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CONVERGENCE OF A GRADIENT PROJECTION METHOD*

by

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Abstract

We consider the gradient projection method $x_{k+1} = P[x_k - \alpha_k \nabla f(x_k)]$ for minimizing a continuously differentiable function $f: H \to R$ over a closed convex subset X of a Hilbert space H, where $P(\cdot)$ denotes projection on X. The stepsize α_k is chosen by a rule of the Goldstein-Armijo type along the arc $\{P[x_k - \alpha \nabla f(x_k)] \mid \alpha \geq 0\}$. A convergence result for this iteration has been given by Bertsekas [1] and Goldstein [2] for particular types of convex sets X. We show the validity of this result regardless of the nature of X.

1. Introduction

We consider the problem

$$\begin{aligned} &\text{minimize} \quad f(x) \\ &\text{subject to } x \varepsilon X \end{aligned} \tag{1}$$

where $f : H \to R$ is a continuously Frechet differentiable real-valued function on a Hilbert space H, and X is a closed convex subset of H. The inner product and norm on H are denoted $<\cdot,\cdot>$ and $||\cdot||$ respectively. For any $x\varepsilon H$ we denote by $\nabla f(x)$ the gradient of f at x, and by P(x) the unique projection of x on X, i.e.

$$P(x) = \arg\min \{||z-x|| \mid z\varepsilon X\} , \forall x\varepsilon H. \tag{2}$$

We say that $x^*\varepsilon X$ is a stationary point for problem (1) if $x^* = P[x^*-\nabla f(x^*)]$.

For any $x\varepsilon X$ we consider the arc of points $x(\alpha)$, $\alpha \geq 0$ defined by

$$x(\alpha) = P[x-\alpha\nabla f(x)] , \quad \forall \quad \alpha \geq 0, \tag{3}$$

and the class of methods

$$x_{k+1} = x_k(\alpha_k) = P[x_k-\alpha_k\nabla f(x_k)], \qquad x_o\varepsilon X. \tag{4}$$

The positive stepsize α_k in (4) is chosen according to the rule

$$\alpha_k = \beta^{m_k} s \tag{5}$$

where m_k is the first nonnegative integer m for which

$$f(x_k) - f[x_k(\beta^m s)] \geq \sigma <\nabla f(x_k), x_k - x_k(\beta^m s)>, \tag{6}$$

and where $s > 0$, $\beta\varepsilon(0,1)$, and $\sigma\varepsilon(0,1)$ are given scalars.

The stepsize rule (5), (6) was first proposed in Bertsekas [1], and reduces to the well known Armijo rule for steepest descent when $X = H$.† It provides a simple and effective implementation of the projection method originally proposed by Goldstein [3] and Levitin and Poljak [4] where the stepsize α_k must be chosen from an interval that depends on a (generally unknown) Lipschitz constant for ∇f. One of the advantages of the rule (5),(6) is that, for linearly constrained problems, it tends to identify the active constraints at a solution more rapidly than other Armijo-like stepsize rules which search for an acceptable stepsize along the line segment connecting x_k and $x_k(s)$ (see e.g., Daniel [5], Polak [6]). The algorithm is quite useful for large-scale problems with relatively simple constraints, despite its limitation of a typically linear rate of convergence (see Dunn [7]). On the other hand we note that in order for the algorithm to be effective it is essential that the constraint set X has a structure which simplifies the projection operation.

It was shown in [1] that every limit point of a sequence $\{x_k\}$ generated by the algorithm (4)-(6) is stationary if the gradient ∇f is Lipschitz continuous on X. The same result was also shown for the case where $H = R^n$ and X is the positive orthant but f is not necessarily Lipschitz continuous on X. Goldstein [2] improved on this result by showing that it is valid if H is an arbitrary Hilbert space, ∇f is continuous (but not necessarily Lipschitz continuous), and X has the property that

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†A variation of (6), also given in [1], results when the right side is replaced by $\frac{\sigma||x_k - x_k(\beta^m s)||^2}{\beta^m s}$. Every result subsequently shown for the rule (5), (6) applies to this variation as well.

