cone is convex cone boundary	79
39	Union of convex cones is nonconvex cone	79
40	Truncated nonconvex cone \mathcal{X}	80
41	Cone exterior is convex cone	80
42	Not a cone	81
43	Minimum element, Minimal element	83
44	\mathcal{K} is a pointed polyhedral cone not full-dimensional	86
45	Exposed and extreme directions	89
46	Positive semidefinite cone	92
47	Convex Schur-form set	93
48	Projection of truncated PSD cone	95
49	Circular cone showing axis of revolution	103
50	Circular section	104
51	Polyhedral inscription	106
52	Conically (in)dependent vectors	112
53	Pointed six-faceted polyhedral cone and its dual	113
54	Minimal set of generators for halfspace about origin	115
55	Venn diagram for cones and polyhedra	117
56	Range form polyhedron	118
57	Simplex	120
58	Two views of a simplicial cone and its dual	121
59	Two equivalent constructions of dual cone	123
60	Dual polyhedral cone construction by right angle	124
61	Orthogonal cones	126
62	Blades \mathcal{K} and \mathcal{K}^*	127
63	\mathcal{K} is a halfspace about the origin	128
64	Iconic primal and dual objective functions	129
65	Membership w.r.t \mathcal{K} and orthant	137
66	Shrouded polyhedral cone	142
67	Simplicial cone \mathcal{K} in \mathbb{R}^2 and its dual	146
68	Monotone nonnegative cone $\mathcal{K}_{\mathcal{M}+}$ and its dual	154
69	Monotone cone $\mathcal{K}_{\mathcal{M}}$ and its dual	155
70	Two views of monotone cone $\mathcal{K}_{\mathcal{M}}$ and its dual	156
71	First-order optimality condition	159
72	Normal-cone progression	160
73	Normal cone to ellotope	161
3	Geometry of Convex Functions	171
74	Convex functions having unique minimizer	172
75	Minimum/Minimal element, dual cone characterization	174
76	Norm balls	175
77	1-norm ball \mathcal{B}_1 from compressed sensing/compressive sampling	178
78	Cardinality minimization, phase transition, signed <i>versus</i> unsigned variable	179
79	1-norm variants	179
80	Affine function	187
81	Supremum of affine functions	188
82	Epigraph	188
83	Log function constraint	195
84	Quadratic bowl and 1-norm gradients in \mathbb{R}^2 evaluated on grid	196

85	Quadratic function convexity in terms of its gradient	201
86	Contour plot of convex real function at selected levels	202
87	Tangent hyperplane to nonconvex surface	203
88	Taxicab distance on nonuniform rectangular grid	208
89	Ionic quasiconvex function	212
90	Quasiconcave monotonic function xu	214
91	Sum of convex functions	216
4	Semidefinite Programming	217
92	Venn diagram of convex program types	220
93	Visualizing positive semidefinite cone in high dimension	221
94	Primal/Dual transformations	228
95	Projection <i>versus</i> convex iteration	246
96	Trace heuristic	246
97	Sensor-network localization	249
98	2-lattice of sensors and anchors for localization example	251
99	3-lattice of sensors and anchors for localization example	252
100	4-lattice of sensors and anchors for localization example	253
101	5-lattice of sensors and anchors for localization example	254
102	Uncertainty ellipsoids orientation and eccentricity	255
103	2-lattice localization solution	257
104	3-lattice localization solution	258
105	4-lattice localization solution	258
106	5-lattice localization solution	259
107	10-lattice localization solution	259
108	100 randomized noiseless sensors localization	260
109	100 randomized sensors localization	261
110	Regularization curve for convex iteration	263
111	1-norm heuristic	265
112	Sparse sampling theorem	267
113	Simplex with intersecting line problem in compressed sensing	269
114	Geometric interpretations of sparse-sampling constraints	272
115	Permutation matrix column-norm and column-sum constraint	277
116	MAX CUT problem	283
117	Shepp-Logan phantom	287
118	MRI radial sampling pattern in Fourier domain	291
119	Aliased phantom	292
120	Neighboring-pixel stencil on Cartesian grid	294
121	Differentiable almost everywhere	294
122	<i>Eternity II</i>	297
123	<i>Eternity II</i> game-board grid	298
124	<i>Eternity II</i> demo-game piece illustrating edge-color ordering	299
125	<i>Eternity II</i> vectorized demo-game-board piece descriptions	300
126	<i>Eternity II</i> difference Δ and boundary coefficient β construction	301
127	<i>Eternity II</i> composite variable matrix sparsity pattern	303
128	<i>Eternity II</i> problem visualization in three dimensions	308
129	<i>Eternity II</i> permutation polyhedron vertices visualization on sphere	310
130	<i>Chimera</i> topology for D:Wave 1152-qubit chip	312
131	D:Wave <i>Chimera</i> chip layout	313
132	MIT logo	319
133	One-pixel camera	319

