Facial Reduction for Cone Optimization with Applications to Systems of Polynomial Equations, Sensor Network Localization, and Molecular Conformation

Henry Wolkowicz
Dept. Combinatorics and Optimization
University of Waterloo

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Western
UNIVERSITY · CANADA

Motivation: Loss of Slater CQ/Facial reduction

- optimization algorithms rely on the KKT system;
  and require that some constraint qualification (CQ) holds
  (Slater's CQ/strict feasibility for convex conic optimization)
- However, surprisingly many conic opt, SDP relaxations,
  instances arising from applications (POP, SNL, Molecular Conformation, QAP, GP, strengthened MC)
  do not satisfy Slater's CQ/are degenerate
- lack of Slater's CQ results in: unbounded dual solutions;
  theoretical and numerical difficulties,
  in particular for *primal-dual interior-point methods*.
- solution:
  - theoretical *facial reduction* *(Borwein, W.'81)*
  - preprocess for regularized smaller problem (Cheung, Schurr, W.'11)
  - take advantage of degeneracy (for SNL and Polyn Eqns)
    (Krislock, W.'10; Cheung, Drusvyatskiy, Krislock, W.'14; Reid, Wang, W. Wu'15)

Outline: Regularization/Facial Reduction

1. Preprocessing/Regularization
   - Abstract convex program
     - LP case
     - CP case
   - Cone optimization/SDP case

2. Appl.:Polyn Opt., QAP, GP, SNL, Molecular conformation ...
   - SNL; highly (implicit) degenerate/low rank solutions

Background/Abstract convex program

$$\text{(ACP)} \quad \inf_x f(x) \text{ s.t. } g(x) \preceq_K 0, x \in \Omega$$

where:

- $f : \mathbb{R}^n \to \mathbb{R}$ convex; $g : \mathbb{R}^n \to \mathbb{R}^m$ is K-convex
  - $K \subset \mathbb{R}^m$ closed convex cone; $\Omega \subseteq \mathbb{R}^n$ convex set
  - $a \preceq_K b \iff b - a \in K$, $a \prec_K b \iff b - a \in \operatorname{int} K$
  - $g(\alpha x + (1-\alpha y)) \preceq_K \alpha g(x) + (1-\alpha) g(y)$,
    $\forall x, y \in \mathbb{R}^n, \forall \alpha \in [0,1]$

Slater's CQ: $\exists \hat{x} \in \Omega$ s.t. $g(\hat{x}) \in -\operatorname{int} K \qquad (g(x) \prec_K 0)$

- guarantees strong duality
- essential for efficiency/stability in p-d i-p methods
- ((near) loss of strict feasibility, nearness to infeasibility correlates with number of iterations & loss of accuracy)

Case of Linear Programming, LP

Primal-Dual Pair: $A, m \times n$ / $\mathcal{P} = \{1, \ldots, n\}$ constr. matrix/set

(LP-P) $\max \; b^\top y$ s.t. $A^\top y \leq c$ (LP-D) $\min \; c^\top x$ s.t. $Ax = b, \; x \geq 0.$

Slater's CQ for (LP-P) / Theorem of alternative

$\exists \hat{y}$ s.t. $c - A^\top \hat{y} > 0$, $\left((c - A^\top \hat{y})_i > 0, \forall i \in \mathcal{P} =: \mathcal{P}^< \right)$

iff

$Ad = 0, \; c^\top d = 0, \; d \geq 0 \implies d = 0$ $(*)$

implicit equality constraints: $i \in \mathcal{P}^=$

Finding $0 \neq d^*$ to $(*)$ with max number of non-zeros determines (exposes minimal face containing feasible slacks)

$d_i^* > 0 \implies (c - A^\top y)_i = 0, \forall y \in \mathcal{F}^y$ $(i \in \mathcal{P}^=)$ (where $\mathcal{F}^y$ is primal feasible set)

Rewrite implicit-equalities to equalities/ Regularize LP

Facial Reduction: $A^\top y \leq_f c$; minimal face $f \trianglelefteq \mathbb{R}^n_+$

$$(\text{LP}_{reg}\text{-P}) \quad \begin{array}{ll} \max & b^\top y \\ \text{s.t.} & (A^<)^\top y \leq c^< \\ & (A^=)^\top y = c^= \end{array} \qquad (\text{LP}_{reg}\text{-D}) \quad \begin{array}{ll} \min & (c^<)^\top x^< + (c^=)^\top x^= \\ \text{s.t.} & \begin{bmatrix} A^< & A^= \end{bmatrix} \begin{pmatrix} x^< \\ x^= \end{pmatrix} = b \\ & x^< \geq 0, x^= \text{ free} \end{array}$$

Mangasarian-Fromovitz CQ (MFCQ) holds

(after deleting redundant equality constraints!)

$$\begin{pmatrix} & \underline{i \in \mathcal{P}^<} & \underline{i \in \mathcal{P}^=} \\ \exists \hat{y} : & (A^<)^\top \hat{y} < c^< & (A^=)^\top \hat{y} = c^= \end{pmatrix} \qquad (A^=)^\top \text{ is onto}$$

MFCQ holds iff dual optimal set is compact

Numerical difficulties if MFCQ fails; in particular for interior point methods! Modelling issue?