$$\lim_{\alpha\to 0^+} \frac{x(\alpha)-x}{\alpha} \text{ exists } \forall\, x\varepsilon X \tag{7}$$

While it appears that nearly all convex sets of practical interest (including polyhedral sets) have this property, there are examples (Kruskal [8]) showing that (7) does not hold in general. Goldstein [2] actually showed his result for the case where the stepsize α_k in iteration (4) is chosen to be s if

$$f(x_k) - f[x_k(s)] \geq \sigma <\nabla f(x_k),\ x_k - x_k(s)>, \tag{8}$$

and α_k is chosen to be any scalar α satisfying

$$(1-\sigma)<\nabla f(x_k),\ x_k - x_k(\alpha)> \geq f(x_k) - f[x_k(\alpha)] \geq \sigma <\nabla f(x_k),\ x_k - x_k(\alpha)> \tag{9}$$

if (8) is not satisfied. This rule is patterned after the well known Goldstein rule for steepest descent [9]. In what follows we focus attention on the Armijo-like rule (5),(6) but our proofs can be easily modified to cover the case where the algorithm uses a stepsize obtained by the Goldstein rule based on (8) and (9). We also note that Goldstein [2] assumes in addition that ∇f is uniformly continuous over X, but his proof can be easily modified to eliminate the uniformity assumption. By contrast the assumption (7) on the set X is essential for his proof.

The purpose of this paper is to show that the convergence results described above hold without imposing a Lipschitz continuity assumption on f, or a condition such as (7) on the convex set X. This is the subject of Proposition 2 below. The following proposition establishes that the algorithm (4)-(6) is well defined.

Proposition 1: For every $x \varepsilon X$ there exists $\alpha(x) > 0$ such that

$$f(x) - f[x(\alpha)] \geq \sigma \langle \nabla f(x), x - x(\alpha) \rangle \quad , \qquad \forall \ \alpha \varepsilon (0, \alpha(x)] \tag{10}$$

Proposition 2: If $\{x_k\}$ is a sequence generated by algorithm (4)-(6), then every limit point of $\{x_k\}$ is stationary.

The proofs of Propositions 1 and 2 are given in the next section. The following lemma plays a key role.

Lemma 3: For every $x \varepsilon X$ and $z \varepsilon H$, the function $g:(0,\infty) \to R$ defined by

$$g(\alpha) = \frac{||P(x+\alpha z) - x||}{\alpha}, \quad \forall \ \alpha > 0 \tag{11}$$

is monotonically nonincreasing.

Proof: Fix $x \varepsilon X$, $z \varepsilon H$ and $\gamma > 1$. Denote

$$a = x + z, \qquad b = x + \gamma z \tag{12}$$

Let $\bar{a}$ and $\bar{b}$ be the projections on X of a and b respectively. It will suffice to show that

$$||\bar{b} - x|| \leq \gamma \, ||\bar{a} - x||. \tag{13}$$

If $\bar{a} = x$ then clearly $\bar{b} = x$ so (13) holds. Also if $a \varepsilon X$ then $\bar{a} = a = x + z$ so (13) becomes $||\bar{b} - x|| \leq \gamma ||z|| = ||b - x||$ which again holds by an elementary argument using the fact $\langle b - \bar{b}, x - \bar{b} \rangle \leq 0$. Finally if $\bar{a} = \bar{b}$ then

(13) also holds. Therefore it will suffice to show (13) in the case where $\bar{a} \neq \bar{b}$, $\bar{a} \neq x$, $\bar{b} \neq x$, $a \notin X$, $b \notin X$ shown in Figure 1.

