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STRICT CONVEX REGULARIZATIONS, PROXIMAL POINTS AND AUGMENTED LAGRANGIANS

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ABSTRACT. Proximal Point Methods (PPM) can be traced to the pioneer works of Moreau [15], Martinet [13, 14] and Rockafellar [19, 18] who used as regularization function the square of the Euclidean norm.

In this work, we study PPM in the context of optimization and we derive a class of such methods which contains Rockafellar's result. We also present a less stringent criterion to the acceptance of an approximate solution to the subproblems that arise in the inner loops of PPM.

Moreover, we introduce a new family of augmented Lagrangian methods for convex constrained optimization, that generalizes the P_E^+ class presented in [1].

Keywords: proximal points methods, augmented Lagrangians, convex programming.

RESUMO Os primeiros trabalhos sobre Métodos de Ponto Proximal (MPP) foram escritos por Moreau [15], Martinet [13, 14] e Rockafellar [19, 18]. Estes autores usaram o quadrado da norma euclidiana como função de regularização.

Neste artigo, estudamos o MPP no contexto de otimização e apresentamos uma generalização dos resultados de Rockafellar. Nós também intorduzimos um critério menos rigoroso para a aceitação de uma solução aproximada dos problemas regularizados resolvidos no passo interno do MPP.

Em seguida, apresentamos uma nova família de métodos de lagrangianos aumentados que generaliza a classe P_E^+ de [1].

Palavras chave: métodos de ponto proximal, métodos de lagrangianos aumentados, otimização convexa.

1. INTRODUCTION

In recent years, Proximal Point Methods (PPM) have been receiving plenty of attention in the literature. These methods can be characterized roughly along two main lines: Proximal Point Methods with embedded penalties (typically Bregman distances and φ-divergences [3, 23, 10, 11, 9]) and "pure regularization" methods. The classical method in the last approach is presented in [19]: at each iteration, one calculate

$$x^{i+1} = \operatorname*{argmin}_{x \in \mathbb{R}^n} \left\{ f(x) + \frac{1}{2} \|x - x^i\|_2^2 \right\},$$

where $f : \mathbb{R}^n \to (-\infty, \infty]$ is the function we want to minimize.

In this article, we prove the convergence of a generalization of the classical PPM where the square of the Euclidean norm is substituted by a strict convex function with null gradient at the origin. We also show that the subproblems may be solved with fixed relative precision.

The remainder of this paper is organized as follows: in Section 2, we introduce a generalization of the PPM, that we call ϕ-PPM, and we prove a convergence theorem. In Section 3, we weaken the assumption of exact solution to the subproblems arising in the ϕ-PPM. In Section 4, we derive a new family of augmented Lagrangians based on the exact version of the ϕ-PPM. Some final comments are presented in Section 5, including a discussion of the limitations of the approach used here.

2. Proximal Point Methods and Strictly Convex Functions

In this section, we consider the problem of minimizing a convex function, $f(\cdot)$, in $\mathbb{R}^n$. We assume that:

Assumption 1. $f : \mathbb{R}^n \to (-\infty, \infty]$ is convex, proper, lower semi-continuous (lsc) and bounded below.   ∎

To solve this minimization problem, we introduce a generalized proximal method based on a regularization function $\phi : \mathbb{R}^n \to (-\infty, \infty]$:

ϕ-Proximal Point Method (ϕ-PPM)

Let $\{\alpha_i\}_{i \in \mathbb{N}}$ be a sequence of positive real numbers bounded above by $\widetilde{\alpha} > 0$.

1. *Start with some $x^1 \in \operatorname{dom} f$.*
2. *Calculate*

$$(P_i) \qquad x^{i+1} \doteq \underset{x \in \mathbb{R}^n}{\operatorname{argmin}} \left\{ f_i(x) \doteq f(x) + \alpha_i \phi(x - x^i) \right\},$$

If $x^{i+1} = x^i$, stop.

                                                                                                        ∎

Where $\phi(\cdot)$ obey the following assumption:

Assumption 2. The function $\phi(\cdot)$ is strictly convex and lsc, $\phi(0) = 0$ and $\phi(\cdot)$ is differentiable at the origin with $\nabla\phi(0) = 0$.[1]

Note that this assumption implies that $\phi(\cdot)$ is inf-compact, *i.e.*, the level set

$$L_\lambda \doteq \{x \mid \phi(x) \leqq \lambda\}$$

is compact for all λ, since $L_0 = \{x \mid \phi(x) \leqq 0\} = \{0\}$ (see 8.7.1 in [17]).

Note that the sequence $\{x^i\}_{i \in \mathbb{N}}$ is well defined. In fact, Assumptions 1 and 2 guarantee that $f_i(\cdot)$ is inf-compact, hence it attains its minimum. Furthermore, $f_i(\cdot)$ is strictly convex, due to the strict convexity of $\phi(\cdot)$, hence the minimizer is unique.

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[1] The assumption that $\phi(0) = 0$ is not necessary, but it simplifies almost all expressions. In particular, it implies that $\phi(\cdot)$ is non-negative.

Another important remark is that the ϕ-PPM has as fixed points the minimizers of $f(\cdot)$. This is a trivial consequence the assumption that $\nabla\phi(0) = 0$.

We will start the convergence analysis of the ϕ-PPM by presenting an auxiliary lemma that characterizes some important properties of $\phi(\cdot)$ near the origin.

Lemma 1. *Let $\phi(\cdot)$ be a function under Assumption 2, then for any sequence $\{z^i\}_{i \in \mathbb{N}}$ the following statements are equivalent:*

(i). $\phi(z^i) \to 0$;

(ii). $z^i \to 0$;

(iii). *There is a $N > 0$ such that for all $i > N$, $\phi(\cdot)$ is subdifferentiable at z^i. Moreover $\forall i > N$, $\forall \gamma^i \in \partial\phi(z^i)$, $\gamma^i \to 0$.*

(iv). *There is a $N > 0$ such that for all $i > N$, $\phi(\cdot)$ is subdifferentiable at z^i. Moreover $\forall i > N$, $\forall \gamma^i \in \partial\phi(x^i)$, $\langle \gamma^i, z^i \rangle \to 0$.*

Proof.

