



Zeyuan Allen-Zhu

Ankit Garg

Yuanzhi Li

**Rafael Oliveira**

Avi Wigderson



Geodesically Convex Optimization &  
Applications to Operator Scaling and  
Invariant Theory





# Contents

- 2nd order methods for Matrix Scaling
- Geodesic Convexity
- Operator Scaling – Setup & Algorithm
- Application: Orbit Closure Intersection

# Recap - Non-Negative Matrices & Scaling

$X \in M_n(\mathbb{R}_{\geq 0})$  is **doubly stochastic (DS)** if row/column sums of  $X$  are equal to  $\mathbf{1}$ .

$Y$  is **scaling** of  $X$  if  $\exists$  positive  $\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n$  s.t.  $y_{ij} = \alpha_i x_{ij} \beta_j$ .

$X$  has DS scaling if  $\exists$  scaling  $Y$  of  $X$  s.t. all row/column sums of  $Y$  equal  $\mathbf{1}$ .

$$ds(A) = \sum_i (r_i - 1)^2 + \sum_j (c_j - 1)^2$$

$A$  has approx. DS scaling if  $\forall \epsilon > 0$  there is scaling  $B_\epsilon$  of  $A$  s.t.  $ds(B_\epsilon) < \epsilon$ .

1. When does  $X$  have approx. DS scaling?
2. Can we find it efficiently?

Has **convex** formulation!

1/3	2/3
2/3	1/3



	1/2	1
1/3	2	2
1/3	4	1

# A Convex Formulation

$\mathbf{A} \in \mathbf{M}_n(\mathbb{R}_{\geq 0})$  input matrix.

$$f(\mathbf{x}) = \sum_{1 \leq i \leq n} \log \left( \sum_j A_{ij} e^{x_j} \right) - \sum_j x_j$$

**Side Note:**  $f(\mathbf{x})$  is logarithm of [GY'98] capacity for matrix scaling

$\mathbf{A}$  has DS scaling iff

$$\inf\{f(\mathbf{x}) : \mathbf{x} > \mathbf{0}\} > -\infty$$

How can we solve (really fast) optimization problem above?

- $\nabla^2 f(\mathbf{x})$  not bounded spectral norm – bad for 1<sup>st</sup> order methods
- $f(\mathbf{x})$  not self-concordant – cannot apply std 2<sup>nd</sup> order methods
- But  $f(\mathbf{x})$  “self-robust” – still hope for some 2<sup>nd</sup> order methods

# Self Concordance & Self Robustness

**Self concordance:**  $f : \mathbb{R} \rightarrow \mathbb{R}$  is self concordant if

$$|f'''(x)| \leq 2(f''(x))^{3/2}$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$  self concordant if self concordant along each line.

“well-approximated” by quadratic function around every pt.

Unfortunately, log of capacity **NOT** self-concordant.

**Self robustness [CMTV'18, ALOW'18]:**  $f : \mathbb{R} \rightarrow \mathbb{R}$  is self robust if

$$|f'''(x)| \leq 2 \cdot f''(x)$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$  self robust if self robust along each line.

“well approximated” by quadratic on small nbhd around each pt.

**Log of capacity is self-robust!**

**Question:** Can we efficiently optimize self-robust functions?

**Answer:** Yes! Perform “box-constrained Newton Method”

Essentially: optimize “quadratic approx” of fncn on small nbhd

# Properties of Self Robustness

**Self robustness [CMTV'18, ALOW'18]:**  $f : \mathbb{R} \rightarrow \mathbb{R}$  is self robust if

$$|f'''(x)| \leq 2 \cdot f''(x)$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$  self robust if self robust along each line.

“well approximated” by quadratic on small nbhd around each pt.

**More formally:**  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  self robust,  $\mathbf{x}, \boldsymbol{\delta} \in \mathbb{R}^n$  s.t.  $\|\boldsymbol{\delta}\|_\infty \leq 1$

$$f(\mathbf{x} + \boldsymbol{\delta}) \leq f(\mathbf{x}) + \langle \nabla f(\mathbf{x}), \boldsymbol{\delta} \rangle + \boldsymbol{\delta}^T \nabla^2 f(\mathbf{x}) \boldsymbol{\delta}$$

$$f(\mathbf{x}) + \langle \nabla f(\mathbf{x}), \boldsymbol{\delta} \rangle + \frac{1}{6} \boldsymbol{\delta}^T \nabla^2 f(\mathbf{x}) \boldsymbol{\delta} \leq f(\mathbf{x} + \boldsymbol{\delta})$$