134	One-pixel camera - compression estimates	320
135	Convergence of Singular Value Decomposition by Convex Iteration	325
136	Straight line through three direction vectors by midpoint fit	327
5	Euclidean Distance Matrix	329
137	Convex hull of three points	330
138	Complete dimensionless <i>EDM graph</i>	332
139	Fifth Euclidean metric property	333
140	<i>Fermat point</i>	340
141	Arbitrary hexagon in \mathbb{R}^3	341
142	Kissing number	342
143	<i>Trilateration</i>	346
144	This EDM graph provides unique isometric reconstruction	349
145	Two sensors \bullet and three anchors \circ	349
146	Two discrete linear trajectories of sensors	350
147	Coverage in cellular telephone network	353
148	Contours of equal signal power	353
149	Depiction of molecular conformation	354
150	Square diamond	360
151	Orthogonal complements in \mathbb{S}^N abstractly oriented	362
152	Elliptope \mathcal{E}^3	376
153	Elliptope \mathcal{E}^2 interior to \mathbb{S}_+^2	377
154	Smallest eigenvalue of $-V_{\mathcal{N}}^T D V_{\mathcal{N}}$	381
155	Some entrywise EDM compositions	381
156	Map of United States of America	390
157	Largest ten eigenvalues of $-V_{\mathcal{N}}^T O V_{\mathcal{N}}$	392
158	<i>Relative-angle inequality tetrahedron</i>	397
159	Nonsimplicial pyramid in \mathbb{R}^3	400
6	Cone of Distance Matrices	403
160	Relative boundary of cone of Euclidean distance matrices	405
161	Example of $V_{\mathcal{X}}$ selection to make an EDM	409
162	Vector $V_{\mathcal{X}}$ spirals	411
163	Three views of translated negated elliptope	417
164	Halfline \mathcal{T} on PSD cone boundary	420
165	Vectorization and projection interpretation example	421
166	Intersection of EDM cone with hyperplane	423
167	Neighborhood graph	425
168	<i>Trefoil knot untied</i>	426
169	<i>Trefoil ribbon</i>	428
170	Orthogonal complement of geometric center subspace	432
171	EDM cone construction by flipping PSD cone	433
172	Decomposing member of polar EDM cone	436
173	Ordinary dual EDM cone projected on \mathbb{S}_h^3	440
7	Proximity Problems	443
174	Pseudo-Venn diagram for <i>EDM</i>	445
175	Elbow placed in path of projection	445
176	Convex envelope	459

8 Audio Analysis	473
177 Operational Amplifier implementation of third-order filter having a zero	474
178 Mason flowgraph for operational amplifier arbitrary magnitude filter circuit	475
179 Bisection method linearity	478
180 Arbitrary magnitude analog filter design	480
181 Nonnegative spectral factorization	482
182 Signal dropout	487
183 Signal dropout reconstruction	488
A Linear Algebra	491
184 Geometrical interpretation of full SVD	515
B Simple Matrices	523
185 Four fundamental subspaces for any dyad	524
186 Four fundamental subspaces for doublet	527
187 Four fundamental subspaces for elementary matrix	528
188 Antireflection	535
189 Gimbal	537
190 Arrow matrix	538
D Matrix Calculus	555
191 Convex quadratic bowl in $\mathbb{R}^2 \times \mathbb{R}$	563
E Projection	579
192 Action of pseudoinverse	580
193 Nonorthogonal projection of $x \in \mathbb{R}^3$ on $\mathcal{R}(U) = \mathbb{R}^2$	585
194 Biorthogonal expansion of point $x \in \text{aff } \mathcal{K}$	593
195 Linear regression <i>versus</i> principal component analysis	597
196 Dual interpretation of projection on convex set	609
197 Projection on orthogonal complement	611
198 Projection on dual cone	613
199 Projection product on convex set in subspace	617
200 von Neumann-style projection of point b	620
201 Alternating projection on two halfspaces	621
202 Distance, feasibility, optimization	622
203 Alternating projection on nonnegative orthant and hyperplane	624
204 Geometric convergence of iterates in norm	624
205 Distance between PSD cone and iterate in \mathcal{A}	628
206 Dykstra's alternating projection algorithm	629
207 Polyhedral normal cones	630

Chapter 1

Overview

Convex Optimization Euclidean Distance Geometry

People are so afraid of convex analysis.

— Claude Lemaréchal, 2003

In layman's terms, the mathematical science of Optimization is a study of how to make good choices when confronted with conflicting requirements and demands. Optimization is a relatively new wisdom, historically, that can represent balance of real things. The qualifier *convex* means: when an optimal solution is found, then it is guaranteed to be a best solution; there is no better choice.

Any convex optimization problem has geometric interpretation. If a given optimization problem can be transformed to a convex equivalent, then this interpretive benefit is acquired. That is a powerful attraction: the ability to visualize geometry of an optimization problem. Conversely, recent advances in geometry and in graph theory hold convex optimization within their proofs' core. [471] [367]

This book is about convex optimization, convex geometry (with particular attention to distance geometry), and nonconvex, combinatorial, and geometrical problems that can be relaxed or transformed into convexity. A virtual flood of new applications follows by epiphany that many problems, presumed nonconvex, can be so transformed: [11] [12] [38, §4.3, p.316-322] [66] [106] [177] [180] [320] [345] [353] [413] [414] [467] [471] *e.g.*, sigma delta analog-to-digital audio converter (A/D) antialiasing (Figure 1).

Euclidean distance geometry is, fundamentally, a determination of point conformation (configuration, relative position or location) by inference from interpoint distance information. By *inference* we mean: *e.g.*, given only distance information, determine whether there corresponds a *realizable* conformation of points; a *list* of points in some dimension that attains the given interpoint distances. Each point may represent simply location or, abstractly, any entity expressible as a vector in finite-dimensional Euclidean space; *e.g.*, distance geometry of music [125].