1. $(i) \Rightarrow (ii)$. If $\phi(z^i) \to 0$ then $\{z^i\}_{i \in \mathbb{N}}$ is bounded, as $\phi(\cdot)$ is inf-compact. Let $\{z^i\}_{i \in \mathcal{K}}$ be any convergent subsequence of $\{z^i\}_{i \in \mathbb{N}}$. Since $\phi(\cdot)$ is lsc it follows that

$$\phi(\bar{z}) \leqq \lim_{i \in \mathcal{K}} \phi(z^i) = 0 = \min_{z \in \mathbb{R}^n} \{\phi(z)\}.$$

   Then $\bar{z}$ is the argument that minimize $\phi(\cdot)$, *i.e.* the origin.

2. $(ii) \Rightarrow (iii)$. Since $z^i \to 0$ there is an $N > 0$ such that for all $i > N$, z^i is in the interior of dom ϕ where $\phi(\cdot)$ is subdifferentiable. For $i > N$, let $\gamma^i \in \partial\phi(z^i)$, this sequence is bounded(see Theorem 24.7 in [17]) and, due to the outer semi-continuity (osc) of $\partial\phi(\cdot)$, all accumulations points of γ^i must be in $\partial\phi(0) = \{0\}$.

3. $(iii) \Rightarrow (iv)$. It suffices to show that $\{z^i\}_{i \in \mathbb{N}}$ is bounded. Since $\gamma^i \to 0$ and

$$\frac{\langle \gamma^i, z^i \rangle}{\|z^i\|} \geqq \frac{\phi(z^i) - \phi(0)}{\|z^i\|} = \frac{\phi(z^i)}{\|z^i\|} \geqq 0,$$

   it follows that

$$\frac{\phi(z^i)}{\|z^i\|} \to 0.$$

   Then, $\{z^i\}_{i \in \mathbb{N}}$ must be bounded, otherwise we would have a contradiction with the inf-compactness of $\phi(\cdot)$, which is equivalent to level coercitivity (see 3.27 in [20]).

4. $(iv) \Rightarrow (i)$. $\langle \gamma^i, z^i \rangle \geqq \phi(z^i) - \phi(0) = \phi(z^i) \geqq 0$, the result follows.

$\square$

Now we can prove the convergence theorem for the ϕ-PPM.

Theorem 1. *Under Assumptions 1 and 2, any accumulation point of the sequence $\{x^i\}_{i \in \mathbb{N}}$ generated by the ϕ-PPM is a minimizer of $f(\cdot)$ in $\mathbb{R}^n$.*

Proof. Let $\widetilde{\alpha}$ be an upper bound of $\{\alpha_i\}_{i \in \mathbb{N}}$. In order to avoid technical difficulties associated with a vanishing subsequence of α_i we define:

$$\widetilde{x}^i \doteq \operatorname*{argmin}_{x \in \mathbb{R}^n} \{ f(x) + \widetilde{\alpha} \phi(x - x^i) \}.$$

Clearly,

$$f(\widetilde{x}^i) + \widetilde{\alpha} \phi(\widetilde{x}^i - x^i) \leqq f(x^{i+1}) + \widetilde{\alpha} \phi(x^{i+1} - x^i)$$

$$f(x^{i+1}) + \alpha_i \phi(x^{i+1} - x^i) \leqq f(\widetilde{x}^i) + \alpha_i \phi(\widetilde{x}^i - x^i)$$

The above inequalities and $\widetilde{\alpha} \geqq \alpha_i$ imply that

$$f(x^{i+1}) \leqq f(\widetilde{x}^i),$$

Hence

$$f(x^i) \geqq f(\widetilde{x}^i) + \widetilde{\alpha} \phi(\widetilde{x}^i - x^i) \geqq f(x^{i+1}) + \widetilde{\alpha} \phi(\widetilde{x}^i - x^i).$$

Since, by Assumption 1, $f(\cdot)$ is bounded below we have:

$$0 = \lim_{i \to \infty} f(x^i) - f(x^{i+1}) \geqq \widetilde{\alpha} \phi(\widetilde{x}^i - x^i) \geqq 0.$$

Then

(1)
$$\phi(\widetilde{x}^i - x^i) \to 0.$$

The definition of $\widetilde{x}^i$ ensures that there are $\widetilde{\gamma}_f^i \in \partial f(\widetilde{x}^i)$ and $\widetilde{\gamma}_\phi^i \in \partial \phi(\widetilde{x}^i - x^i)$ such that

$$\widetilde{\gamma}_f^i + \widetilde{\alpha} \widetilde{\gamma}_\phi^i = 0.$$

From equation 1 and Lemma 1, it follows that:

$$\widetilde{x}^i - x^i \to 0 \quad \text{and} \quad \widetilde{\gamma}_f^i = -\widetilde{\alpha} \widetilde{\gamma}_\phi^i \to 0.$$

Now, let $\{x^i\}_{i \in \mathcal{K}}$ be any convergent subsequence of $\{x^i\}_{i \in \mathbb{N}}$, $x^i \to_{\mathcal{K}} \bar{x}$. The above result implies that $\widetilde{x}^i \to_{\mathcal{K}} \bar{x}$ and, due to the outer semi-continuity of $\partial f(\cdot)$,

$$0 \in \partial f(\bar{x}).$$

$\square$

We conclude the analysis of the ϕ-PPM proving a technical lemma that will be used in Section 4.