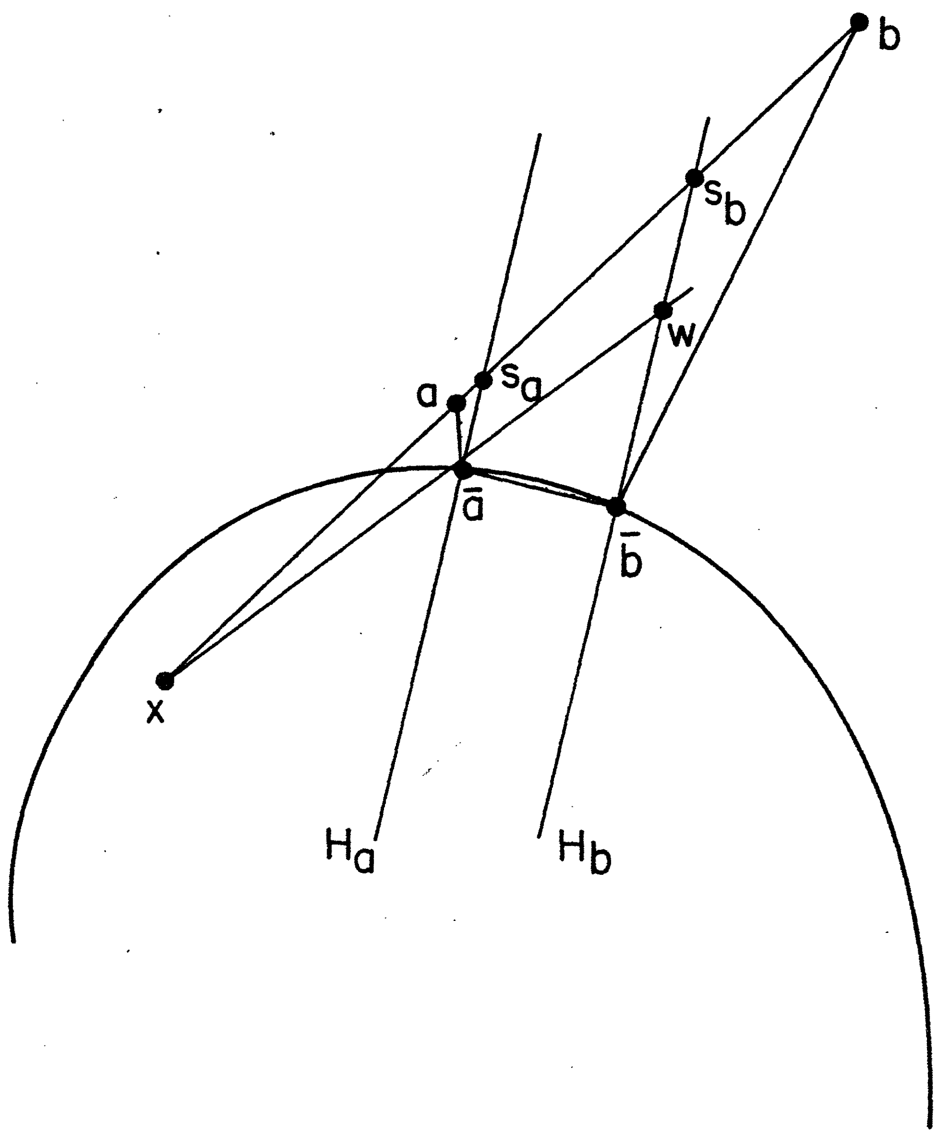

Figure 1

Let H_a and H_b be the two hyperplanes that are orthogonal to $(\bar{b}-\bar{a})$ and pass through $\bar{a}$ and $\bar{b}$ respectively. Since $\langle \bar{b}-\bar{a}, b-\bar{b}\rangle \geq 0$ and $\langle \bar{b}-\bar{a}, a-\bar{a}\rangle \leq 0$ we have that neither a nor b lie strictly between the two hyperplanes H_a and H_b. Furthermore x lies on the same side of H_a as a, and $x \notin H_a$. Denote the intersections of the line $\{x+\alpha(b-x) \mid \alpha \varepsilon R\}$ with H_a and H_b by s_a and s_b respectively. Denote the intersection of the line $\{x+\alpha(\bar{a}-x) \mid \alpha \varepsilon R\}$ with H_b by w. We have

