Optimization
– Duality

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Fenchel-Rockafellar duality

Primal problem

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.

Let $f\colon \mathcal{H} \to \left]-\infty, +\infty\right]$, $g\colon \mathcal{G} \to \left]-\infty, +\infty\right]$. Let $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$.

We want to

$$\underset{x \in \mathcal{H}}{\text{minimize}} \;\; f(x) + g(Lx).$$

Dual problem

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We want to

$$\underset{v \in \mathcal{G}}{\text{minimize}} \;\; f^*(-L^*v) + g^*(v).$$

Fenchel-Rockafellar duality

Weak duality

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.

Let f be a proper fonction from $\mathcal{H}$ to $]-\infty,+\infty]$, g be a proper function from $\mathcal{G}$ to $]-\infty,+\infty]$, and $L \in \mathcal{B}(\mathcal{H},\mathcal{G})$. Let

$$\mu = \inf_{x\in\mathcal{H}} f(x) + g(Lx) \quad \text{and} \quad \mu^* = \inf_{v\in\mathcal{G}} f^*(-L^*v) + g^*(v).$$

We have $\mu \geq -\mu^*$. If $\mu \in \mathbb{R}$, $\mu + \mu^*$ is called the **duality gap**.

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Proof: According to Fenchel-Young inequality, for every $x \in \mathcal{H}$ and $v \in \mathcal{G}$,

$$f(x) + g(Lx) + f^*(-L^*v) + g^*(v) \geq \langle x \mid -L^*v\rangle + \langle Lx \mid v\rangle = 0.$$

Fenchel-Rockafellar duality

Strong duality

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.

Let $f \in \Gamma_0(\mathcal{H})$, $g \in \Gamma_0(\mathcal{G})$, and $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$.

If $\operatorname{int}(\operatorname{dom} g) \cap L(\operatorname{dom} f) \neq \varnothing$ or $\operatorname{dom} g \cap \operatorname{int}\big(L(\operatorname{dom} f)\big) \neq \varnothing$, then

$$\mu = \inf_{x \in \mathcal{H}} f(x) + g(Lx) = -\min_{v \in \mathcal{G}} f^*(-L^* v) + g^*(v) = -\mu^* .$$

Fenchel-Rockafellar duality

Duality theorem (1)

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.

Let $f \in \Gamma_0(\mathcal{H})$, $g \in \Gamma_0(\mathcal{G})$, and $L \in \mathcal{B}(\mathcal{H},\mathcal{G})$.

$$\operatorname{zer}\left(\partial f + L\partial g L^*\right) \neq \varnothing \quad \Leftrightarrow \quad \operatorname{zer}\left((-L)\partial f^*(-L^*) + \partial g^*\right) \neq \varnothing.$$

Fenchel-Rockafellar duality

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$$\operatorname{zer}\left(\partial f + L\partial g L^*\right) \neq \varnothing \quad \Leftrightarrow \quad \operatorname{zer}\left((-L)\partial f^*(-L^*) + \partial g^*\right) \neq \varnothing.$$

Proof:

$$\begin{aligned}
(\exists x \in \mathcal{H})\ \ 0 \in \partial f(x) + L^*\partial g(Lx) \quad &\Leftrightarrow \quad (\exists x \in \mathcal{H})(\exists v \in \mathcal{G}) \qquad \begin{cases} -L^* v \in \partial f(x) \\ v \in \partial g(Lx) \end{cases} \\
&\Leftrightarrow \quad (\exists x \in \mathcal{H})(\exists v \in \mathcal{G}) \qquad \begin{cases} x \in \partial f^*(-L^* v) \\ Lx \in \partial g^*(v) \end{cases} \\
&\Leftrightarrow \quad (\exists v \in \mathcal{G}) \qquad 0 \in -L\partial f^*(-L^* v) + \partial g^*(v).
\end{aligned}$$

Fenchel-Rockafellar duality

Duality theorem (2)

Let $\mathcal{H}$ and $\mathcal{G}$ be two real Hilbert spaces.

Let $f \in \Gamma_0(\mathcal{H})$, $g \in \Gamma_0(\mathcal{G})$, and $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$.