Lemma 2. *Let $\{x^i\}_{i \in \mathbb{N}}$ be a sequence generated by the ϕ-PPM. If a subsequence $\{x^i\}_{i \in \mathcal{K}}$ converges to $\bar{x}$ then $x^{i+1} \to_{\mathcal{K}} \bar{x}$.*

Proof. Let us consider an $\epsilon > 0$ such that the open ball centered at the origin and with radius ϵ, $B(0, \epsilon)$, is contained in dom ϕ. We call K the minimum of $\phi(\cdot)$ outside this ball. Lemma 1 implies that $K > \phi(0)$.

Using the continuity of $\phi(\cdot)$ at the origin, there must be a closed ball $B[0, r]$ such that the maximum attained by $\phi(\cdot)$ in this ball is smaller than $K/2$.

Let N be the first index such that $\forall i > N$, $i \in \mathcal{K}$, $\|\bar{x} - x^i\| \leqq r$. We claim that $\forall i > N$, $i \in \mathcal{K}$, $\|x^{i+1} - x^i\| < \epsilon$.

If $\|x^{i+1} - x^i\| \geqq \epsilon$ we would have:

$$f(x^{i+1}) + \alpha_i \phi(x^{i+1} - x^i) \geqq f(x^{i+1}) + \alpha_i K$$
$$> f(\bar{x}) + \alpha_i \phi(\bar{x} - x^i).$$

The inequalities are consequence of the definitions and the fact that $\bar{x}$ is a minimizer of $f(\cdot)$, from Theorem 1. This contradicts the definition of x^{i+1}. $\qquad\square$

3. AN INEXACT VERSION OF ϕ-PPM

In [19], Rockafellar showed that instead of solving exactly the subproblem

$$\text{Find } x^{i+1} = \operatorname{argmin}\left\{f(x) + \frac{\alpha_i}{2}\|x - x^i\|^2\right\},$$

the PPM converges to a minimizer of $f(\cdot)$ if we find a x^{i+1} such that for some $\gamma_f^i \in \partial f(x^{i+1})$

$$(\text{A}') \qquad \|\gamma_f^i + \alpha_i(x^{i+1} - x^i)\| \leqq \sigma_i \alpha_i, \qquad \sum_{i=1}^{\infty} \sigma_i < \infty,$$

$$(\text{B}') \qquad \|\gamma_f^i + \alpha_i(x^{i+1} - x^i)\| \leqq \sigma_i \alpha_i \|x^{i+1} - x^i\|, \qquad \sum_{i=1}^{\infty} \sigma_i < \infty.$$

He used (A$'$) to prove convergence and (B$'$) to guarantee linear convergence rate.

This result was improved by Solodov and Svaiter in [22][2]. Adding a projection after each proximal step, they proved that it is enough to find x^{i+1} such that

$$\|\gamma_f^i + \alpha_i(x^{i+1} - x^i)\| \leqq \sigma \max\left\{\|\gamma_f^i\|,\ \alpha_i\|x^{i+1} - x^i\|\right\},$$

for some fixed σ is in $[0, 1)$. A similar result can be proved for more general Bregman distances, substituting the projection by another extra-gradient step [21]. They also proved linear convergence rate.

Inspired by the last results, we introduce a similar acceptance criterion. Under this criterion we prove convergence without the need for an extra-gradient step, but we do not analyze convergence rate. It must be noted that the results in [19, 22, 21] deal with the problem of finding zeroes for a maximal monotone operator and we constrain ourselves to the minimization of a convex function, where it can be shown that under the criterion of [22] no extra-gradient step is needed [7].

Theorem 2. *Suppose that Assumptions 1 and 2 hold. Let $\sigma \in [0, 1)$ and $\{\alpha_i\}_{i\in\mathbb{N}}$ be a positive real sequence bounded above by $\widetilde{\alpha}$. Let $\{x^i\}_{i\in\mathbb{N}}$ be any sequence generated*

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[2]The reader should keep in mind that the articles [19] and [22], deal with the case $\phi(\cdot) = \frac{1}{2}\|\cdot\|^2$.

iteratively such that for some $\gamma_f^i \in \partial f(x^{i+1})$ and $\gamma_\phi^i \in \partial \phi(x^{i+1} - x^i)$,

$$\text{(AC)} \qquad \|\gamma_f^i + \alpha_i \gamma_\phi^i\| \leqq \sigma \frac{\alpha_i \langle \gamma_\phi^i, x^{i+1} - x^i \rangle}{\|x^{i+1} - x^i\|}.$$

Suppose that one of the following conditions hold:

(i). *$\{\alpha_i\}_{i \in \mathbb{N}}$ is bounded below by some $\widehat{\alpha} > 0$,*

(ii). *The sequence $\Delta x^i \doteq x^{i+1} - x^i$ is contained in some compact, K, in the interior of $\operatorname{dom} \phi$,*

(iii). *There is an $\epsilon > 0$ such that for all $x \in \mathbb{R}^n$ and $\gamma_\phi \in \partial \phi(x)$*

$$\frac{\langle \gamma_\phi, x \rangle}{\|\gamma_\phi\| \|x\|} \geqq \epsilon,$$

then $\gamma_f^i \to 0$. In particular, any accumulation point of $\{x^i\}_{i \in \mathbb{N}}$ is a minimizer of $f(\cdot)$.

Proof. In order to prove this result, we shall consider, by contradiction, a subsequence $\{\gamma_f^i\}_{i \in \mathcal{K}}$ such that $\gamma_f^i \nrightarrow_\mathcal{K} 0$.