Facial Reduction/Preprocessing

Linear Programming Example, $x \in \mathbb{R}^2$

$$\begin{array}{ll} \max & \begin{pmatrix} 2 & 6 \end{pmatrix} y \\ \text{s.t.} & \begin{bmatrix} -1 & -1 \\ 1 & 1 \\ 1 & -1 \\ -2 & 2 \end{bmatrix} y \leq \begin{pmatrix} 1 \\ 2 \\ 1 \\ -2 \end{pmatrix} \end{array}$$

$\begin{pmatrix} 1 \\ 0 \end{pmatrix}$ feasible; weighted last two rows $\begin{bmatrix} 1 & -1 & 1 \\ -2 & 2 & -2 \end{bmatrix}$ sum to zero. $\mathcal{P}^{<} = \{1,2\}, \mathcal{P}^{=} = \{3,4\}$

Facial reduction to 1 dim; substit. for y

$$\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \qquad -1 \leq t \leq \frac{1}{2}, \qquad t^* = \frac{1}{2}.$$

Facial Reduction on Dual/Preprocessing

Slater's CQ for (LP-P) / Theorem of alternative

$\exists \hat{x}$ s.t. $A\hat{x} = b, \hat{x} > 0$

iff

$z = A^\top y \geq 0,\ b^\top y = 0, \implies z = 0 \qquad (**)$

Linear Programming Example, $x \in \mathbb{R}^5$

$$\begin{array}{ll} \min & \begin{pmatrix} 2 & 6 & -1 & -2 & 7 \end{pmatrix} x \\ \text{s.t.} & \begin{bmatrix} 1 & 1 & 1 & 1 & 0 \\ 1 & -1 & -1 & 0 & 1 \end{bmatrix} x = \begin{pmatrix} 1 \\ -1 \end{pmatrix}, x \geq 0 \end{array}$$

Sum the two constraints ($y^T = (1\ 1)$):

$2x_1 + x_4 + x_5 = 0 \implies x_1 = x_4 = x_5 = 0$

yields equivalent simplified problem:

$$\boxed{\min 6x_2 - x_3 \text{ s.t. } x_2 + x_3 = 1, x_2, x_3 \geq 0}$$

Case of ordinary convex programming, CP

$$\text{(CP)} \qquad \sup_y \; b^\top y \text{ s.t. } g(y) \leq 0,$$

where

- $b \in \mathbb{R}^m$; $g(y) = \left(g_i(y)\right) \in \mathbb{R}^n$, $g_i : \mathbb{R}^m \to \mathbb{R}$ convex, $\forall i \in \mathbb{P}$
- Slater's CQ: $\exists \hat{y}$ s.t. $g_i(\hat{y}) < 0, \forall i$ (implies MFCQ)
- Slater's CQ fails implies implicit equality constraints exist, i.e.:
  $\mathcal{P}^= := \{i \in \mathcal{P} : g(y) \leq 0 \implies g_i(y) = 0\} \neq \emptyset$
  Let $\mathcal{P}^< := \mathcal{P} \backslash \mathcal{P}^=$ and

$$g^< := (g_i)_{i \in \mathcal{P}^<}, \qquad g^= := (g_i)_{i \in \mathcal{P}^=}$$

Rewrite implicit equalities to *equalities*/ Regularize CP

(CP) is equivalent to $g(y) \preceq_f 0$, f is minimal face

$$(\mathrm{CP_{reg}}) \quad \begin{array}{ll} \sup & b^\top y \\ \text{s.t.} & g^<(y) \preceq 0 \\ & y \in \mathcal{F}^= \end{array} \quad \text{or } (g^=(y) = 0)$$

where $\mathcal{F}^= := \{y : g^=(y) = 0\}$. Then

$\mathcal{F}^= = \{y : g^=(y) \preceq 0\}$, so is a convex set!

Slater's CQ holds for (CP_{reg}) $\exists \hat{y} \in \mathcal{F}^= : g^<(\hat{y}) \prec 0$

modelling issue again?

Faithfully convex case

Faithfully convex function f (Rockafellar'70)

f affine on a line segment only if affine on complete line containing the segment (e.g. analytic convex functions)

$\mathcal{F}^{=} = \{y : g^{=}(y) = 0\}$ is an affine set

Then:

$\mathcal{F}^{=} = \{y : Vy = V\hat{y}\}$ for some $\hat{y}$ and full-row-rank matrix V.

Then MFCQ holds for

$$(\mathrm{CP}_{\mathrm{reg}}) \qquad \begin{array}{lccc} \sup & b^\top y & & \\ \text{s.t.} & g^{<}(y) & \leq & 0 \\ & Vy & = & V\hat{y} \end{array}$$

Faces of Cones - Useful for Charact. of Opt.