**Idea:** iteratively solve minimization problem

$$\min_{\|\boldsymbol{\delta}\|_\infty \leq 1} \langle \nabla f(\mathbf{x}_t), \boldsymbol{\delta} \rangle + \boldsymbol{\delta}^T \nabla^2 f(\mathbf{x}_t) \boldsymbol{\delta}$$

Then update  $\mathbf{x}_{t+1} \leftarrow \mathbf{x}_t + \boldsymbol{\delta}$ .

$$f(\mathbf{x}_{t+1}) - f(\mathbf{x}^*) \leq (1 - 1/\|\mathbf{x}_t - \mathbf{x}^*\|_\infty)(f(\mathbf{x}_t) - f(\mathbf{x}^*))$$

# (Kind of) Faster Algorithm & Analysis

## Algorithm [ALOW'17, CMTV'17]

- Start with  $\mathbf{x}_0 = \mathbf{1}$ ,  $\ell = \mathcal{O}(R \cdot \log(1/\epsilon))$ .
- For  $t = 0$  to  $\ell - 1$ 
  - $f^{(t)}(\mathbf{y}) = f(\mathbf{x}_t + \mathbf{y})$ .
  - $\mathbf{q}_t$  *quadratic-approximation* to  $f^{(t)}$ .
  - $\mathbf{y}_t = \operatorname{argmin}_{\|\mathbf{y}\|_\infty \leq 1} \mathbf{q}_t(\mathbf{y})$ .
  - $\mathbf{x}_{t+1} = \mathbf{x}_t + \mathbf{y}_t$ .
- Return  $\mathbf{x}_\ell$ .

## Analysis:

1. There is approx. minimizer  $\mathbf{x}^* \in \mathbf{B}_\infty(\mathbf{0}, R)$  (add regularizer)
2. Each step gets us  $\times(1 - 1/R)$  closer to OPT
3. After  $R \log(1/\epsilon)$  iterations  $f(\mathbf{x}) - f(\mathbf{x}^*) \leq \epsilon$
4. This  $\mathbf{x}$  gives us  $\epsilon$ -approximate scaling



# Getting scaling from minimizer

$\mathbf{A} \in \mathbf{M}_n(\mathbb{R}_{\geq 0})$  input matrix.

$$f(\mathbf{x}) = \sum_{1 \leq i \leq n} \log \left( \sum_j A_{ij} e^{x_j} \right) - \sum_j x_j$$

Let

$$(A_x)_{ik} = \frac{A_{ik} e^{x_k}}{\sum_j A_{ij} e^{x_j}}$$

**Claim:**  $\|\nabla f(\mathbf{z})\|_2^2 = ds(A_z)$

If  $\mathbf{z}$  s.t.  $f(\mathbf{z}) \leq \inf_{\mathbf{x} > 0} f(\mathbf{x}) + \epsilon$  and  $\|\nabla f(\mathbf{z})\|_2^2 \leq \epsilon$  thus

$$ds(A_z) \leq \epsilon$$

Thus  $\epsilon$ -close to DS.



# Quantum Operators – Definition

A **completely positive operator** is any map  $\mathbf{T}: \mathbf{M}_n(\mathbb{C}) \rightarrow \mathbf{M}_n(\mathbb{C})$  given by  $(A_1, \dots, A_m)$  s.t.

$$\mathbf{T}(X) = \sum_{1 \leq i \leq m} A_i X A_i^\dagger$$

Such maps take psd matrices to psd matrices.

Dual of  $\mathbf{T}(X)$  is map  $\mathbf{T}^*: \mathbf{M}_n(\mathbb{C}) \rightarrow \mathbf{M}_n(\mathbb{C})$  given by:

$$\mathbf{T}^*(X) = \sum_{1 \leq i \leq m} A_i^\dagger X A_i$$

- Analog of scaling?
- Doubly stochastic?

# Operator Scaling

A quantum operator  $T: M_n(\mathbb{C}) \rightarrow M_n(\mathbb{C})$  is **doubly stochastic (DS)** if  $T(I) = T^*(I) = I$ .

Scaling of  $T(X)$  consists of  $L, R \in GL_n(\mathbb{C})$  s.t.

$$(A_1, \dots, A_m) \rightarrow (LA_1R, \dots, LA_mR)$$

Distance to doubly-stochastic:

$$ds(T) \stackrel{\text{def}}{=} \|T(I) - I\|_F^2 + \|T^*(I) - I\|_F^2$$

$T(X)$  has approx. DS scaling if  $\forall \epsilon > 0, \exists$  scaling  $L_\epsilon, R_\epsilon$  s.t. operator  $T_\epsilon(X)$  given by  $(L_\epsilon A_1 R_\epsilon, \dots, L_\epsilon A_m R_\epsilon)$  has  $ds(T_\epsilon) \leq \epsilon$ .