As $0 \leqq \alpha_i \leqq \widetilde{\alpha}$, we can assume without the loss of generality that $\exists \bar{\alpha} \geqq 0$, $\alpha_i \to_\mathcal{K} \bar{\alpha}$. The basis for the proof are relations (2) and (3) below:

$$\begin{aligned} f(x^i) &\geqq f(x^{i+1}) + \langle \gamma_f^i, x^i - x^{i+1} \rangle \\ &= f(x^{i+1}) + \langle \alpha_i \gamma_\phi^i, x^{i+1} - x^i \rangle + \langle \gamma_f^i + \alpha_i \gamma_\phi^i, x^i - x^{i+1} \rangle \\ &\geqq f(x^{i+1}) + \alpha_i \langle \gamma_\phi^i, x^{i+1} - x^i \rangle - \|\gamma_f^i + \alpha_i \gamma_\phi^i\| \|x^{i+1} - x^i\| \\ &\geqq f(x^{i+1}) + (1 - \sigma) \alpha_i \langle \gamma_\phi^i, x^{i+1} - x^i \rangle, \end{aligned}$$

where the last inequality is a consequence of the acceptance criterion (AC). Therefore

$$(2) \qquad \alpha_i \langle \gamma_\phi^i, x^{i+1} - x^i \rangle \to 0.$$

On the other, using (AC) once more:

$$(3) \qquad \|\gamma_f^i\| \leqq 2\alpha_i \|\gamma_\phi^i\|.$$

The first case we consider is associated with $\bar{\alpha} > 0$ (automatically guaranteed if (i) holds). In this case, equation 2 implies that

$$\langle \gamma_\phi^i, x^{i+1} - x^i \rangle \to_\mathcal{K} 0.$$

Applying Lemma 1 and the above relation 3, it follows that $\gamma_f^i \to_\mathcal{K} 0$.

The next case is associated with $\bar{\alpha} = 0$. If condition (ii) holds, then $\forall i \in \mathcal{K}$, $\gamma_\phi^i \in \partial \phi(K)$ and therefore $\{\gamma_\phi^i\}_{i \in \mathcal{K}}$ is bounded. Using equation 3 it follows that $\gamma_f^i \to_\mathcal{K} 0$.

If condition (iii) holds, by relation 2,

$$\alpha_i \|\gamma_\phi^i\| \|x^{i+1} - x^i\| \epsilon \to_\mathcal{K} 0.$$

Suppose, by contradiction, that there is a subsequence $\mathcal{K}' \subset \mathcal{K}$ and a $\delta > 0$ such that $\forall i \in \mathcal{K}'$, $\alpha_i \|\gamma_\phi^i\| > \delta$. Then we should have $\|x^{i+1} - x^i\| \to_{\mathcal{K}'} 0$. But, from Lemma 1,

this would imply that $\alpha_i \gamma_\phi^i \to_{\mathcal{K}'} 0$, a contradiction. Then we have $\alpha_i \gamma_\phi^i \to_{\mathcal{K}} 0$, and from equation 3, $\gamma_f^i \to_{\mathcal{K}} 0$.

Hence, in any case we contradict the existence of a subsequence such that $\gamma_f^i \not\to_{\mathcal{K}} 0$. Therefore $\gamma_f^i \to 0$ and the outer semi-continuity of $\partial f(\cdot)$ implies that any accumulation point of this sequence is a minimizer of $f(\cdot)$. $\qquad\square$

4. Augmented Lagrangians

In this section, we use the exact version of the ϕ-PPM, presented in Section 2, to derive a class of augmented Lagrangians for convex programming. This class is a generalization of the P_E^+ class presented in [1].

Through this section we are concerned with the following convex programming problem:

$$\text{(P)} \qquad \begin{cases} min & f(x) \\ s.t. & g(x) \leqq 0 \\ & x \in X^0 \end{cases}$$

where $f(\cdot)$ is a convex function from $\mathbb{R}^n$ to $\mathbb{R}$, $g(\cdot)$ is a function from $\mathbb{R}^n$ to $\mathbb{R}^m$ such that each component function, $g_i(\cdot)$, is convex and X^0 is a convex set. We also assume that its optimal value is finite. This problem will be sometimes be referred as the *primal* problem.

There is a concave maximization problem closely related to the primal problem, it is called the *minimax* dual problem:

$$\text{(D)} \qquad \begin{cases} max & F(\lambda) = \inf_{x \in X^0} \left\{ L(x, \lambda) \right\} \\ s.t. & \lambda \geqq 0 \end{cases}$$

where $L : \mathbb{R}^n \times \mathbb{R}^m \to \mathbb{R}$ is the Lagrangian function associated with (P):

$$L(x, \lambda) = f(x) + \langle \lambda, g(x) \rangle.$$

A revision of duality is important as we shall treat augmented Lagrangian methods as the solution to the dual problem using proximal points methods (like in [18, 23, 2]).

4.1. Preliminary results.
The dual problem and its connection to the primal have been extensively studied [17, 5, 24, 8, 2] and, for the sake of completeness, we review the main results used in this section.

A key concept to duality theory is the convex (concave) conjugate of a function:

Definition 1. Let $f : \mathbb{R}^n \to [-\infty, \infty]$, the convex conjugate of $f(\cdot)$, denoted $f^*(\cdot)$, is the convex function, $f^* : \mathbb{R}^n \mapsto [-\infty, \infty]$, defined by:

$$f^*(x^*) = \sup_z \left\{ \langle z, x^* \rangle - f(z) \right\}.$$

Analogously, the concave conjugate of $f(\cdot)$, denoted $f_*(\cdot)$, is the concave function, $f_* : \mathbb{R}^n \mapsto [-\infty, \infty]$, defined by:

$$f_*(x^*) = \inf_z \big\{ \langle z, x^* \rangle - f(z) \big\}.$$

∎

One of the most important results in the theory of conjugate functions is the Fenchel's duality Theorem [17]. This theorem presents sufficient conditions to assert that the Fenchel's inequality,

(4) $$\inf_x \big\{ f(x) - g(x) \big\} \geqq \sup_{x^*} \big\{ g_*(x^*) - f^*(x^*) \big\},$$

holds as an equality (strong duality theorem). In [16], Rockafellar characterizes the points where $f(\cdot) - g(\cdot)$ achieve its minimum if strong duality holds.