It is a common misconception to presume that some desired point conformation cannot be recovered in absence of complete interpoint distance information. We might, for example, want to realize a constellation given only interstellar distance (or, equivalently, parsecs from our Sun and relative angular measurement; the Sun as vertex to two distant stars); called *stellar cartography*, an application evoked by Figure 3. At first it may seem

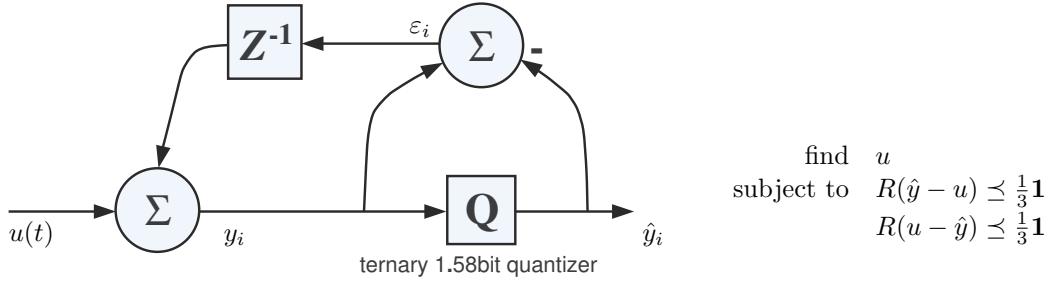


Figure 1: Multibit sigma delta quantization is predominant technology for analog to digital audio signal conversion. [2, p.6] Input signal $u(t)$ is continuous. Delay z^{-1} here is analog, perhaps implemented by sample/hold circuit at MHz rate of \hat{y}_i samples. Observing vector \hat{y} , signal u can be reconstructed by finding a point feasible to the set of linear inequalities representing this coarse quantizer recursion. R is a lower triangular matrix of ones. [114]

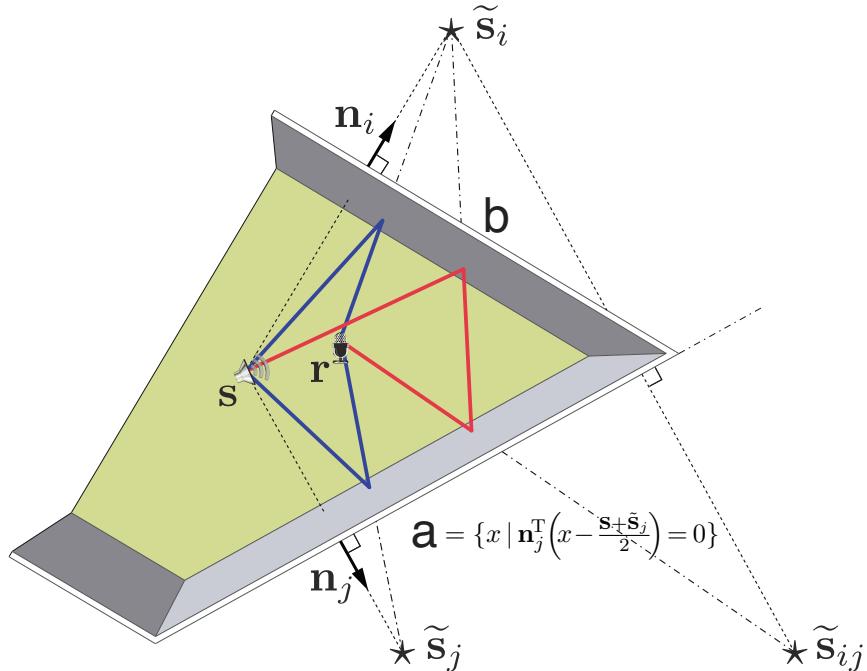


Figure 2: [137] [333] [134] Dokmanić & Parhizkar *et alii* discover an audio signal processing application of Euclidean distance matrices to room geometry estimation by discerning first acoustic reflections of stationary sound source s . Locations of source and phantom \star sources \tilde{s}_i and \tilde{s}_j are ascertained by measuring arrival times of first echoes (blue) at multiple microphone receivers. (Only one receiver r is illustrated. Second reflection (red) phantom \tilde{s}_{ij} ignored.) Phantom location is invariant to receiver position. All interpoint distances among receivers are known. Once source and phantoms are localized, normals \mathbf{n}_j and \mathbf{n}_i respectively identify truncated hyperplanes (walls) \mathbf{a} and \mathbf{b} bisecting perpendicular line segment connecting source s to a phantom.



Figure 3: *Orion nebula*. (Astrophotography by [Massimo Robberto](#).)

that $O(N^2)$ data is required, yet there are many circumstances where this can be reduced to $O(N)$.

If we agree that a set of points may have a shape (three points can form a triangle and its interior, for example, four points a tetrahedron), then we can ascribe *shape* of a set of points to their convex hull. It should be apparent: from distance, these shapes can be determined only to within a *rigid transformation* (rotation, reflection, translation).

Absolute position information is generally lost, given only distance information, but we can determine the smallest possible dimension in which an unknown list of points can exist; that attribute is their *affine dimension* (a triangle in any ambient space has affine dimension 2, for example). In circumstances where stationary reference points are also provided, it becomes possible to determine absolute position or location; *e.g.* Figure 4.

Geometric problems involving distance between points can sometimes be reduced to convex optimization problems. Mathematics of this combined study of geometry and optimization is rich and deep. Its application has already proven invaluable discerning organic *molecular conformation* by measuring interatomic distance along covalent bonds; *e.g.* Figure 5. [100] [403] [164] [52] Many disciplines have already benefitted and simplified consequent to this theory; *e.g.*, distance based *pattern recognition* (Figure 6), *localization* in wireless sensor networks [53] [465] [51] by measurement of intersensor distance along channels of communication, *wireless location* of a radio-signal source such as cell phone by multiple measurements of signal strength, the *global positioning system* (GPS), *multidimensional scaling* (§5.12) which is a numerical representation of qualitative data by finding a low-dimensional scale, and audio signal processing: ultrasound tomography, room geometry estimation (Figure 2), and perhaps dereverberation by localization of phantom sound sources [135] [134] [137]. [136]

Euclidean distance geometry provides some foundation for *artificial intelligence*. Together with convex optimization, distance geometry has found application to:

- *machine learning* by discerning naturally occurring manifolds in:
 - Euclidean bodies (Figure 7, §6.7.0.0.1)
 - Fourier spectra of kindred utterances [248]
 - photographic image sequences [448]

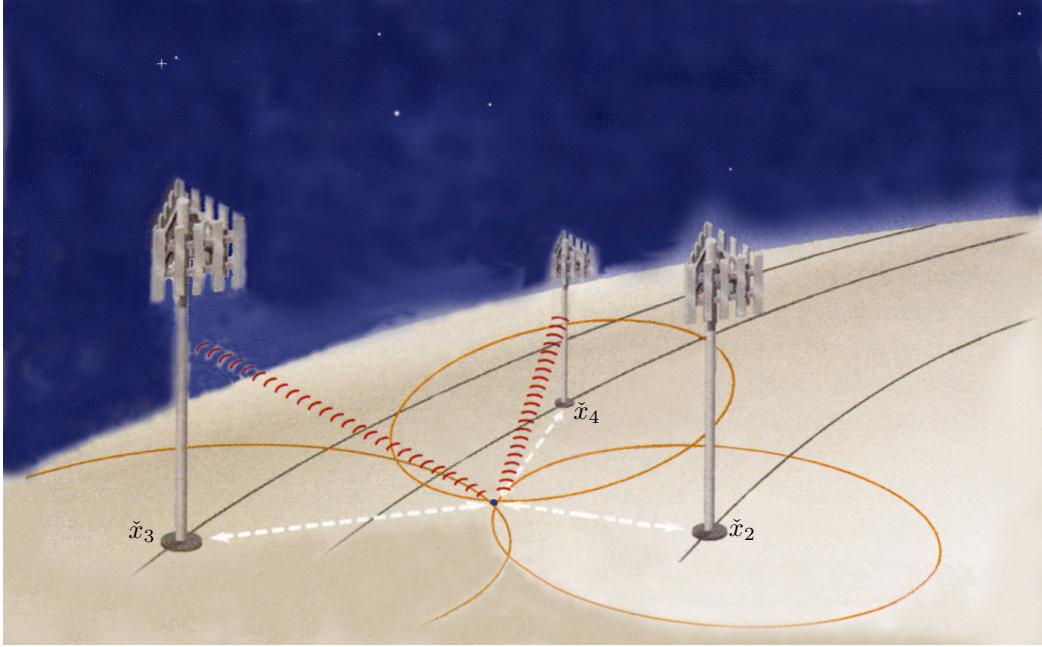


Figure 4: Application of trilateration (§5.4.2.2.8) is localization (determining position) of a radio signal source in 2 dimensions; more commonly known by radio engineers as the process “triangulation”. In this scenario, anchors $\check{x}_2, \check{x}_3, \check{x}_4$ are illustrated as fixed antennae. [244] The radio signal source (a sensor $\bullet x_1$) anywhere in affine hull of three antenna bases can be uniquely localized by measuring distance to each (dashed white arrowed line segments). Ambiguity of lone distance measurement to sensor is represented by circle about each antenna. Trilateration is expressible as a semidefinite program; hence, a convex optimization problem. [368]

- *robotics*; e.g., automated manufacturing, and autonomous navigation of vehicles maneuvering in formation (Figure 10).

by chapter

We study the many manifestations and representations of pervasive convex Euclidean bodies. In particular, we make convex polyhedra, cones, and dual cones visceral through illustration in **Chapter 2 Convex Geometry** where geometric relationship of polyhedral cones to nonorthogonal bases (biorthogonal expansion) is examined. It is shown that coordinates are unique in any conic system whose basis cardinality equals or exceeds spatial dimension; for high cardinality, a new definition of *conic coordinate* is provided in Theorem 2.13.13.0.1. Conic analogue to linear independence, called *conic independence*, is introduced as a tool for study, analysis, and manipulation of cones; a natural extension and next logical step in progression: linear, affine, conic. We explain conversion between halfspace- and vertex-description of convex cone, we motivate dual cone and provide formulae for finding it, and we show how first-order optimality conditions or alternative systems of linear inequality or *linear matrix inequality* can be explained by *dual generalized inequalities* with respect to convex cones. Arcane theorems of alternative generalized inequality are, in fact, simply derived from cone *membership relations*; generalizations of algebraic *Farkas' lemma* translated to geometry of convex cones.

Any convex optimization problem can be visualized geometrically. Desire to visualize

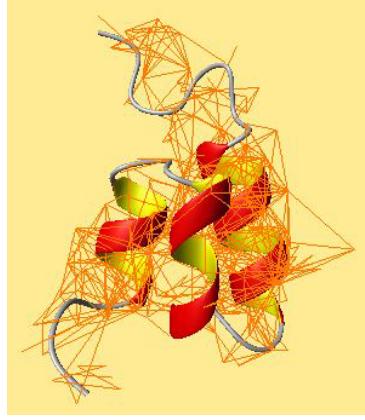


Figure 5: [223] [139] Distance data collected via nuclear magnetic resonance (NMR) helped render this three-dimensional depiction of a [protein molecule](#). At the beginning of the 1980s, Kurt Wüthrich [Nobel laureate] developed an idea about how NMR could be extended to cover biological molecules such as proteins. He invented a systematic method of pairing each NMR signal with the right hydrogen nucleus (proton) in the macromolecule. The method is called sequential assignment and is today a cornerstone of all NMR structural investigations. He also showed how it was subsequently possible to determine pairwise distances between a large number of hydrogen nuclei and use this information with a mathematical method based on distance-geometry to calculate a three-dimensional structure for the molecule. [454] [218] –[324]

in high dimension [[Sagan, *Cosmos – The Edge of Forever*, 22:55'](#)] is deeply embedded in the [mathematical psyche](#). [1] Chapter 2 provides tools to make visualization easier, and we teach how to visualize in high dimension. The concepts of face, extreme point, and extreme direction of a convex Euclidean body are explained here; crucial to understanding convex optimization. How to find the smallest face of any closed convex cone, containing convex set \mathcal{C} , is divulged; later shown to have practical application to presolving convex programs. The convex cone of positive semidefinite matrices, in particular, is studied in depth:

- We interpret, for example, inverse image of the positive semidefinite cone under affine transformation. ([Example 2.9.1.0.2](#))
- Subsets of the positive semidefinite cone, discriminated by rank exceeding some lower bound, are convex. In other words, high-rank subsets of the positive semidefinite cone boundary united with its interior are convex. ([Theorem 2.9.2.9.3](#)) There is a closed form for projection on those convex subsets.
- The positive semidefinite cone is a circular cone in low dimension; *Gershgorin discs* specify inscription of a polyhedral cone into it. ([Figure 51](#))

Chapter 3 Geometry of Convex Functions observes Fenchel's analogy between convex sets and functions: We explain, for example, how the real affine function relates to convex functions as the hyperplane relates to convex sets. A toolbox of practical useful convex functions and a cookbook for optimization problems, methods are drawn from the appendices about matrix calculus for determining convexity and discerning geometry.

Chapter 4. Semidefinite Programming has recently emerged to prominence because it admits a new problem type previously unsolvable by convex optimization techniques and because it theoretically subsumes other convex types: linear programming, quadratic programming, second-order cone programming. –[p.219](#) Semidefinite programming is

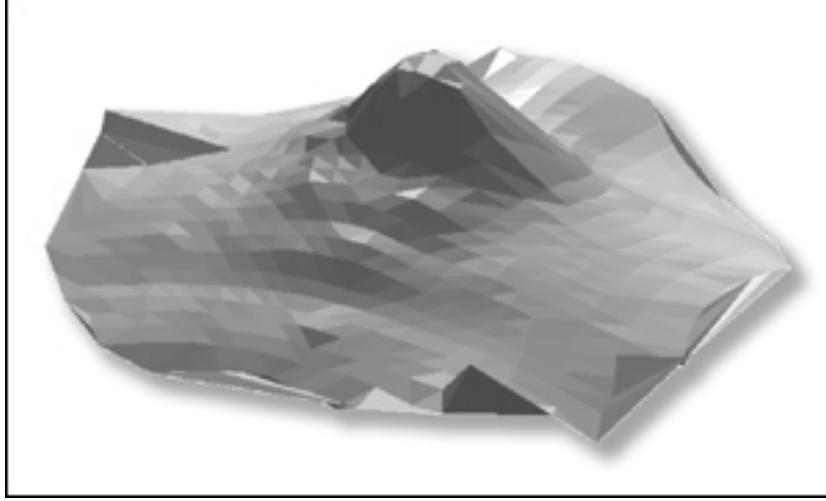


Figure 6: This coarsely discretized triangulated algorithmically flattened human face (made by Kimmel & the Bronsteins [263]) represents a stage in machine recognition of human identity; called *facial recognition*. Distance geometry is applied to determine discriminating-features.

reviewed with particular attention to optimality conditions for prototypical primal and dual problems, their interplay, and a perturbation method for rank reduction of optimal solutions (extant but not well known). *Positive definite Farkas' lemma* is derived, and we also show how to determine if a feasible set belongs exclusively to a positive semidefinite cone boundary. An arguably good three-dimensional polyhedral analogue to the positive semidefinite cone of 3×3 symmetric matrices is introduced: a new tool for visualizing coexistence of low- and high-rank optimal solutions in six isomorphic dimensions and a mnemonic aid for understanding semidefinite programs. We find a minimal cardinality Boolean solution to an instance of $Ax = b$:

$$\begin{aligned} & \underset{x}{\text{minimize}} && \|x\|_0 \\ & \text{subject to} && Ax = b \\ & && x_i \in \{0, 1\}, \quad i=1 \dots n \end{aligned} \tag{715}$$

The *sensor-network localization* problem is solved in any dimension in this chapter. We introduce a method of *convex iteration* for constraining rank in the form $\text{rank } G \leq \rho$ and cardinality in the form $\text{card } x \leq k$. Cardinality minimization is applied to a discrete image-gradient of the Shepp-Logan phantom, from Magnetic Resonance Imaging (MRI) in the field of medical imaging, for which we find a new lower bound of 1.9% cardinality. We show how to handle polynomial constraints, and how to transform a rank-constrained problem to a rank-1 problem.

The EDM is studied in **Chapter 5 Euclidean Distance Matrix**; its properties and relationship to both positive semidefinite and Gram matrices. We relate the EDM to the four classical properties of Euclidean metric; thereby, observing existence of an infinity of properties of the Euclidean metric beyond triangle inequality. We proceed by deriving the fifth Euclidean metric property and then explain why furthering this endeavor is inefficient because the ensuing criteria (while describing polyhedra in angle or area, volume, content, and so on *ad infinitum*) grow linearly in complexity and number with problem size.