Face

A convex cone F is a face of convex cone K, denoted $F \trianglelefteq K$, if

$$x, y \in K \text{ and } x + y \in F \implies x, y \in F$$

Polar Cone

$$K^* := \{\phi : \langle \phi, k \rangle \geq 0, \ \forall k \in K\}$$

Conjugate Face

If $F \trianglelefteq K$, the conjugate face of F is

$$F^c := F^\perp \cap K^* \trianglelefteq K^*$$

If $x \in \mathrm{ri}(F)$, then $F^c = \{x\}^\perp \cap K^*$.

Recall: (ACP) $\inf_x f(x)$ s.t. $g(x) \preceq_K 0, x \in \Omega$

- polar cone: $K^* = \{\phi : \langle \phi, y \rangle \geq 0, \forall y \in K\}$.
- $K^f = \text{face}(F)$ minimal face containing feasible set F.

Lemma (Facial Reduction)

Suppose $\bar{x}$ is feasible. Then the LHS system

$$\left\{ \begin{array}{ll} (\Omega - \bar{x})^+ \cap \partial \langle \phi, g(\bar{x}) \rangle \neq \emptyset \\ \phi \in K^+, & \langle \phi, g(\bar{x}) \rangle = 0 \end{array} \right\} \quad \textit{implies} \quad K^f \subseteq \phi^\perp \cap K.$$

Proof

line 1 of system implies $\bar{x}$ global min for convex function $\langle \phi, g(\cdot) \rangle$ on Ω; i.e., $0 = \langle \phi, g(\bar{x}) \rangle \leq \langle \phi, g(x) \rangle \leq 0, \forall x \in F$; implies $-g(F) \subseteq \phi^\perp \cap K$. □

Semidefinite Programming, SDP, $\mathcal{S}^n_+$

$K = \mathcal{S}^n_+ = K^*$ nonpolyhedral cone!, self-polar

$$\text{(SDP-P)} \quad v_P = \sup_{y \in \mathbb{R}^m} b^\top y \text{ s.t. } g(y) := \mathcal{A}^* y - c \preceq_{\mathcal{S}^n_+} 0$$

$$\text{(SDP-D)} \quad v_D = \inf_{x \in \mathcal{S}^n} \langle c, x \rangle \text{ s.t. } \mathcal{A}x = b,\ x \succeq_{\mathcal{S}^n_+} 0$$

where:

- PSD cone $\mathcal{S}^n_+ \subset \mathcal{S}^n$ symm. matrices
- $c \in \mathcal{S}^n$, $b \in \mathbb{R}^m$
- $\mathcal{A} : \mathcal{S}^n \to \mathbb{R}^m$ is a linear map, with adjoint $\mathcal{A}^*$
  $\mathcal{A}x = (\operatorname{trace} A_i x) = (\langle A_i, x \rangle) \in \mathbb{R}^m, \quad A_i \in \mathcal{S}^n$
  $\mathcal{A}^* y = \sum_{i=1}^m A_i y_i \in \mathcal{S}^n$

Slater's CQ/Theorem of Alternative

(Assume feasibility: $\exists \tilde{y}$ s.t. $c - \mathcal{A}^* \tilde{y} \succeq 0$.)

$$\exists \hat{y} \text{ s.t. } s = c - \mathcal{A}^* \hat{y} \succ 0 \qquad (\textit{Slater})$$

iff

$$\mathcal{A} d = 0,\ \langle c, d \rangle = 0,\ d \succeq 0 \implies d = 0 \qquad (*)$$

Regularization Using Minimal Face

Borwein-W.'81 , $f_P = \text{face}\, \mathcal{F}_P^s$

(SDP-P) is equivalent to the regularized

$$(\text{SDP}_{reg}\text{-P}) \qquad v_{RP} := \sup_y \{\langle b, y\rangle \ : \ \mathcal{A}^* y \preceq_{f_P} c\}$$

f_p is mininimal face of primal feasible slacks
slacks: $s = c - \mathcal{A}^* y \in f_p$

Lagrangian Dual DRP Satisfies Strong Duality:

$$(\text{SDP}_{reg}\text{-D}) \quad v_{DRP} := \inf_x \{\langle c, x\rangle \ : \ \mathcal{A}x = b,\ x \succeq_{f_P^*} 0\}$$
$$= v_P = v_{RP}$$

and v_{DRP} is attained.