Theorem 3. *(Fenchel's Duality Theorem [17]). Let $f(\cdot)$ be a proper convex function on $\mathbb{R}^n$, and let $g(\cdot)$ be a proper concave function on $\mathbb{R}^n$. One has*

$$\inf_x \big\{ f(x) - g(x) \big\} = \sup_{x^*} \big\{ g_*(x^*) - f^*(x^*) \big\},$$

if either of the following conditions is satisfied:

1. $\mathrm{ri}(\mathrm{dom}\, f) \cap \mathrm{ri}(\mathrm{dom}\, g) \neq \emptyset$;

2. $f(\cdot)$ *is lsc, $g(\cdot)$ upper semi-continuous (usc), and* $\mathrm{ri}(\mathrm{dom}\, g_*) \cap \mathrm{ri}(\mathrm{dom}\, f^*) \neq \emptyset$.

Moreover, Under (1) the supremum is attained at some x^*, while under (2) the infimum is attained at some x; if (1) and (2) both hold, the infimum and supremum are necessarily finite. ∎

Theorem 4. *(Rockafellar [16]) Let $f(\cdot)$ $(g(\cdot))$ be a proper convex (concave) function on $\mathbb{R}^n$. Suppose Fenchel's inequality holds as an equality. Then, $\bar{x}^*$ is a point where $f(\cdot) - g(\cdot)$ achieves its minimum, if and only if $\partial f(\bar{x})$ and $\partial g(\bar{x})$ have some $\bar{x}^*$ in common. Moreover, such vectors $\bar{x}^*$ are then precisely the points where $g_*(\cdot) - f^*(\cdot)$ achieves its maximum.* ∎

The conjugacy leads to an important relationship between the primal optimal value and the dual objective function. In order to study this, it is convenient to introduce.

Proposition 1. (Laurent 7.2 [12]) *Let $v(\cdot)$ denote the perturbation function associated with the optimization problem (P)*

$$v(y) \doteq \inf_{\{x \in X^0 | g(x) \leqq y\}} \big\{ f(x) \big\}, \qquad \forall y \in \mathbb{R}^m,$$

and let $F(\cdot)$ be objective function of the dual problem (D). Then, for all $\lambda \in \mathbb{R}^m_+$ we have:

$$F(\lambda) = -v^*(-\lambda).$$

∎

Another important concept to augmented Lagrangians methods is:

Definition 2. We call a function $P : \mathbb{R}^m \to (-\infty, \infty]$ a penalty function if it is convex proper and non-decreasing. ∎

And again, conjugacy leads to interesting bridges between primal and dual problems.

Proposition 2. (Bertsekas 5.4.5 [2]) *Let $P(\cdot)$ be a penalty function, $v(\cdot)$ be the perturbation function and $F(\cdot)$ be the dual objective function. If the relative interiors of the effective domains of $v(\cdot)$ and $P(\cdot)$ intersect or the relative interiors of the effective domains of $F(\cdot)$ and $P^*(\cdot)$ intersect, then the following equalities are valid:*

$$\inf_{x \in X^0} \left\{ f(x) + P(g(x)) \right\} = \inf_{y \in \mathbb{R}^m} \left\{ v(y) + P(y) \right\} = \sup_{\lambda \geq 0} \left\{ F(\lambda) - P^*(\lambda) \right\}.$$

∎

Since the "monotonicity" property is essential to penalty functions, we shall characterize this property in a convenient way to our presentation.

Proposition 3. *Let $h(\cdot)$ be a lower semi-continuous proper convex function. $h(\cdot)$ is non-decreasing if and only if its conjugate $h^*(\cdot)$ is such that:*

$$h^*(x) = h^*(\cdot) + \delta(\cdot \mid \mathbb{R}^n_+),$$

i.e., $\operatorname{dom} h^* \subset \mathbb{R}^n_+$.

Proof. This is a very simple result whose proof we present only because we could not find any reference to it.

1. Suppose that $h(\cdot)$ is non-decreasing.

   Take any $y \in \mathbb{R}^n$ such that $y_j < 0$. Let $x \in \operatorname{dom} h$ and let e^j denote the j-th vector of the canonical basis, then

   $$\forall \alpha \geq 0, \ h^*(y) \geq \langle x - \alpha e^j, y \rangle - h(x - \alpha e^j)$$
   $$\geq \langle x, y \rangle + \alpha |y_j| - h(x) \Rightarrow$$
   $$h^*(y) = \infty.$$

2. Suppose that $h^*(\cdot) \equiv +\infty$ out of the positive orthant, then

   $$h(x) = h^{**}(x) = \sup_y \left\{ \langle y, x \rangle - h^*(y) - \delta(y \mid \mathbb{R}^n_+) \right\}$$
   $$= \sup_{y \geq 0} \left\{ \langle y, x \rangle - h^*(y) \right\}.$$

Now, given $a \geq b$, for all $y \geq 0$ we have

$$\langle y, a \rangle \geq \langle y, b \rangle \Rightarrow$$
$$\langle y, a \rangle - h^*(y) \geq \langle y, b \rangle - h^*(y) \Rightarrow$$
$$h(a) \geq h(b).$$

□

4.2. Relationship between augmented Lagrangians and the ϕ-PPM.

If we apply the ϕ-PPM to the dual, we get the following iteration step:

$$\lambda^{i+1} = \operatorname*{argmax}_{\lambda \geqq 0} \left\{ F(\lambda) - \alpha_i \phi(\lambda - \lambda^i) \right\}$$

$$= \operatorname*{argmax}_{\lambda(\geqq 0)} \left\{ F(\lambda) - \alpha_i \phi(\lambda - \lambda^i) - \delta(\lambda \mid \mathbb{R}_+^m) \right\}.$$

In view of the above expression, it is reasonable to use Proposition 2 to derive a primal step which would help to compute the iteration of the proximal method. The penalty function that is natural to consider is:

$$P(y, \lambda, \alpha) \doteq \left(\alpha \phi(\cdot - \lambda) + \delta(\cdot \mid \mathbb{R}_+^m) \right)^*(y).$$

Note that $P(\cdot, \lambda, \alpha)$ is the convex conjugate of a function that is proper, convex and inf-compact, and hence $0 \in \operatorname{int} \operatorname{dom} P(\cdot, \lambda, \alpha)$ (see [6], 1.3.10), therefore we may apply Proposition 2. Moreover, this penalty is differentiable, since it is the convex conjugate of a *strictly* convex function (see [6], Theorem 4.1.1).