Reconstruction methods are explained and applied to a map of the United States; *e.g.*, Figure 8. We also experimentally test a conjecture of Borg & Groenen by reconstructing

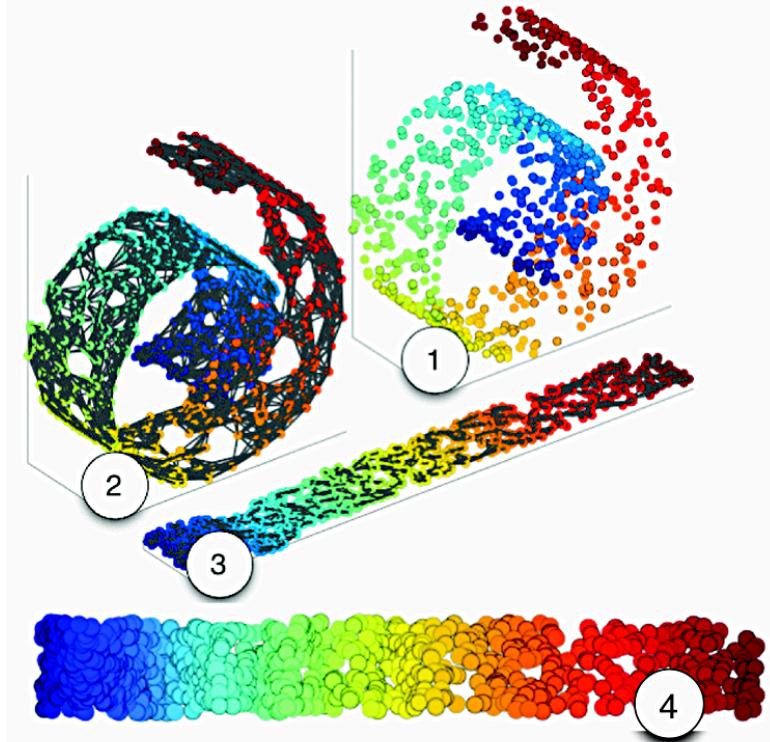


Figure 7: *Swiss roll*, Weinberger & Saul [448]. The problem of manifold learning, illustrated for $N = 800$ data points sampled from a “Swiss roll” ①. A discretized manifold is revealed by connecting each data point and its $k=6$ nearest neighbors ②. An unsupervised learning algorithm unfolds the Swiss roll while preserving the local geometry of nearby data points ③. Finally, the data points are projected onto the two-dimensional subspace that maximizes their variance, yielding a faithful embedding of the original manifold ④.

a distorted but recognizable isotonic map of the USA using only ordinal (comparative) distance data: Figure 156e-f. We demonstrate an elegant method for including dihedral (or *torsion*) angle constraints into a molecular conformation problem. We explain why *trilateration* (a.k.a *localization*) is a convex optimization problem. We show how to recover relative position given incomplete interpoint distance information, and how to pose EDM problems or transform geometrical problems to convex optimizations; *e.g.*, *kissing number* of packed spheres about a central sphere (solved in \mathbb{R}^3 by Isaac Newton).

The set of all Euclidean distance matrices forms a pointed closed convex cone called the *EDM cone*: EDM^N . We offer a new proof of Schoenberg’s seminal characterization of EDMs:

$$D \in \text{EDM}^N \Leftrightarrow \begin{cases} -V_{\mathcal{N}}^T D V_{\mathcal{N}} \succeq 0 \\ D \in \mathbb{S}_h^N \end{cases} \quad (1025)$$

Our proof relies on fundamental geometry; assuming, any EDM must correspond to a list of points contained in some polyhedron (possibly at its vertices) and *vice versa*. It is known, but not obvious, this *Schoenberg criterion* implies nonnegativity of the EDM entries; proved herein.

We characterize eigenvalue spectrum of an EDM, then devise a polyhedral spectral cone for determining membership of a given matrix (in Cayley-Menger form) to the convex cone of Euclidean distance matrices; *id est*, a matrix is an EDM if and only if its nonincreasingly

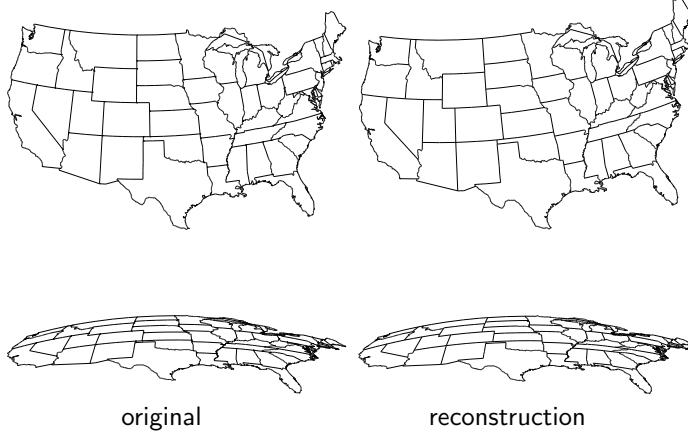


Figure 8: (confer Figure 156) About five thousand points along borders constituting United States were used to create an exhaustive matrix of interpoint distance for each and every pair of points in an ordered set (a *list*); called *Euclidean distance matrix*. From that noiseless distance information, it is easy to reconstruct this nonconvex map exactly via Schoenberg criterion (1025). (§5.13.1.0.1) Map reconstruction is exact (to within a rigid transformation) given any number of interpoint distances; the greater the number of distances, the greater the detail (as it is for all conventional map preparation).

ordered vector of eigenvalues belongs to a polyhedral spectral cone for EDM^N

$$D \in \text{EDM}^N \Leftrightarrow \begin{cases} \lambda\left(\begin{bmatrix} 0 & \mathbf{1}^T \\ \mathbf{1} & -D \end{bmatrix}\right) \in \left[\begin{array}{c} \mathbb{R}_+^N \\ \mathbb{R}_- \end{array}\right] \cap \partial\mathcal{H} \\ D \in \mathbb{S}_h^N \end{cases} \quad (1243)$$

We will see: spectral cones are not unique.

In **Chapter 6 Cone of Distance Matrices** we explain a geometric relationship between the cone of Euclidean distance matrices, two positive semidefinite cones, and the ellipope. We illustrate geometric requirements, in particular, for projection of a given matrix on a positive semidefinite cone that establish its membership to the EDM cone. The faces of the EDM cone are described, but still open is the question whether all its faces are exposed as they are for the positive semidefinite cone.