SDP Regularization process

Alternative to Slater CQ

$$\mathcal{A}d = 0, \ \langle c, d \rangle = 0, \ 0 \neq d \succeq_{\mathcal{S}^n_+} 0 \qquad (*)$$

Determine a proper face $f_p \trianglelefteq f = Q\mathcal{S}^{\bar{n}}_+ Q^T \lhd \mathcal{S}^n_+$

Let d solve $(*)$ with compact spectral decomosition
$d = P d_+ P^\top$, $d_+ \succ 0$, and $[P \ Q] \in \mathbb{R}^{n \times n}$ orthogonal. Then

$$\begin{aligned} c - \mathcal{A}^* y \succeq_{\mathcal{S}^n_+} 0 &\implies \langle c - \mathcal{A}^* y, d^* \rangle = 0 \\ &\implies \mathcal{F}^s_P \subseteq \mathcal{S}^n_+ \cap \{d^*\}^\perp = Q\mathcal{S}^{\bar{n}}_+ Q^\top \lhd \mathcal{S}^n_+ \end{aligned}$$

(implicit rank reduction, $\bar{n} < n$)

Regularizing SDP

- at most $n-1$ iterations to satisfy Slater's CQ.
- to check Theorem of Alternative

$$\mathcal{A}d = 0, \ \langle c, d\rangle = 0, \ 0 \neq d \succeq_{\mathcal{S}^n_+} 0, \qquad (*)$$

use stable auxiliary problem

$$(AP) \qquad \min_{\delta, d} \ \delta \ \text{ s.t. } \ \left\| \begin{bmatrix} \mathcal{A}d \\ \langle c, d\rangle \end{bmatrix} \right\|_2 \leq \delta, \quad \operatorname{trace}(d) = \sqrt{n}, \quad d \succeq 0.$$

- Both (AP) and its dual satisfy Slater's CQ.

Auxiliary Problem

$$(AP) \qquad \min_{\delta,d} \ \delta \ \text{ s.t. } \left\| \begin{bmatrix} \mathcal{A}d \\ \langle c, d\rangle \end{bmatrix} \right\|_2 \leq \delta, \quad \text{trace}(d) = \sqrt{n}, d \succeq 0.$$

Both (AP) and its dual satisfy Slater's CQ ... but ...

Cheung-Schurr-W'11, a $k = 1$ step CQ

Strict complementarity holds for (AP)

iff

$k = 1$ steps are needed to regularize (SDP-P).

Regularizing SDP

Minimal face containing $\mathcal{F}_P^s := \{s : s = c - \mathcal{A}^* y \succeq 0\}$

$$f_P = Q \mathcal{S}_+^{\bar{n}} Q^\top$$

for some $n \times n$ orthogonal matrix $U = [P \; Q]$

(SPD-P) is equivalent to

$$\sup_y \; b^\top y \text{ s.t. } g^{\prec}(y) \preceq 0, \; g^{=}(y) = 0,$$

where

$$g^{\prec}(y) := Q^\top(\mathcal{A}^* y - c)Q$$

$$g^{=}(y) := \begin{bmatrix} P^\top(\mathcal{A}^* y - c)P \\ P^\top(\mathcal{A}^* y - c)Q + Q^\top(\mathcal{A}^* y - c)P \end{bmatrix}.$$

(gen.) Slater CQ holds for the reduced program:
$\exists \hat{y}$ s.t. $g^{\prec}(y) \prec 0$ and $g^{=}(y) = 0$.

Conclusion Part I

- Minimal representations of the data regularize (P); use min. face f_P (and/or implicit rank reduction)
- goal: a backwards stable preprocessing algorithm to handle (feasible) conic problems for which Slater's CQ (almost) fails

Part II: Applications of SDP where Slater's CQ fails

Instances of SDP relaxations of NP-hard combinatorial optimization problems with row and column sum and $0, 1$ constraints

- Quadratic Assignment (Zhao-Karish-Rendl-W.'96)
- Graph partitioning (W.-Zhao'99)

Low rank problems

- Systems of polynomial equations (Reid-Wang-W.-Wu'15)
- Sensor network localization (SNL) problem (Krislock-W.'10, Krislock-Rendl-W.'10)
- Molecular conformation (Burkowski-Cheung-W.'11)
- general SDP relaxation of low-rank matrix completion problem

SNL (K-W'10,K-R-W'10)

Highly (implicit) degenerate/low-rank problem

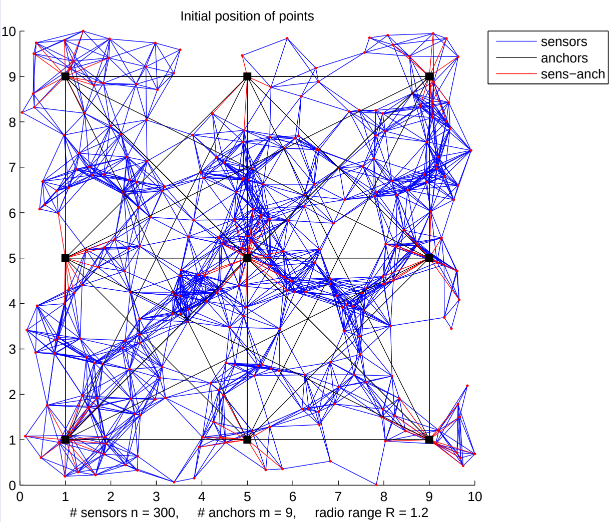
- high (implicit) degeneracy translates to low rank solutions
- fast, high accuracy solutions

SNL - a Fundamental Problem of Distance Geometry; easy to describe - dates back to Grasssmann 1886