- If there exists $\widehat{x} \in \mathcal{H}$ such that $0 \in \partial f(\widehat{x}) + L^* \partial g(L\widehat{x})$, then $\widehat{x}$ is a solution to the primal problem. Moreover, there exists a solution $\widehat{v}$ to the dual problem such that $-L^* \widehat{v} \in \partial f(\widehat{x})$ and $L\widehat{x} \in \partial g^*(\widehat{v})$.
- If there exists $(\widehat{x}, \widehat{v}) \in \mathcal{H} \times \mathcal{G}$ such that $-L^* \widehat{v} \in \partial f(\widehat{x})$ and $L\widehat{x} \in \partial g^*(\widehat{v})$ then $\widehat{x}$ (resp. $\widehat{v}$) is a solution to the primal (resp. dual) problem.

If $(\widehat{x}, \widehat{v}) \in \mathcal{H} \times \mathcal{G}$ is such that $-L^* \widehat{v} \in \partial f(\widehat{x})$ and $L\widehat{x} \in \partial g^*(\widehat{v})$, then $(\widehat{x}, \widehat{v})$ is called a **Kuhn-Tucker point**.

Augmented Lagrangian method

ADMM algorithm (*Alternating-direction method of multipliers*)

⇒ **Lagrangian interpretation**

$$\underset{x\in\mathcal{H}}{\operatorname{minimize}}\; f(x)+g(Lx) \quad\Leftrightarrow\quad \underset{\substack{x\in\mathcal{H},y\in\mathcal{G}\\ Lx=y}}{\operatorname{minimize}}\; f(x)+g(y)$$

Lagrange function:

$$\big(\forall(x,y,v)\in\mathcal{H}\times\mathcal{G}^2\big)\;\; \mathcal{L}(x,y,z)=f(x)+g(y)+\langle z\mid Lx-y\rangle$$

where $z\in\mathcal{G}$ denotes the Lagrange multiplier.

Alternating-direction method of multipliers

Idea: iterations for finding a saddle point $(\widehat{x}, \widehat{y}, \widehat{z})$:

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_n \in \operatorname{Argmin} \mathcal{L}(\cdot, y_n, z_n) \\ y_{n+1} \in \operatorname{Argmin} \mathcal{L}(x_n, \cdot, z_n) \\ v_{n+1} \text{ such that } \mathcal{L}(x_n, y_{n+1}, v_{n+1}) \geq \mathcal{L}(x_n, y_{n+1}, v_n). \end{cases}$$

But the convergence is not guaranteed in general !

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But the convergence is not guaranteed in general !

Solution: introduce an Augmented Lagrange function.

Let $\gamma \in \,]0, +\infty[$, we define

$$\big(\forall (x, y, z) \in \mathcal{H} \times \mathcal{G}^2\big) \;\; \widetilde{\mathcal{L}}(x, y, z) = f(x) + g(y) + \gamma \langle z \mid Lx - y \rangle + \frac{\gamma}{2} \| Lx - y \|^2$$

The Lagrange multiplier is $v = \gamma z$.

Alternating-direction method of multipliers

Algorithm for finding a saddle point:

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_n = \underset{x \in \mathcal{H}}{\operatorname{argmin}} \ \widetilde{\mathcal{L}}(x, y_n, z_n) \\ y_{n+1} = \underset{y \in \mathcal{G}}{\operatorname{argmin}} \ \widetilde{\mathcal{L}}(x_n, y, z_n) \\ z_{n+1} \text{ such that } \widetilde{\mathcal{L}}(x_n, y_{n+1}, z_{n+1}) \geq \widetilde{\mathcal{L}}(x_n, y_{n+1}, z_n). \end{cases}$$

By performing a gradient ascent on the Lagrange multiplier,

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_n = \underset{x \in \mathcal{H}}{\operatorname{argmin}} \ f(x) + \gamma \langle z_n \mid Lx - y_n \rangle + \frac{\gamma}{2} \|Lx - y_n\|^2 \\ y_{n+1} = \underset{y \in \mathcal{G}}{\operatorname{argmin}} \ g(y) + \gamma \langle z_n \mid Lx_n - y \rangle + \frac{\gamma}{2} \|Lx_n - y\|^2 \\ z_{n+1} = z_n + \frac{1}{\gamma} \nabla_z \widetilde{\mathcal{L}}(x_n, y_{n+1}, z_n) \end{cases}$$

$$\Leftrightarrow \quad (\forall n \in \mathbb{N}) \qquad \begin{cases} x_n = \underset{x \in \mathcal{H}}{\operatorname{argmin}} \ \frac{1}{2} \left\| Lx - y_n + z_n \right\|^2 + \frac{1}{\gamma} f(x) \\ y_{n+1} = \operatorname{prox}_{\frac{g}{\gamma}} (z_n + Lx_n) \\ z_{n+1} = z_n + Lx_n - y_{n+1}. \end{cases}$$

Augmented Lagrange method

ADMM algorithm (*Alternating-direction method of multipliers*)

Let $\mathcal{H}$ and $\mathcal{G}$ be two Hilbert spaces. Let $f \in \Gamma_0(\mathcal{H})$ et $g \in \Gamma_0(\mathcal{G})$.