The *Schoenberg criterion*,

$$D \in \text{EDM}^N \Leftrightarrow \begin{cases} -V_N^T D V_N \in \mathbb{S}_+^{N-1} \\ D \in \mathbb{S}_h^N \end{cases} \quad (1025)$$

for identifying a Euclidean distance matrix, is revealed to be a discretized *membership relation* (*dual generalized inequalities*, a new Farkas'-like lemma) between the EDM cone and its ordinary dual: EDM^{N^*} . A matrix criterion for membership to the dual EDM cone is derived that is simpler than the Schoenberg criterion:

$$D^* \in \text{EDM}^{N^*} \Leftrightarrow \delta(D^* \mathbf{1}) - D^* \succeq 0 \quad (1393)$$

There is a concise equality, relating the convex cone of Euclidean distance matrices to the positive semidefinite cone, apparently overlooked in the literature; an equality between two large convex Euclidean bodies:

$$\text{EDM}^N = \mathbb{S}_h^N \cap \left(\mathbb{S}_c^{N\perp} - \mathbb{S}_+^N \right) \quad (1387)$$

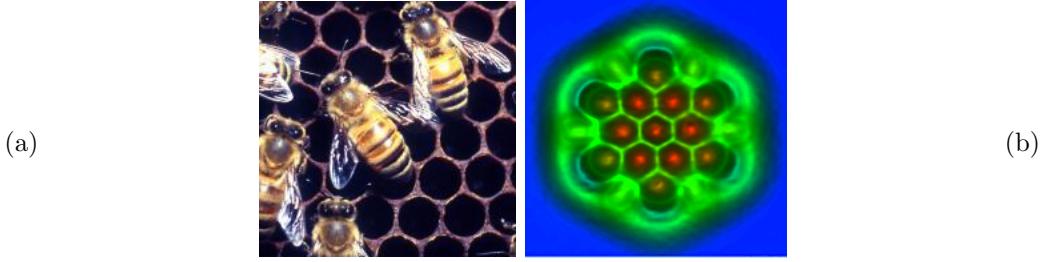


Figure 9: **(a)** These bees construct a honeycomb by solving a convex optimization problem (§5.4.2.2.6). The most dense packing of identical spheres about a central sphere in 2 dimensions is 6. Sphere centers describe a regular lattice. **(b)** A hexabenzocoronene molecule (diameter: 1.4nm) imaged by noncontact atomic force microscopy using a microscope tip terminated with a single carbon monoxide molecule. The carbon-carbon bonds in the imaged molecule appear with different contrast and apparent lengths. Based on these disparities, the bond orders and lengths of the individual bonds can be distinguished. (Image by Leo Gross.)

Seemingly innocuous problems in terms of point position $x_i \in \mathbb{R}^n$ like

$$\underset{\{x_i\}}{\text{minimize}} \sum_{i, j \in \mathcal{I}} (\|x_i - x_j\| - h_{ij})^2 \quad (1427)$$

$$\underset{\{x_i\}}{\text{minimize}} \sum_{i, j \in \mathcal{I}} (\|x_i - x_j\|^2 - h_{ij})^2 \quad (1428)$$

are difficult to solve. So, in **Chapter 7 Proximity Problems**, we instead explore methods of their solution by transformation to a few fundamental and prevalent Euclidean distance matrix proximity problems; the problem of finding that distance matrix closest, in some sense, to a given matrix $H = [h_{ij}]$:

$$\begin{array}{ll} \underset{D}{\text{minimize}} & \| -V(D - H)V \|^2_F \\ \text{subject to} & \text{rank } VDV \leq \rho \\ & D \in \text{EDM}^N \end{array} \quad \begin{array}{ll} \underset{\sqrt[3]{D}}{\text{minimize}} & \| \sqrt[3]{D} - H \|^2_F \\ \text{subject to} & \text{rank } VDV \leq \rho \\ & \sqrt[3]{D} \in \sqrt{\text{EDM}^N} \end{array} \quad (1429)$$

$$\begin{array}{ll} \underset{D}{\text{minimize}} & \| D - H \|^2_F \\ \text{subject to} & \text{rank } VDV \leq \rho \\ & D \in \text{EDM}^N \end{array} \quad \begin{array}{ll} \underset{\sqrt[3]{D}}{\text{minimize}} & \| -V(\sqrt[3]{D} - H)V \|^2_F \\ \text{subject to} & \text{rank } VDV \leq \rho \\ & \sqrt[3]{D} \in \sqrt{\text{EDM}^N} \end{array}$$

We apply a convex iteration method for constraining rank. Known heuristics for rank minimization are also explained. We offer new geometrical proof, in §7.1.4.0.1, of a famous discovery by Eckart & Young in 1936 [153]: Euclidean projection on that generally nonconvex subset of the positive semidefinite cone boundary comprising all semidefinite matrices having rank not exceeding a prescribed bound ρ . We explain how this problem is transformed to a convex optimization for any rank ρ .

Chapter 8 Audio Analysis constitutes the latest edition: §8.1) Discernment of sinusoids at the same frequency, emanating from distinct sources, with application to harmonic and intermodulation distortion measurement. §8.5) Arbitrary magnitude analog filter design by quasiconvex optimization with application to parametric equalizer implementation having zeros of transfer.