We conclude that:

$$\inf_{x \in X^0} \left\{ f(x) + P(g(x), \lambda^i, \alpha_i) \right\} = \inf_{y \in \mathbb{R}^m} \left\{ v(y) + P(y, \lambda^i, \alpha_i) \right\}$$

$$= \sup_{\lambda \geqq 0} \left\{ F(\lambda) - P^*(\lambda, \lambda^i, \alpha_i) \right\}.$$

Let $\bar{x}$ be a point where the infimum on the penalized primal problem attained. It is clear that $f(\bar{x}) = v(g(\bar{x}))$. Then, if we call $\bar{u} \doteq g(\bar{x})$, we get the equality:

$$v(\bar{u}) + P(\bar{u}, \lambda^i, \alpha_i) = \inf_{y \in \mathbb{R}^m} \left\{ v(y) + P(y, \lambda^i, \alpha_i) \right\}$$

$$= \sup_{\lambda \geqq 0} \left\{ F(\lambda) - P^*(\lambda, \lambda^i, \alpha_i) \right\}.$$

From Theorem 4 we know that

$$\lambda^{i+1} = \operatorname*{argmax}_{\lambda \geqq 0} \left\{ F(\lambda) - P^*(\lambda, \lambda^i, \alpha_i) \right\} \subset \partial_y P(\bar{u}, \lambda^i, \alpha_i) = \left\{ \nabla_y P(\bar{u}, \lambda^i, \alpha_i) \right\}.$$

Based on this ideas we can formulate the following primal-dual method:

Generalized Augmented Lagrangian

1. *Initialization: Take any λ^1 dual feasible.*
2. *If λ^i is not a dual solution:*
   - *Calculate the point $x^i \in \mathbb{R}^n$ as a solution to the problem:*

$$\begin{cases} \min & f(x) + P(g(x), \lambda^i, \alpha_i) \\ s.t. & x \in X^0 \end{cases}$$

   where

$$P(y, \lambda^i, \alpha_i) := \left(\alpha_i \phi(\cdot - \lambda^i) + \delta(\cdot \mid \mathbb{R}_+^m) \right)^*(y).$$

- *Let $\lambda^{i+1} \doteq \nabla_y P(g(x^i), \lambda^i, \alpha_i)$.*

∎

Now, we can formulate the main result of this section:

Theorem 5. *If the penalized primal problems have a solution, then the proximal point method applied to the dual problem is equivalent to the generalized augmented Lagrangian method. This implies that every limit point of the generated sequence, $\{\lambda^i\}_{i \in \mathbb{N}}$, is a solution to the dual problem.*

Proof. It is a direct consequence of the arguments presented before the algorithm and the convergence of the ϕ-PPM (Theorem 1). □

The above results lead us to ask if the generated sequence, $\{\lambda^i\}_{i \in \mathbb{N}}$, has any accumulation point. The next theorem is well known guarantees the existence of accumulation points.

Theorem 6. *The level sets of the dual objective function are compact if, and only if Slater's constraint qualification is valid.*

Proof. For a proof see [4]. □

The above results correspond to convergence theorems for the dual problem, but our main objective is to solve the primal. Hence, we need to show that any accumulation point of the unconstrained minima calculated in the augmented Lagrangian method, $\{x^i\}_{i \in \mathbb{N}}$, is a solution of the original problem (P).

4.3. Primal sequence. We first present a condition that guarantee the existence of the *primal sequence*:

Theorem 7. *If the solution set of (P) is bounded, then the level sets of the penalty function $P(\cdot, \lambda, \alpha)$ are compact for any $\lambda \geqq 0$ and $\alpha > 0$. This implies that the primal step in the generalized augmented Lagrangian is well defined.*

Proof. This proof is a small generalization of the proof of Proposition 5.7 in [1], considering here non-separable functions. It is presented in an appendix. □

We were are not able to give a proof of the boundedness of the primal sequence. However, it should be stressed that Proposition 5.10 of [1] presents this result for separable penalties[3]. Moreover, following the proof of this result it is easy to verify that that $\{x^i\}_{i \in \mathbb{N}}$ is bounded even with non-separable penalties, if the objective function has bounded level sets.

Theorem 8. *If the primal problem satisfies Slater's constraint qualification and $f(\cdot)$ and $g(\cdot)$ are continuous, then any accumulation point of the primal sequence is a solution to the primal problem.*

---

[3]$P(y, \lambda, \alpha) = \sum_{i=1}^{m} p_i(y_i, \lambda_i, \alpha)$.

Proof. Let $\{x^i\}_{i \in \mathcal{K}}$ be any convergent subsequence of primal sequence, $\{x^i\}_{i \in \mathbb{N}}$, $x^i \to_{\mathcal{K}}$ $\bar{x}$. Since the dual sequence is bounded we consider that $\{\lambda^i\}_{i \in \mathcal{K}}$ is also convergent to a point λ^*. Lemma 2 implies that $\lambda^{i+1} \to_{\mathcal{K}} \lambda^*$ and, using Lemma 1, $\forall \gamma_\phi^i \in \partial\phi(\lambda^{i+1} - \lambda^i)$, $\gamma_\phi^i \to_{\mathcal{K}} 0$.