Let $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$ such that L^*L is an isomorphism and let $\gamma \in \,]0, +\infty[$.

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_n = \underset{x \in \mathcal{H}}{\operatorname{argmin}} \;\; \frac{1}{2} \left\| Lx - y_n + z_n \right\|^2 + \frac{1}{\gamma} f(x) \\ s_n = Lx_n \\ y_{n+1} = \operatorname{prox}_{\frac{g}{\gamma}} (z_n + s_n) \\ z_{n+1} = z_n + s_n - y_{n+1}. \end{cases}$$

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We assume that $\mathrm{int}\,(\mathrm{dom}\, g) \cap L(\mathrm{dom}\, f) \neq \varnothing$ or $\mathrm{dom}\, g \cap \mathrm{int}\,\big(L(\mathrm{dom}\, f)\big) \neq \varnothing$ and that $\mathrm{Argmin}(f + g \circ L) \neq \varnothing$. Let

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_n = \underset{x \in \mathcal{H}}{\mathrm{argmin}} \; \frac{1}{2} \|Lx - y_n + z_n\|^2 + \frac{1}{\gamma} f(x) \\ s_n = Lx_n \\ y_{n+1} = \mathrm{prox}_{\frac{g}{\gamma}} (z_n + s_n) \\ z_{n+1} = z_n + s_n - y_{n+1}. \end{cases}$$

We have:

- $x_n \rightharpoonup \widehat{x}$ where $\widehat{x} \in \mathrm{Argmin}(f + g \circ L)$
- $\gamma z_n \rightharpoonup \widehat{v}$ where $\widehat{v} \in \mathrm{Argmin}(f^* \circ (-L^*) + g^*)$.

Augmented Lagrangian method

ADMM algorithm (*Alternating-direction method of multipliers*)
$\equiv$ **Douglas-Rachford for the dual problem**

Let $\mathcal{H}$ and $\mathcal{G}$ be two Hilbert spaces. Let $f \in \Gamma_0(\mathcal{H})$ and $g \in \Gamma_0(\mathcal{G})$.
Let $L \in \mathcal{B}(\mathcal{H}, \mathcal{G})$ such that L^*L is an isomorphism and let $\gamma \in \,]0, +\infty[$.
The Douglas-Rachford iterations to minimize $f^* \circ (-L^*) + g^*$ are

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} v_n = \operatorname{prox}_{\gamma g^*} u_n \\ w_n = \operatorname{prox}_{\gamma f^* \circ (-L^*)}(2v_n - u_n) \\ u_{n+1} = u_n + w_n - v_n \end{cases}$$

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The Douglas-Rachford iterations to minimize $f^* \circ (-L^*) + g^*$ are

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} v_n = u_n - \gamma \operatorname{prox}_{\gamma^{-1} g}(\gamma^{-1} u_n) \\ 2v_n - u_n - w_n \in \gamma \partial\big(f^* \circ (-L^*)\big) w_n \\ u_{n+1} = u_n + w_n - v_n \end{cases}$$

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$$(\forall n \in \mathbb{N}) \qquad \begin{cases} v_n = u_n - \gamma \operatorname{prox}_{\gamma^{-1} g}(\gamma^{-1} u_n) \\ 2v_n - u_n - w_n \in -\gamma L \circ \partial f^* \circ (-L^*) w_n \\ u_{n+1} = u_n + w_n - v_n \end{cases}$$

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using $y_n = \gamma^{-1}(u_n - v_n)$ and $z_n = \gamma^{-1} v_n$

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Primal-dual optimization algorithm : $\min_x f(x) + h(x) + g(Lx)$

Condat-Vũ algorithm:

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} p_n = \mathrm{prox}_{\tau f}\big(x_n - \tau\big(\nabla h(x_n) + L^* v_n\big)\big) \\ q_n = \mathrm{prox}_{\sigma g^*}\big(v_n + \sigma\big(L(2p_n - x_n)\big)\big) \\ (x_{n+1}, v_{n+1}) = (x_n, v_n) + \lambda_n\big((p_n, q_n) - (x_n, v_n)\big). \end{cases}$$

