

DOCTORAL THESIS

Solving convex programming with simple convex constraints

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Date of Award:
2020

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Abstract

The problems we studied in this thesis are linearly constrained convex programming (LCCP) and nonnegative matrix factorization (NMF). The resolutions of these two problems are all closely related to convex programming with simple convex constraints. The work can mainly be described in the following three parts.

Firstly, an interior point algorithm following a parameterized central path for linearly constrained convex programming is proposed. The convergence and polynomial-time complexity are proved under the assumption that the Hessian of the objective function is locally Lipschitz continuous. Also, an initialization strategy is proposed, and some numerical results are provided to show the efficiency of the proposed algorithm.

Secondly, the path following algorithm is promoted for general barrier functions. A class of barrier functions is proposed, and their corresponding paths are proved to be continuous and converge to optimal solutions. Applying the path following algorithm to these paths provide more flexibility to interior point methods. With some adjustments, the initialization method is equipped to validate implementation and convergence.

Thirdly, we study the convergence of hierarchical alternating least squares algorithm (HALS) and its fast form (Fast HALS) for nonnegative matrix factorization. The coordinate descend idea for these algorithms is restated. With a precise estimation of objective reduction, some limiting properties are illustrated. The accumulation points are proved to be stationary points, and some adjustments are proposed to improve the implementation and efficiency.

Keywords: Linearly constrained convex programming; Interior point method; Nonnegative matrix factorization; Hierarchical alternating least squares algorithm.

Table of Contents

Declaration	i
Abstract	ii
Acknowledgements	iii
Table of Contents	iv
List of Tables	vi
List of Figures	vii
Chapter 1 Introduction	1
1.1 Interior Point Methods	2
1.1.1 Background of Interior Point Methods	2
1.1.2 Linearly Constrained Convex Programming	4
1.2 Nonnegative Matrix Factorization	7
1.3 Notation and Outline	9
1.3.1 Notation	9
1.3.2 Our Contribution and Outline	10
Chapter 2 The Parameterized Path Following Algorithm	12
2.1 The Parameterized Path Following Algorithm	12
2.1.1 The Parameterized Central Path	12
2.1.2 The Path Following Algorithm	16
2.2 Implementation and Convergence of the Path Following Algorithm . .	18
2.2.1 Implementation	18
2.2.2 Convergence	26

2.3	Initialization for Implementation	32
2.3.1	An Augmented Problem	33
2.3.2	Implementation Procedure	37
2.4	Numerical Tests	37
2.4.1	Different Conditions and Functions for Tests	37
2.4.2	Comparison with <i>fmincon</i> in Matlab	41
2.4.3	Characteristics of the Parameterized Path Following Algorithm	46
Chapter 3 Path Following Algorithm for General Barrier Functions		54
3.1	Paths for a Class of Barrier Function	54
3.2	Path Following Algorithm for General Barrier Functions	63
3.2.1	Construction of Path Following Algorithm	63
3.2.2	Implementation of the Path Following Algorithm	64
3.2.3	Convergence of the Path Following Algorithm	68
3.3	Initialization of the Path Following Algorithm	69
Chapter 4 Nonnegative Matrix Factorization		71
4.1	Hierarchical Alternating Least Squares Algorithm	71
4.2	Convergence for Hierarchical Alternating Least Squares Algorithm . .	74
4.3	Convergence for Fast Hierarchical Alternating Least Squares Algorithm	85
Bibliography		95
Curriculum Vitae		106