We divide the proof in two parts, based on above comments:

1. Using the algorithm, we know that:

$$\lambda^{i+1} = \nabla_y P(g(x^i), \lambda^i, \alpha_i) \Leftrightarrow g(x^i) \in \partial(\phi(\lambda^{i+1} - \lambda^i) + \delta(\lambda^{i+1} \mid \mathbb{R}_+^m)).$$

This is equivalent to the existence of subgradients $\gamma_\phi^i \in \partial\phi(\lambda^{i+1} - \lambda^i)$ and $\gamma_\delta^i \in \partial\delta(\lambda^{i+1} \mid \mathbb{R}_+^m)$, such that

(5) $$-g(x^i) + \alpha_i \gamma_\phi^i + \gamma_\delta^i = 0 \Leftrightarrow \gamma_\delta^i = g(x^i) - \alpha_i \gamma_\phi^i.$$

As $\gamma_\phi^i \to_{\mathcal{K}} 0$, it follows that $\gamma_\delta^i \to_{\mathcal{K}} g(\bar{x})$. Using the osc of the subdifferential and $\lambda^{i+1} \to_{\mathcal{K}} \lambda^*$, we get:

$$g(\bar{x}) \in \partial\delta(\lambda^* \mid \mathbb{R}_+^m) \Leftrightarrow$$
$$g(\bar{x}) \leqq 0 \text{ and } \langle \lambda^*, g(\bar{x}) \rangle = 0.$$

2. We already have established primal feasibility and complementary slackness. Let us prove optimality:

$$\sup_{\lambda \geqq 0}\{F(\lambda) - P^*(\lambda, \lambda^i, \alpha_i)\} = \inf_{x \in \mathbb{R}^n}\{f(x) + P(g(x), \lambda^i, \alpha_i)\}$$

By substituting in the above expressions the points where the inf and the sup are attained, we have:

$$F(\lambda^{i+1}) - P^*(\lambda^{i+1}, \lambda^i, \alpha_i) = f(x^i) + P(g(x^i), \lambda^i, \alpha_i) \Rightarrow$$

$$F(\lambda^{i+1}) = f(x^i) + P(g(x^i), \lambda^i, \alpha_i) + P^*(\lambda^{i+1}, \lambda^i, \alpha_i)$$
(6) $$\geqq f(x^i) + \langle g(x^i), \lambda^{i+1} \rangle.$$

Then, using the weak duality theorem and the established primal feasibility, we conclude that:

$$f(\bar{x}) \geqq v(0) \geqq F(\lambda^{i+1}) \geqq f(x^i) + \langle g(x^i), \lambda^{i+1} \rangle.$$

Taking limits in $\mathcal{K}$ and using the established complementary slackness, it follows that

$$f(\bar{x}) = v(0).$$

Then $\bar{x}$ is feasible and realizes the optimal value.   □

5. FINAL REMARKS

The results presented here can be viewed as twofold: the presentation of a new class of proximal point methods (including a strong result on imprecise inner loops) and the corresponding introduction of a new class of augmented Lagrangians.

5.1. The ϕ-PPM. It should be noted that the classical proximal point method [19] is equivalent to ϕ-PPM with the choice $\phi(x) = \|x\|_2^2$. In this case, Féjer monotonicity of the sequence generated by the algorithm with respect to minimizers set has been shown in [9, 11]. A trivial exercise is to show that Féjer monotonicity also holds for $\phi(x) = \theta(\|x\|_2)$ where $\theta : \mathbb{R} \to \mathbb{R}$ is differentiable convex function, strictly increasing onn $\mathbb{R}_+$. This is a direct consequence of a chain rule for subdifferentials in LH93-2 (Theorem 3.6.1). For these functions, the convergence of the sequence generated by the algorithm is guaranteed if the solution set is non-empty.

For more general regularization functions, Theorem 1 states that if there are accumulation points, all of them are solutions of the minimization problem, as usual in Nonlinear Programming algorithms.

An interesting point is that the result of Theorem 1 holds even if we compute the proximal step inexactly, with a non-vanishing precision, as stated in Theorem 2.

5.2. Augmented Lagrangians. The class of augmented Lagrangian methods presented here can be seen as a generalization of the P_E^+ class described in Bertsekas [1]. The main difference is that we do not impose coerciveness, *i.e.* we do not consider that the derivative of the penalty, $\nabla_y P(y, \bar\lambda, \bar\alpha)$, must go to infinity as $\|y\| \to \infty$. This is true as we can use a regularization whose effective domain is not $\mathbb{R}^n$. Typically, this allows for penalties that are asymptotically affine or even affine away from the origin, allowing for a potential bridge between the penalty functions here presented and exact penalties[4]. Examples of the penalties are presented in figure 1.

Another strong point in the above results is that the optimality of the primal accumulation points was easy to obtain, which is not the case when we consider augmented Lagrangians associated with proximal point methods based on Bregman distances or φ-divergences. This positive aspect can be seen as a consequence of the fact that the ϕ-PPM keeps the shape of the regularization instead of changing it to impose coerciveness near the boundary of $\mathbb{R}_+^m$.

Another difference between the P_E^+ class and the penalties presented here is that separability is not imposed, although it is natural to use separable penalties due to computational considerations.

A drawback of the augmented Lagrangian methods we introduce, is that the penalty functions are not twice differentiable on $\mathbb{R}^n$, due to the addition of $\delta(\cdot \mid \mathbb{R}_+^n)$ to the regularization term that generates such functions.
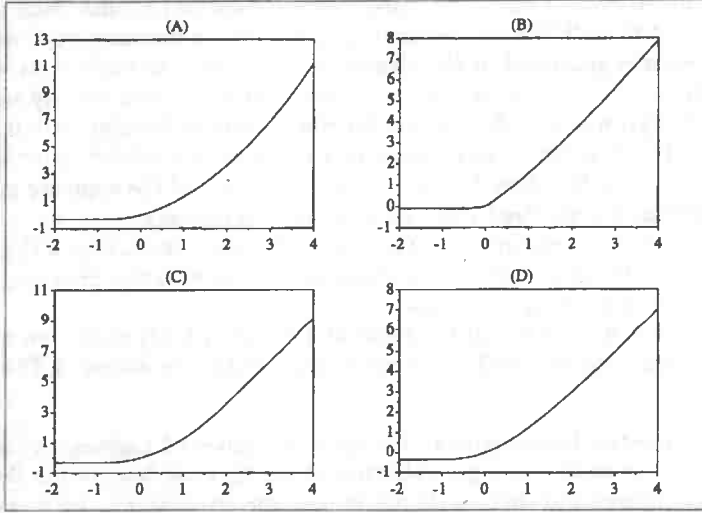
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[4]See Bertsekas [1], chapter 4.