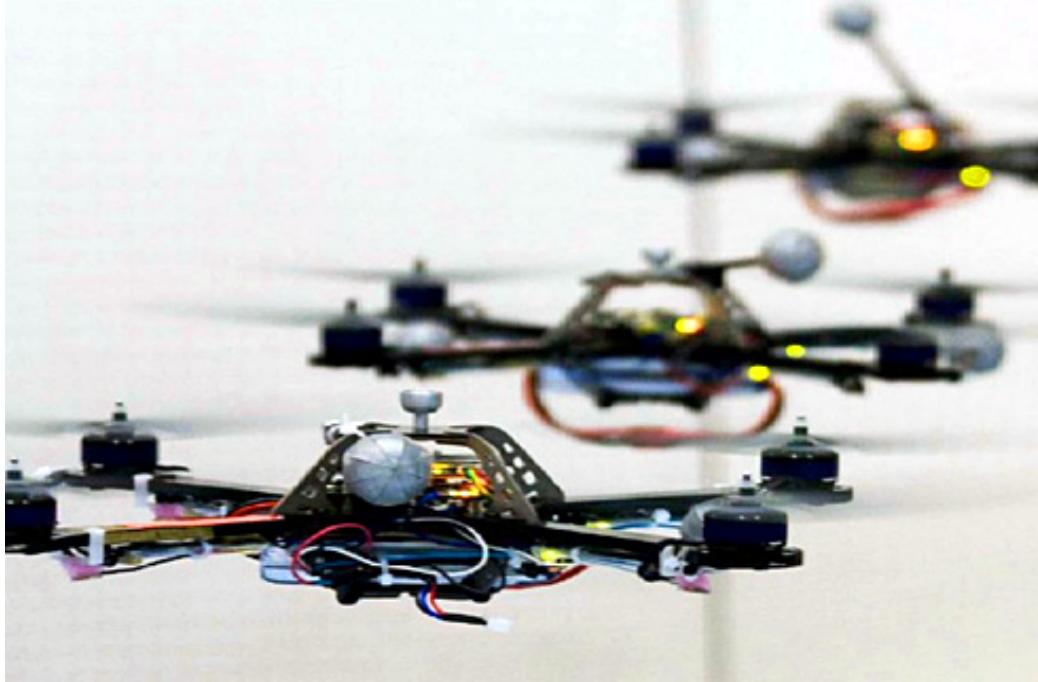


Figure 10: [Nanocopter swarm](#). Robotic vehicles in concert can move larger objects or localize a plume of gas, liquid, or radio waves. [163]

appendices

We presume a reader already comfortable with elementary vector operations; [15, §3] formally known as *analytic geometry*. [456] Toolboxes are provided, in the form of appendices and code, so as to be more self-contained:

- **linear algebra** (Appendix A is primarily concerned with proper statements of semidefiniteness for square matrices)
- **simple matrices** (dyad, doublet, elementary, Householder, Schoenberg, orthogonal, *etcetera*, in Appendix B)
- collection of known **analytical solutions** to some important optimization problems (Appendix C)
- **matrix calculus** remains somewhat unsystematized when compared to ordinary calculus (Appendix D concerns matrix-valued functions, matrix differentiation and directional derivatives, Taylor series, and tables of first- and second-order gradients and matrix derivatives)
- elaborate exposition offering insight into orthogonal and nonorthogonal **projection** on convex sets (the connection between projection and positive semidefiniteness, for example, or between projection and a linear objective function in Appendix E)
- MATLAB **code** on [Wikimization](#) [436] to discriminate EDMs, to determine conic independence, to reduce or constrain rank of an optimal solution to a semidefinite program, to compress digital image and audio signals by compressive sampling (compressed sensing), and to reconstruct a map of the United States by two distinct methods: one given only distance data, the other given only comparative distance.



Figure 11: Three-dimensional reconstruction of David from distance data.

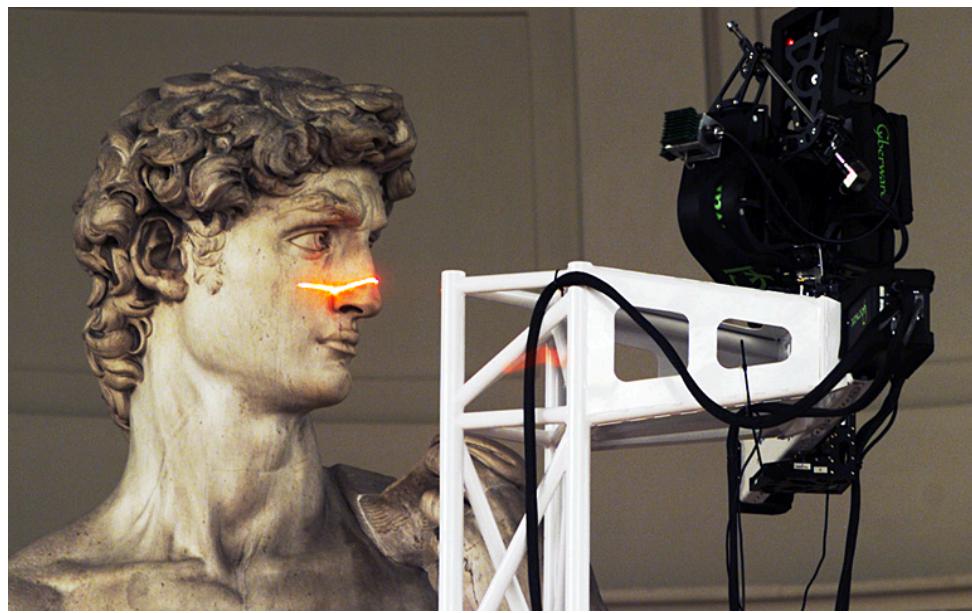


Figure 12: *Digital Michelangelo Project*, Stanford University. Measuring distance to David by laser rangefinder. (Spatial resolution: 0.29mm.) *Crystalix* commercialized a 3D image rendering laser by refining a stunning technique for interior engraving of cubic *photocrystal*.

