

Recall: $y d_p(x|y) = \underbrace{d_p(x|y)}_{\text{convex part}} + \underbrace{d_p(x|y)}_{\text{convex term}} + \underbrace{d_p}_{\text{constant term}}$
for $x, y > 0$

2) Auxiliary function for $D_p(v|w-H) = \sum_n d_p(v_n | (w-H)_n)$.

at \tilde{w} : $G(w|\tilde{w}) = \sum_n \left[\sum_k \frac{\tilde{w}_k h_{kn}}{\tilde{v}_n} d_p(v_n | \tilde{v}_n \frac{w_k}{\tilde{w}_k}) \right] + \hat{d}(v_n)$
 $+ [\hat{d}'(v_n | \tilde{v}_n) \sum_k (w_k - \tilde{w}_k) h_{kn} + \hat{d}(v_n | \tilde{v}_n)]$

where $\tilde{v} = \tilde{w} - H$ and > 0 , $\tilde{w}_k > 0$ for all k

3) for $p \in [1, 2]$: $x d_p(x|y) = d_p(x|y) = \begin{cases} \frac{1}{p(p-1)} (x^p + (p-1)y^{p-1}x - py^{p-1}) & p \in \mathbb{R} \setminus \{0,1\} \\ x \log \frac{x}{y} - x + y & \text{for } p=1 \end{cases}$
 $x \hat{d}_p(x|y) = 0$

Gradient of $G(w|\tilde{w}) + \frac{1}{2} \mu_w \|w\|_F^2$ w.r.t w_k (one entry)

Cases $p \in [1, 2]$: $\nabla_{w_k} G(w|\tilde{w}) = \sum_n \frac{\tilde{w}_k h_{kn}}{\tilde{v}_n} \nabla_{w_k} d_p(v_n | \tilde{v}_n \frac{w_k}{\tilde{w}_k})$

Since $\nabla_y d_p(x|y) = y^{p-1} - x y^{p-2}$, we obtain:

$$\nabla_{w_k} G(w|\tilde{w}) = \sum_n h_{kn} \left[\left(\tilde{v}_n \frac{w_k}{\tilde{w}_k} \right)^{p-1} - v_n \left(\tilde{v}_n \frac{w_k}{\tilde{w}_k} \right)^{p-2} \right]$$

$$\Rightarrow \nabla_{w_k} \left(G(w|\tilde{w}) + \frac{1}{2} \mu_w \|w\|_F^2 \right) = a w_k + b w_k^{p-1} - c w_k^{p-2} = p(w_k) \text{ to set to zero}$$

where $a = \mu_w > 0$

$$b = \sum_n h_{kn} \left(\frac{\tilde{v}_n}{\tilde{w}_k} \right)^{p-1} > 0 \text{ (very likely positive)}$$

$$c = \sum_n h_{kn} v_n \left(\frac{\tilde{v}_n}{\tilde{w}_k} \right)^{p-2} > 0 //$$

Assume b and c positive for the following. Let us use the Descartes rules of sign:

* $p=1$: $p(w_k) = a w_k + b - c/w_k = 0$
 $\Leftrightarrow a w_k^2 + b w_k - c = 0$ for $w_k > 0$

Therefore: $\nu=1$ and $m_p=1 \Rightarrow$ one positive real root

* $p=2$: $p(w_k) = (a+b) w_k - c = 0 \rightarrow$ one positive real root

* $p \in (1, 2)$: $p-1 > 0$ and $p-2 < 0$, we will therefore have to compute w_k such that: $a w_k + b w_k^{p-1} - c/w_k^{2-p} = 0$
for $w_k > 0$, $\Leftrightarrow a w_k^{1+(2-p)} + b w_k - c = 0$

Question: is the Descartes rules still ok for rational exponent? If yes: $\nu=1$ and $m_p=1$ again
 \Rightarrow should be checked numerically