- Remark:
  - * $h \in C^{1,1}_{\zeta}(\mathcal{H})$
  - * No operator inversion.
  - * Allow the use of proximable or/and differentiable functions.
  - * Convergence when $\frac{1}{\tau} - \sigma\|L\|^2 > \frac{\zeta}{2}$.
  - * $x_n \rightharpoonup \widehat{x} \in \mathrm{Argmin}\big(f + h + g \circ L\big)$

Primal-dual optimization algorithm : $\min_x f(x) + h(x) + g(Lx)$

Condat-Vũ algorithm: $\Rightarrow$ **Chambolle-Pock algorithm**

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- Remark:

  * When $h = 0$, $\lambda_n \equiv 1$ and $\sigma\tau\|L\|^2 < 1$, this yields the Chambolle-Pock algorithm.

Primal-dual optimization algorithm : $\min_x f(x) + h(x) + g(Lx)$

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$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_{n+1} = \operatorname{prox}_{\tau f}\big(x_n - \tau L^* v_n\big) \\ y_n = 2x_{n+1} - x_n \\ v_{n+1} = \operatorname{prox}_{\sigma g^*}\big(v_n + \sigma L y_n\big). \end{cases}$$

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Condat-Vũ algorithm: $\Rightarrow$ Forward-backward algorithm

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- Remark:

  * When $h = 0$, $\lambda_n \equiv 1$ and $\sigma\tau\|L\|^2 < 1$, this yields the Chambolle-Pock algorithm.

  * When $g = 0$ and $L = 0$, this yields the forward-backward algorithm.

Primal-dual optimization algorithm : $\min_x f(x) + h(x) + g(Lx)$

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- Remark:

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- Remark:

  * When $h = 0$, $\lambda_n \equiv 1$ and $\sigma\tau\|L\|^2 < 1$, this yields the Chambolle-Pock algorithm.

  * When $g = 0$ and $L = 0$, this yields the forward-backward algorithm.

  * In the limit case when $h = 0$, $\lambda_n \equiv 1$, $L = \mathrm{Id}$ and $\sigma = 1/\tau$, this yields the Douglas-Rachford algorithm.

Primal-dual optimization algorithm : $\min_x f(x) + h(x) + g(Lx)$

Condat-Vũ algorithm: $\Rightarrow$ Douglas-Rachford algorithm

$$(\forall n \in \mathbb{N}) \qquad \begin{cases} x_{n+1} = \mathrm{prox}_{\tau f}(x_n - \tau v_n) \\ s_n = \mathrm{prox}_{\tau g}(2x_{n+1} - (x_n - \tau v_n)) \\ x_{n+1} - \tau v_{n+1} = (x_n - \tau v_n) + s_n - x_{n+1} \end{cases}$$

- Remark:

  * When $h = 0$, $\lambda_n \equiv 1$ and $\sigma\tau\|L\|^2 < 1$, this yields the Chambolle-Pock algorithm.

  * When $g = 0$ and $L = 0$, this yields the forward-backward algorithm.

  * In the limit case when $h = 0$, $\lambda_n \equiv 1$, $L = \mathrm{Id}$ and $\sigma = 1/\tau$, this yields the Douglas-Rachford algorithm.

Optimization algorithms

Forward-Backward	$f_1 + f_2$	f_1 grad. Lipschitz prox_{f_2}	[Combettes,Wajs,2005]
ISTA	$f_1 + f_2$	f_1 grad. Lipschitz $f_2 = \lambda\|\cdot\|_1$	[Daubechies et al, 2003]
Douglas-Rachford	$f_1 + f_2$	prox_{f_1} prox_{f_2}	[Combettes,Pesquet, 2007]
PPXA	$\sum_i f_i$	prox_{f_i}	[Combettes,Pesquet, 2008]
ADMM	$\sum_i f_i \circ L_i$	prox_{f_i} $(\sum_{i=1}^m L_i^* L_i)^{-1}$	[Eckstein, Yao, 2015]
Chambolle-Pock	$f_1 + f_2 \circ L_2$	prox_{f_1} prox_{f_2}	[Chambolle, Pock, 2011]
Condat-Vũ	$f_1 + f_2 \circ L_2 + f_3$	prox_{f_1} prox_{f_2} f_3 grad. Lipschitz	[Condat, 2013][Vũ, 2013]