- r : embedding dimension
- n ad hoc wireless sensors $p_1, \ldots, p_n \in \mathbb{R}^r$ to locate in $\mathbb{R}^r$;
- m of the sensors $p_{n-m+1}, \ldots, p_n$ are anchors (positions known, using e.g. GPS)
- pairwise distances $D_{ij} = \|p_i - p_j\|^2, ij \in E$, are known within radio range $R > 0$
- $$P^\top = \begin{bmatrix} p_1 & \ldots & p_n \end{bmatrix} = \begin{bmatrix} X^\top & A^\top \end{bmatrix} \in \mathbb{R}^{r \times n}$$

Sensor Localization Problem/Partial EDM

Sensors ○ and Anchors ■



Underlying Graph Realization/Partial EDM NP-Hard

Graph $\mathcal{G} = (\mathcal{V}, \mathcal{E}, \omega)$

- node set $\mathcal{V} = \{1, \dots, n\}$
- edge set $(i,j) \in \mathcal{E}$; $\omega_{ij} = \|p_i - p_j\|^2$ known approximately
- The anchors form a clique (complete subgraph)
- Realization of $\mathcal{G}$ in $\mathbb{R}^r$: a mapping of nodes $v_i \mapsto p_i \in \mathbb{R}^r$ with squared distances given by ω.

Corresponding Partial Euclidean Distance Matrix, EDM

$$D_{ij} = \begin{cases} d_{ij}^2 & \text{if } (i,j) \in \mathcal{E} \\ 0 & \text{otherwise (unknown distance),} \end{cases}$$

$d_{ij}^2 = \omega_{ij}$ are known squared Euclidean distances between sensors p_i, p_j; anchors correspond to a clique.

Connections to Semidefinite Programming (SDP)

$D = \mathcal{K}(B) \in \mathcal{E}^n$, $B = \mathcal{K}^\dagger(D) \in \mathcal{S}^n \cap \mathcal{S}_C$ (centered $Be = 0$)

$P^\top = \begin{bmatrix} p_1 & p_2 & \dots & p_n \end{bmatrix} \in \mathcal{M}^{r \times n}$;
$B := PP^\top \in \mathcal{S}^n_+$ (Gram matrix of inner products);
$\operatorname{rank} B = r$; let $D \in \mathcal{E}^n$ corresponding EDM; $e = \begin{pmatrix} 1 & \dots & 1 \end{pmatrix}^\top$

$$
\begin{aligned}
(\text{to } D \in \mathcal{E}^n) \quad D &= \left(\|p_i - p_j\|_2^2\right)_{i,j=1}^n \\
&= \left(p_i^T p_i + p_j^T p_j - 2p_i^T p_j\right)_{i,j=1}^n \\
&= \boxed{\operatorname{diag}(B)\, e^\top + e \operatorname{diag}(B)^\top - 2B} \\
&=: \mathcal{K}(B) \quad (\text{from } B \in \mathcal{S}^n_+).
\end{aligned}
$$

Euclidean Distance Matrices; Semidefinite Matrices

Moore-Penrose Generalized Inverse $\mathcal{K}^\dagger$

$$B \succeq 0 \quad \implies \quad D = \mathcal{K}(B) = \operatorname{diag}(B)\, e^\top + e \operatorname{diag}(B)^\top - 2B \in \mathcal{E}$$

$$D \in \mathcal{E} \quad \implies \quad B = \mathcal{K}^\dagger(D) = -\frac{1}{2} J \operatorname{offDiag}(D) J \succeq 0,\ Be = 0$$

Theorem (Schoenberg, 1935)

A (hollow) matrix D (with $\operatorname{diag}(D) = 0, D \in S_H$) is a Euclidean distance matrix
if and only if

$$B = \mathcal{K}^\dagger(D) \succeq 0.$$

And

$$\operatorname{embdim}(D) = \operatorname{rank}\left(\mathcal{K}^\dagger(D)\right), \quad \forall D \in \mathcal{E}^n$$

Popular Techniques; SDP Relax.; Highly Degen.

Nearest, Weighted, SDP Approx. (relax/discard $\operatorname{rank} B$)

- $\min_{B \succeq 0} \|H \circ (\mathcal{K}(B) - D)\|$; $\operatorname{rank} B = r$;
  typical weights: $H_{ij} = 1/\sqrt{D_{ij}}$, if $ij \in E$, $H_{ij} = 0$ otherwise.
- with rank constraint: a non-convex, NP-hard program
- SDP relaxation is convex, BUT: expensive/low accuracy/implicitly highly degenerate (cliques restrict ranks of feasible Bs)

Instead: (Shall) Take Advantage of Degeneracy!

clique $\alpha, |\alpha| = k$ (corresp. $D[\alpha]$) with embed. dim. $= t \leq r < k$

$$\implies \operatorname{rank} \mathcal{K}^{\dagger}(D[\alpha]) = t \leq r \implies \operatorname{rank} B[\alpha] \leq \operatorname{rank} \mathcal{K}^{\dagger}(D[\alpha]) + 1$$

$$\implies \operatorname{rank} B = \operatorname{rank} \mathcal{K}^{\dagger}(D) \leq n - \boxed{(k - t - 1)} \implies$$

Slater's CQ (strict feasibility) fails

Basic Single Clique/Facial Reduction

Matrix with Fixed Principal Submatrix

For $Y \in \mathcal{S}^n$, $\alpha \subseteq \{1,\ldots,n\}$: $Y[\alpha]$ denotes principal submatrix formed from rows & cols with indices α.