FIGURE 1. Type of penalties: (A) The classical penalty, used in the standard augmented Lagrangian. (B) The penalty $P(x, \lambda) = x\lambda + \frac{3}{4}x^{\frac{4}{3}}$, derived from $\phi(x) = \frac{1}{4}x^4$. (C) The regularization function used is the classical $\phi(x) = \frac{1}{2}x^2$ only in a interval containing the origin. Outside this interval the function is considered equal to $+\infty$. This makes the penalty affine above a threshold point (2, in the example). (D) This penalty was generated using the regularization $\phi(x) = -\ln(\cos(x))$. Since $\phi'(x) = \tan(x)$, the penalty, will have bounded slope and asymptotically converges to an affine function.

APPENDIX A. EXISTENCE OF THE PRIMAL ITERATES

We will present the proof of Theorem 9, based on the concepts of recession directions and recession functions as presented in [17], chapters 8 and 9, whose notation we preserve. Initially we introduce the notation:

Definition 3. For any $\alpha > 0$ and $\lambda \geqq 0$, we will use the following abuse of notation:

$$\forall x \in \mathbb{R}^n, \quad P \circ g(x, \lambda, \alpha) \doteq P(g(x), \lambda, \alpha),$$

where $P(\cdot, \lambda, \alpha)$ is defined in Section 4.2.

Lemma 3. *Let $\alpha > 0$ and $\lambda \geq 0$. Let $\mathcal{R} \subset \mathbb{R}^n$ denote the intersection of the sets of all directions of recession of all the components of the constraint function $g(\cdot)$. Then,*

$$P \circ g0^+(h, \lambda, \alpha) = \begin{cases} 0, & \text{if } h \in \mathcal{R}; \\ \infty, & \text{if } h \notin \mathcal{R}. \end{cases}$$

Proof. Given any proper closed convex function, $f(\cdot)$, whose effective domain contains the origin, it holds:

$$(7) \qquad f0^+(h) = \lim_{t \to \infty} \frac{f(x + th) - f(x)}{t} = \lim_{t \downarrow 0} t f(h/t).$$

for any $x \in \mathrm{dom}\, f$ and any $h \in \mathbb{R}^n$ (Theorem 8.5 and Corollary 8.5.2 [17]).

We divide the proof in two steps:

1. $h \in \mathcal{R}$

From the definition of the penalty we have:

$$(8) \qquad P(\cdot, \lambda, \alpha) \geq -\alpha\phi(-\lambda).$$

And, since $h \in \mathcal{R}$:

$$g(x + th) \leq g(x), \ \forall t \geq 0, \ x \in \mathbb{R}^n.$$

Using the last two inequalities and the fact that the penalty is non-decreasing we conclude that:

$$-\alpha\phi(-\lambda) - P \circ g(x, \lambda, \alpha) \leq P \circ g(x + th, \lambda, \alpha) - P \circ g(x, \lambda, \alpha) \leq 0,$$

It follows (from 7) that:

$$P \circ g0^+(h, \lambda, \alpha) = 0.$$

2. $h \notin \mathcal{R}$.

Without loss of generality we will suppose that h is not a direction of recession of $g_1(\cdot)$. From (7) we conclude that there must be a $\bar{t}$ and a $\delta > 0$ such that for all $t < \bar{t}$

$$t(g_1(h/t)) > \delta.$$

We conclude that

$$tP\left(\frac{tg(h/t)}{t}, \lambda, \alpha\right) = t \sup_{z \geq 0} \left\{ \langle z, \frac{tg(h/t)}{t} \rangle - \alpha\phi(z - \lambda) \right\}$$

$$\geq t \sup_{\gamma \geq 0} \left\{ \langle \lambda + \gamma e^1, \frac{tg(h/t)}{t} \rangle - \alpha\phi(\gamma e^1) \right\}$$

$$\geq \langle \lambda, \frac{tg(h/t)}{t} \rangle + t \sup_{\gamma \geq 0} \left\{ \frac{\gamma\delta}{t} - \alpha\phi(\gamma e^1) \right\}$$

Taking limits for $t \downarrow 0$ we have:

$$P \circ g0^+(h, \lambda, \alpha) \geqq \langle \lambda, g0^+(h) \rangle + \limsup_{\substack{t \downarrow 0 \\ \gamma \geqq 0}} \left\{ \gamma \delta - t\alpha\phi(\gamma e^1) \right\}.$$

We claim that the limit above is ∞. To prove this assertion, given an $M > 0$ let $\gamma = 2M/\delta$ and t be small enough such that $t\alpha\phi(\frac{2M}{\delta}e^1) < M$. It follows that

$$\sup_{\gamma \geqq 0} \left\{ \gamma \delta - t\alpha\phi(\gamma e^1) \right\} \geqq \frac{2M}{\delta}\delta - M \geqq M.$$

$\square$

Theorem 9. *If the solution set of (P) is bounded, then the level sets of the penalty function $P(\cdot, \lambda, \alpha)$ are compact for any $\lambda \geqq 0$ and $\alpha > 0$. This implies that the primal step in the generalized augmented Lagrangian is well defined.*

Proof. From the previous lemma and Theorem 9.3 in [17] we have that:

$$\left(f(\cdot) + P(g(\cdot), \lambda, \alpha) \right)0^+(h) = \begin{cases} f0^+(h), & \text{if } h \in \mathcal{R}; \\ \infty, & \text{if } h \notin \mathcal{R}. \end{cases}$$

Remembering that the assumption that the solution set is compact implies that $f0^+(h) > 0$ whenever $h \in \mathcal{R}$, we get the desired result. $\square$

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