1. When does  $(A_1, \dots, A_m)$  have approx. DS scaling?
2. Can we find it efficiently?

**NO** convex formulation!

## Previous work

**Problem:** operator  $\mathbf{T} = (A_1, \dots, A_m)$ ,  $\epsilon > 0$ , can  $T$  be  $\epsilon$ -scaled to double stochastic? If yes, find scaling.

**Algorithm G [Gurvits' 04, GGOW'15]:**

Repeat  $k = \text{poly}(n, 1/\epsilon)$  times:

1. Left normalize  $\mathbf{T}(X)$ , i.e.,  $(A_1, \dots, A_m) \leftarrow (LA_1, \dots, LA_m)$   
s.t.  $T(I) = I$ .
2. Right normalize  $\mathbf{T}(X)$ , i.e.,  $(A_1, \dots, A_m) \leftarrow (A_1R, \dots, A_mR)$   
s.t.  $T^*(I) = I$ .

If at any point  $\mathbf{ds}(\mathbf{T}) \leq \epsilon$ , output the current scaling.

Else output **no scaling**.

**Potential Function (Capacity) [Gur'04]:**

$$\text{cap}(T) = \inf \left\{ \frac{\det(T(X))}{\det(X)} : X \succ \mathbf{0} \right\}.$$

For  $\epsilon < 1/n^2$ , can scale  $T$  to  $\epsilon$ -close to DS iff  $\text{cap}(T) > 0$ .

# Previous work – Analysis

## Algorithm G:

Repeat  $k$  times:

1. Left normalize:  $(A_1, \dots, A_m) \leftarrow (RA_1, \dots, RA_m)$  s.t.  $T(I) = I$ .
2. Right normalize:  $(A_1, \dots, A_m) \leftarrow (A_1C, \dots, A_mC)$  s.t.  $T^*(I) = I$ .

If at any point  $T(X)$  is close to DS, output current scaling.

Else output **no scaling**.

## Potential Function (Capacity) [Gur'04]:

$$\mathit{cap}(T) = \inf \left\{ \frac{\det(T(X))}{\det(X)} : X \succ \mathbf{0} \right\}.$$

## Analysis [Gur'04, GGOW'15]:

1.  $\mathit{cap}(T) > 0 \Rightarrow \mathit{cap}(T) > e^{-\mathit{poly}(n)}$  (GGOW'15)
2.  $\mathit{ds}(T) \Rightarrow \mathit{cap}(T)$  grows by  $(1 + 1/n)$  after normalization
3.  $\mathit{cap}(T) \leq 1$  for normalized operators.

## Previous work – Algorithm G

### Potential Function (Capacity) [Gur'04]:

$$\mathit{cap}(T) = \inf \left\{ \frac{\det(T(X))}{\det(X)} : X \succ \mathbf{0} \right\}.$$

For  $\epsilon < 1/n^2$ , can scale  $T$  to  $\epsilon$ -close to DS iff  $\mathit{cap}(T) > \mathbf{0}$ .

How can we decide if  $\mathit{cap}(T) > \mathbf{0}$ ? Can we approx. capacity?

**[GGOW'15]:** natural scaling algorithm decides whether  $\mathit{cap}(T) > \mathbf{0}$  in deterministic  $\mathit{poly}(n)$  time. Moreover, it finds  $\mathit{exp}(\epsilon)$ -approx. to capacity in time  $\mathit{poly}(n, 1/\epsilon)$ .

Can we get convergence in  $\log\left(\frac{1}{\epsilon}\right)$ ?

Need a different algorithm!

Capacity: optimization problem over *Positive Definite* matrices

Is capacity a special function in this manifold?

# Geodesic Convexity

Generalizes Euclidean convexity to Riemannian manifolds.

- $\mathbb{R}^n$  becomes a smooth manifold (locally looks like  $\mathbb{R}^n$ )
- Straight lines become geodesics (“shortest paths”)

**Example (our setup):** complex positive definite matrices  $\mathcal{S}_+$  with geodesic from  $A$  to  $B$  given by:

$$\gamma_{A,B} : [0, 1] \rightarrow \mathcal{S}_+ \quad \gamma_{A,B}(t) = A^{1/2} (A^{-1/2} B A^{-1/2})^t A^{1/2}$$

**Convexity:**

- $K \subseteq \mathcal{S}_+$  g-convex if  $\forall A, B \in K$  geodesic from  $A$  to  $B$  in  $K$
- Function  $f : K \rightarrow \mathbb{R}$  is g-convex if univariate function

$f(\gamma_{A,B}(t))$  is convex in  $t$  for any  $A, B \in K$

# Geodesically Convex Functions

Geodesically convex functions over  $\mathcal{S}_+$ :

- $\log(\det(T(X)))$
- $\log(\det(X))$  (geodesically linear)

Thus log of capacity  $\stackrel{\text{def}}{=} \log(\det(T(X))) - \log(\det(X))$  g-convex!