$$\gamma = \frac{||b-x||}{||a-x||} \geq \frac{||s_b-x||}{||s_a-x||} = \frac{||w-x||}{||\bar{a}-x||} = \frac{||w-\bar{a}|| + ||\bar{a}-x||}{||\bar{a}-x||}$$

$$\geq \frac{||\bar{b}-\bar{a}|| + ||\bar{a}-x||}{||\bar{a}-x||} \geq \frac{||\bar{b}-x||}{||\bar{a}-x||} \tag{14}$$

where the third equality is by similarity of triangles, the next to last inequality follows from the orthogonality relation $\langle w-\bar{b}, \bar{b}-\bar{a}\rangle = 0$, and the last inequality is obtained from the triangle inequality. From (14) we obtain (13) which was to be proved. Q.E.D.

2. Proofs of Propositions 1 and 2

From a well known property of projections we have

$$\langle x-x(\alpha), x - \alpha\nabla f(x) - x(\alpha)\rangle \leq 0, \quad \forall\, x \varepsilon X, \alpha > 0.$$

Hence

$$\langle \nabla f(x), x - x(\alpha)\rangle \geq \frac{||x-x(\alpha)||^2}{\alpha}, \quad \forall\, x \varepsilon X, \alpha > 0. \tag{15}$$

Proof of Proposition 1: If x is stationary the conclusion holds with $\alpha(x)$ any positive scalar so assume that x is nonstationary and therefore $||x-x(\alpha)|| \neq 0$ for all $\alpha > 0$. By the mean value theorem we have for all $x \varepsilon X$ and $\alpha \geq 0$

$$f(x) - f[x(\alpha)] = \langle \nabla f(x), x-x(\alpha)\rangle + \langle \nabla f(\xi_\alpha) - \nabla f(x), x-x(\alpha)\rangle$$

where ξ_α lies on the line segment joining x and $x(\alpha)$. Therefore (10) can be written as

$$(1-\sigma)\langle \nabla f(x), x-x(\alpha)\rangle \geq \langle \nabla f(x)-\nabla f(\xi_\alpha), x-x(\alpha)\rangle. \tag{16}$$

From (15) and Lemma 3 we have for all $\alpha \varepsilon (0,1]$

$$\langle \nabla f(x), x-x(\alpha)\rangle \geq \frac{||x-x(\alpha)||^2}{\alpha} \geq ||x-x(1)|| \; ||x-x(\alpha)||.$$

Therefore (16) is satisfied for all $\alpha \varepsilon (0,1]$ such that

$$(1-\sigma)||x-x(1)|| \geq \langle \nabla f(x) - \nabla f(\xi_\alpha), \frac{x-x(\alpha)}{||x-x(\alpha)||}\rangle .$$

Clearly there exists $\alpha(x) > 0$ such that the above relation, and therefore also (16) and (10), are satisfied for $\alpha \varepsilon (0,\alpha(x)]$. Q.E.D.

Proof of Proposition 2: Proposition 1 together with (15) and the definition (5),(6) of the stepsize rule show that α_k is well defined as a positive number for all k, and that $\{f(x_k)\}$ is monotonically nonincreasing. Let $\bar{x}$ be a limit point of $\{x_k\}$ and let $\{x_k\}_K$ be the subsequence converging to $\bar{x}$. Since $\{f(x_k)\}$ is nontonically nonincreasing we have $f(x_k) \to f(\bar{x})$. Consider two cases:

Case 1: $\liminf_{\substack{k\to\infty \\ k\to K}} \alpha_k \geq \bar{\alpha} > 0$ for some $\bar{\alpha} > 0$.