$\bar{D} \in \mathcal{E}^k$, $\alpha \subseteq 1{:}n$, $|\alpha| = k$

Define $\mathcal{E}^n(\alpha,\bar{D}) := \left\{D \in \mathcal{E}^n : D[\alpha] = \bar{D}\right\}$. (completions)

Given $\bar{D}$; find a corresponding $B \succeq 0$; find the corresponding face; find the corresponding subspace.

if $\alpha = 1:k$; embedding dim $\operatorname{embdim}(\bar{D}) = t \leq r$

$$D = \begin{bmatrix} \bar{D} & \cdot \\ \cdot & \cdot \end{bmatrix}.$$

BASIC THEOREM for Single Clique/Facial Reduction

Let:

- $\bar{D} := D[1:k] \in \mathcal{E}^k$, $k < n$, $\text{embdim}(\bar{D}) = t \leq r$ be given;
- $B := \mathcal{K}^\dagger(\bar{D}) = \bar{U}_B S \bar{U}_B^\top$, $\bar{U}_B \in \mathcal{M}^{k\times t}$, $\bar{U}_B^\top \bar{U}_B = I_t$, $S \in \mathcal{S}_{++}^t$ be full rank orthogonal decomposition of Gram matrix;
- $U_B := \begin{bmatrix} \bar{U}_B & \frac{1}{\sqrt{k}} e \end{bmatrix} \in \mathcal{M}^{k\times(t+1)}$, $U := \begin{bmatrix} U_B & 0 \\ 0 & I_{n-k} \end{bmatrix}$, and $\begin{bmatrix} V & \frac{U^\top e}{\|U^\top e\|} \end{bmatrix} \in \mathcal{M}^{n-k+t+1}$ be orthogonal.

Then the minimal face:

- $$\begin{aligned} \text{face}\,\mathcal{K}^\dagger\left(\mathcal{E}^n(1:k,\bar{D})\right) &= \left(U \mathcal{S}_+^{n-k+t+1} U^\top\right) \cap \mathcal{S}_C \\ &= (UV)\mathcal{S}_+^{n-k+t}(UV)^\top \end{aligned}$$

The minimal face

- $$\begin{aligned} \text{face}\,\mathcal{K}^{\dagger}\left(\mathcal{E}^n(1\!:\!k,\bar{D})\right) &= \left(U\mathcal{S}_+^{n-k+t+1}U^\top\right)\cap\mathcal{S}_C \\ &= (UV)\mathcal{S}_+^{n-k+t}(UV)^\top \end{aligned}$$

Note that the minimal face is defined by the subspace $\mathcal{L} = \mathcal{R}(UV)$. We add $\frac{1}{\sqrt{k}}e$ to represent $\mathcal{N}(\mathcal{K})$; then we use V to eliminate e to recover a centered face.

Facial Reduction for Disjoint Cliques

Corollary from Basic Theorem

let $\alpha_1, \ldots, \alpha_\ell \subseteq 1{:}n$ pairwise disjoint sets, wlog:
$\alpha_i = (k_{i-1}+1){:}k_i, k_0 = 0$, $\alpha := \bigcup_{i=1}^{\ell} \alpha_i = 1{:}|\alpha|$ let
$\bar{U}_i \in \mathbb{R}^{|\alpha_i| \times (t_i+1)}$ with full column rank satisfy $e \in \mathcal{R}(\bar{U}_i)$ and

$$U_i := \begin{array}{c} \\ k_{i-1} \\ |\alpha_i| \\ n-k_i \end{array} \begin{array}{c} \begin{array}{ccc} k_{i-1} & t_i+1 & n-k_i \end{array} \\ \left[\begin{array}{ccc} I & 0 & 0 \\ 0 & \bar{U}_i & 0 \\ 0 & 0 & I \end{array}\right] \end{array} \in \mathbb{R}^{n \times (n-|\alpha_i|+t_i+1)}$$