Then from (15) and Lemma 3 we have for all $k\varepsilon K$ that are sufficently large

$$f(x_k) - f(x_{k+1}) \geq \sigma <\nabla f(x_k), x_k - x_{k+1}> \geq \sigma \frac{||x_k - x_{k+1}||^2}{\alpha_k}$$

$$= \frac{\sigma \alpha_k ||x_k - x_{k+1}||^2}{\alpha_k^2} \geq \frac{\sigma \bar{\alpha} ||x_k - x_k(s)||^2}{2s^2}$$

Taking limit as $k \to \infty$, $k\varepsilon K$ we obtain

$$0 \geq \frac{\sigma \bar{\alpha} ||\bar{x} - \bar{x}(s)||^2}{2s^2}$$

Hence $\bar{x} = \bar{x}(s)$ and $\bar{x}$ is stationary.

Case 2: $\liminf_{\substack{k\to\infty \\ k\to K}} \alpha_k = 0$.

Then there exists a subsequence $\{\alpha_k\}_{\bar{K}}$, $\bar{K} \subset K$ converging to zero. It follows that for all $k\varepsilon\bar{K}$ which are sufficently large the test (6) will be failed at least once (i.e. $m_k \geq 1$) and therefore

$$f(x_k) - f[x_k(\beta^{-1}\alpha_k)] < \sigma <\nabla f(x_k), x_k - x_k(\beta^{-1}\alpha_k)>. \tag{16}$$

Furthermore for all such $k\varepsilon\bar{K}$, x_k cannot be stationary since if x_k is stationary then $\alpha_k = s$. Therefore

$$||x_k - x_k(\beta^{-1}\alpha_k)|| > 0. \tag{17}$$

By the mean value theorem we have

$$f(x_k) - f[x_k(\beta^{-1}\alpha_k)] = \langle\nabla f(x_k), x_k - x_k(\beta^{-1}\alpha_k)\rangle$$

$$+ \langle\nabla f(\xi_k) - \nabla f(x_k), x_k - x_k(\beta^{-1}\alpha_k)\rangle \qquad (18)$$

where ξ_k lies in the line segment joining x_k and $x_k(\beta^{-1}\alpha_k)$. Combining (16) and (18) we obtain for all $k\varepsilon\bar{K}$ that are sufficiently large

$$(1-\sigma)\ \langle\nabla f(x_k),\ x_k - x_k(\beta^{-1}\alpha_k)\rangle < \langle\nabla f(\xi_k) - \nabla f(x_k),\ x_k - x_k(\beta^{-1}\alpha_k)\rangle. \qquad (19)$$

Using (15) and Lemma 3 we obtain

$$\langle\nabla f(x_k),\ x_k - x_k(\beta^{-1}\alpha_k)\rangle \geq \frac{||x_k-x_k(\beta^{-1}\alpha_k)||^2}{\beta^{-1}\alpha_k}$$

$$\geq \frac{1}{s}\ ||x_k-x_k(s)||\ ||x_k - x_k(\beta^{-1}\alpha_k)|| \qquad (20)$$

Combining (19) and (20), and using the Cauchy-Schwartz inequality we obtain for all $k\varepsilon\bar{K}$ that are sufficiently large

$$\frac{1-\sigma}{s}\ ||x_k - x_k(s)||\ ||x_k - x_k(\beta^{-1}\alpha_k)|| < \langle\nabla f(\xi_k) - \nabla f(x_k), x_k - x_k(\beta^{-1}\alpha_k)\rangle$$

$$\leq ||\nabla f(\xi_k) - \nabla f(x_k)||\ ||x_k - x_k(\beta^{-1}\alpha_k)||. \qquad (21)$$

Using (17) we obtain from (21)

$$\frac{1-\sigma}{s}\ ||x_k - x_k(s)|| < ||\nabla f(\xi_k) - \nabla f(x_k)||. \qquad (22)$$

Since $\alpha_k \to 0$ and $x_k \to \bar{x}$ as $k \to \infty$, $k\epsilon\bar{K}$ it follows that $\xi_k \to \bar{x}$, as $k\to\infty$, $k\epsilon\bar{K}$. Taking the limit in (22) as $k\to\infty$, $k\epsilon\bar{K}$ we obtain

$$||\bar{x} - \bar{x}(s)|| \leq 0.$$

Hence $\bar{x} = \bar{x}(s)$ and $\bar{x}$ is stationary. Q.E.D.

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