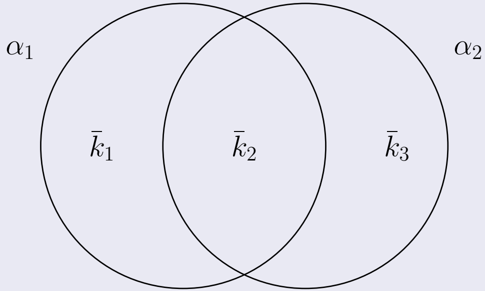
The minimal face is defined by $\mathcal{L} = \mathcal{R}(U)$:

$$U := \begin{array}{c} \\ |\alpha_1| \\ \vdots \\ |\alpha_\ell| \\ n-|\alpha| \end{array} \begin{array}{c} \begin{array}{cccc} t_1+1 & \ldots & t_\ell+1 & n-|\alpha| \end{array} \\ \left[\begin{array}{cccc} \bar{U}_1 & \ldots & 0 & 0 \\ \vdots & \ddots & \vdots & \vdots \\ 0 & \ldots & \bar{U}_\ell & 0 \\ 0 & \ldots & 0 & I \end{array}\right] \end{array} \in \mathbb{R}^{n \times (n-|\alpha|+t+1)},$$

where $t := \sum_{i=1}^{\ell} t_i + \ell - 1$. And $e \in \mathcal{R}(U)$.

Sets for Intersecting Cliques/Faces

$\alpha_1 := 1\!:\!(\bar{k}_1 + \bar{k}_2); \quad \alpha_2 := (\bar{k}_1 + 1)\!:\!(\bar{k}_1 + \bar{k}_2 + \bar{k}_3)$



For each clique $|\alpha| = k$, we get a corresponding face/subspace ($k \times r$ matrix) representation. We now see how to *complete* the union of two cliques, α_1, α_2, that intersect.

Two (Intersecting) Clique Reduction/Subsp. Repres.

Let:

- $\alpha_1, \alpha_2 \subseteq 1\!:\!n; \quad k := |\alpha_1 \cup \alpha_2|$
- for $i = 1,2$: $\bar{D}_i := D[\alpha_i] \in \mathcal{E}^{k_i}$, embedding dimension t_i;
- $B_i := \mathcal{K}^\dagger(\bar{D}_i) = \bar{U}_i S_i \bar{U}_i^\top$, $\bar{U}_i \in \mathcal{M}^{k_i \times t_i}$, $\bar{U}_i^\top \bar{U}_i = I_{t_i}$, $S_i \in \mathcal{S}^{t_i}_{++}$;
- $U_i := \begin{bmatrix} \bar{U}_i & \frac{1}{\sqrt{k_i}} e \end{bmatrix} \in \mathcal{M}^{k_i \times (t_i+1)}$; and $\bar{U} \in \mathcal{M}^{k \times (t+1)}$ satisfies $\boxed{\mathcal{R}(\bar{U}) = \mathcal{R}\left(\begin{bmatrix} U_1 & 0 \\ 0 & I_{\bar{k}_3} \end{bmatrix}\right) \cap \mathcal{R}\left(\begin{bmatrix} I_{\bar{k}_1} & 0 \\ 0 & U_2 \end{bmatrix}\right), \text{ with } \bar{U}^\top \bar{U} = I_{t+1}}$
- $U := \begin{bmatrix} \bar{U} & 0 \\ 0 & I_{n-k} \end{bmatrix} \in \mathcal{M}^{n \times (n-k+t+1)}$ and $\begin{bmatrix} V & \frac{U^\top e}{\|U^\top e\|} \end{bmatrix} \in \mathcal{M}^{n-k+t+1}$ be orthogonal.

Then

$$\boxed{\begin{aligned} \underline{\underline{\bigcap_{i=1}^{2} \text{face}\, \mathcal{K}^\dagger\left(\mathcal{E}^n(\alpha_i, \bar{D}_i)\right)}} &= \left(U \mathcal{S}_+^{n-k+t+1} U^\top\right) \cap \mathcal{S}_C \\ &= (UV)\mathcal{S}_+^{n-k+t}(UV)^\top \end{aligned}}$$

Expense/Work of (Two) Clique/Facial Reductions

Subspace Intersection for Two Intersecting Cliques/Faces

Suppose:

$$U_1 = \begin{bmatrix} U_1' & 0 \\ U_1'' & 0 \\ 0 & I \end{bmatrix} \quad \text{and} \quad U_2 = \begin{bmatrix} I & 0 \\ 0 & U_2'' \\ 0 & U_2' \end{bmatrix}$$

Then:

$$U := \begin{bmatrix} U_1' \\ U_1'' \\ U_2'(U_2'')^\dagger U_1'' \end{bmatrix} \quad \text{or} \quad U := \begin{bmatrix} U_1'(U_1'')^\dagger U_2'' \\ U_2'' \\ U_2' \end{bmatrix}$$

($Q_1 =: (U_1'')^\dagger U_2'', Q_2 = (U_2'')^\dagger U_1''$ orthogonal/rotation)
(Efficiently) satisfies

$$\mathcal{R}(U) = \mathcal{R}(U_1) \cap \mathcal{R}(U_2)$$

Two (Intersecting) Clique Explicit Delayed Completion

Let:

- Hypotheses of intersecting Theorem (Thm 2) holds
- $\bar{D}_i := D[\alpha_i] \in \mathcal{E}^{k_i}$, for $i = 1, 2$, $\beta \subseteq \alpha_1 \cap \alpha_2, \gamma := \alpha_1 \cup \alpha_2$
- $\bar{D} := D[\beta]$ with embedding dimension r
- $B := \mathcal{K}^\dagger(\bar{D}), \quad \bar{U}_\beta := \bar{U}(\beta, :)$, where $\bar{U} \in \mathcal{M}^{k\times(t+1)}$ satisfies intersection equation of Thm 2
- $\begin{bmatrix} \bar{V} & \frac{\bar{U}^\top e}{\|\bar{U}^\top e\|} \end{bmatrix} \in \mathcal{M}^{t+1}$ be orthogonal.
- $\boxed{Z := (J\bar{U}_\beta \bar{V})^\dagger B((J\bar{U}_\beta \bar{V})^\dagger)^\top}$.

<u>THEN</u> $t = r$ in Thm 2, and $Z \in \mathcal{S}^r_+$ is the unique solution of the equation $(J\bar{U}_\beta \bar{V})Z(J\bar{U}_\beta \bar{V})^\top = B$, and the exact completion is

$$\boxed{D[\gamma] = \mathcal{K}\left(PP^\top\right)} \quad \text{where} \quad \boxed{P := UVZ^{\frac{1}{2}} \in \mathbb{R}^{|\gamma|\times r}}$$

Completing SNL (Delayed use of Anchor Locations)

Rotate to Align the Anchor Positions

- Given $P = \begin{bmatrix} P_1 \\ P_2 \end{bmatrix} \in \mathbb{R}^{n \times r}$ such that $D = \mathcal{K}(PP^\top)$
- Solve the orthogonal Procrustes problem:

$$\begin{array}{ll} \min & \|A - P_2 Q\| \\ \text{s.t.} & Q^\top Q = I \end{array}$$

$P_2^\top A = U \Sigma V^\top$ SVD decomposition; set $Q = UV^\top$;
(Golub/Van Loan'79, Algorithm 12.4.1)

- Set $X := P_1 Q$

Summary: Facial Reduction for Cliques

- Using the basic theorem: each clique corresponds to a Gram matrix/corresponding subspace/corresponding face of SDP cone (implicit rank reduction)
- In the case where two cliques intersect, the union of the cliques correspond to the (efficiently computable) intersection of the corresponding faces/subspaces
- Finally, the positions are determined using a Procrustes problem

Results (from 2010) - Random Noisless Problems

- 2.16 GHz Intel Core 2 Duo, 2 GB of RAM
- Dimension $r = 2$
- Square region: $[0,1] \times [0,1]$
- $m = 9$ anchors
- Using only Rigid Clique Union and Rigid Node Absorption
- Error measure: Root Mean Square Deviation

$$\text{RMSD} = \left(\frac{1}{n} \sum_{i=1}^{n} \| p_i - p_i^{\text{true}} \|^2 \right)^{1/2}$$

Results - Large n (SDP size $O(n^2)$)

n # of Sensors Located

n # sensors \ R	0.07	0.06	0.05	0.04
2000	2000	2000	1956	1374
6000	6000	6000	6000	6000
10000	10000	10000	10000	10000

CPU Seconds

# sensors \ R	0.07	0.06	0.05	0.04
2000	1	1	1	3
6000	5	5	4	4
10000	10	10	9	8

RMSD (over located sensors)

n # sensors \ R	0.07	0.06	0.05	0.04
2000	$4e{-16}$	$5e{-16}$	$6e{-16}$	$3e{-16}$
6000	$4e{-16}$	$4e{-16}$	$3e{-16}$	$3e{-16}$
10000	$3e{-16}$	$5e{-16}$	$4e{-16}$	$4e{-16}$

Results - N Huge SDPs Solved

Large-Scale Problems

# sensors	# anchors	radio range	RMSD	Time
20000	9	.025	$5e-16$	25s
40000	9	.02	$8e-16$	1m 23s
60000	9	.015	$5e-16$	3m 13s
100000	9	.01	$6e-16$	9m 8s

Size of SDPs Solved: $N = \binom{n}{2}$ (# vrbls)

$\mathcal{E}_n(\text{density of } \mathcal{G}) = \pi R^2$; $M = \mathcal{E}_n(|E|) = \pi R^2 N$ (# constraints)

Size of SDP Problems:

$M = [3{,}078{,}915 \quad 12{,}315{,}351 \quad 27{,}709{,}309 \quad 76{,}969{,}790]$

$N = 10^9 \, [0.2000 \quad 0.8000 \quad 1.8000 \quad 5.0000]$

Noisy SNL Case

200 Sensors; [-0.5,0.5] box; noise 0.05; radio range 0.1

- use sum of exposing vectors rather than intersection of faces obtained from cliques to do facial reduction
- use motivation: roundoff error cancels

show video

Thanks for your attention!

Facial Reduction for Cone Optimization with Applications to Systems of Polynomial Equations, Sensor Network Localization, and Molecular Conformation

Henry Wolkowicz
Dept. Combinatorics and Optimization
University of Waterloo

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