For  $\log(1/\epsilon)$  convergence, need new opt. tools for g-convex fncs.

Known approaches for g-convex functions:

- **[Folklore]** g-self-concordant functions converge in time  $\mathit{poly}(n \cdot \log(1/\epsilon))$ .

No analog of ellipsoid or interior point method known for this setting.



# Self Concordance & Self Robustness

**Self concordance:**  $f : \mathbb{R} \rightarrow \mathbb{R}$  is self concordant if

$$|f'''(x)| \leq 2(f''(x))^{3/2}$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$  self concordant if self concordant along each line.

$h : \mathcal{S}_+ \rightarrow \mathbb{R}$  g-self concordant if self concordant along each geodesic.

Unfortunately, log of capacity **NOT** self-concordant.

**Self robustness:**  $f : \mathbb{R} \rightarrow \mathbb{R}$  is self robust if

$$|f'''(x)| \leq 2 \cdot f''(x)$$

$f : \mathbb{R}^n \rightarrow \mathbb{R}$  self robust if self robust along each line.

$h : \mathcal{S}_+ \rightarrow \mathbb{R}$  g-self robust if self robust along each geodesic.

Log of capacity is self-robust!

**Question:** Can we efficiently optimize g-self robust functions?

# This work – g-convex opt for self-robust fcns

**Problem:** given  $f : \mathcal{S}_+ \rightarrow \mathbb{R}$  g-self robust,  $\epsilon > 0$ , and bound on initial distance  $R$  to OPT (diameter) find  $X_\epsilon \in \mathcal{S}_+$  such that

$$f(X_\epsilon) \leq \inf_{Y \in \mathcal{S}_+} f(Y) + \epsilon$$

## Theorem [AGLOW'18]:

There exists a deterministic  $\text{poly}(n, R, \log(1/\epsilon))$ , algorithm for the problem above.

- Second order method, generalizing recent work of [ALOW'17, CMTV'17] for matrix scaling to g-convex setting (Box constrained Newton method)
- Generalizes to other manifolds and metrics

## Remark:

- For operator scaling,  $X_\epsilon$  also gives us scaling  $\epsilon$ -close to DS

# This paper – g-convex opt for self-robust fcns

**Problem:** given  $f : \mathcal{S}_+ \rightarrow \mathbb{R}$  g-self robust,  $\epsilon > 0$ , and bound on initial distance  $R$  to OPT (diameter) find  $X_\epsilon \in \mathcal{S}_+$  such that

$$f(X_\epsilon) \leq \inf_{Y \in \mathcal{S}_+} f(Y) + \epsilon$$

## Algorithm

- Start with  $X_0 = I$ ,  $\ell = O(R \cdot \log(1/\epsilon))$ .
- For  $t = 0$  to  $\ell - 1$ 
  - $f^{(t)}(D) = f(X_t^{1/2} \exp(D) X_t^{1/2})$ .
  - $Q_t$  *quadratic-approximation* to  $f^{(t)}$ .
  - $D_t = \operatorname{argmin}_{\|D\|_F \leq 1} Q_t(D)$ . (*Euclidean convex* opt.)
  - $X_{t+1} = X_t^{1/2} \exp(D_t) X_t^{1/2}$ .
- Return  $X_\ell$ .

- Why would we need this instead of regular scaling?
- What is the bound for  $R$  in operator scaling?
  - **[AGLOW'18]** polynomial bound for  $R$

# Invariant Theory – our setting

## Invariant Theory:

$G = \mathrm{SL}_n(\mathbb{C})^2$ , vector space  $V = \mathbf{M}_n(\mathbb{C})^m$  action by L-R mult:

$$(A_1, \dots, A_m) \rightarrow (LA_1R, \dots, LA_mR)$$

**Orbit Closure:** given  $v = (A_1, \dots, A_m) \in V$ , orbit closure is

$$\overline{\mathcal{O}_v} = \overline{\{(LA_1R, \dots, LA_mR) \mid (L, R) \in G\}}$$

**Orbit Closure Intersection Problem:** given two quantum operators  $u = (A_1, \dots, A_m)$ ,  $v = (B_1, \dots, B_m)$ , is  $\overline{\mathcal{O}_u} \cap \overline{\mathcal{O}_v} \neq \emptyset$ ?

If  $v = \mathbf{0}$  problem becomes the *null-cone problem*.

**[GGOW'16]:** connections to non-commutative PIT, non-commutative algebra, combinatorics, functional analysis...

How can we solve the orbit intersection problem for L-R action?

# Randomized Algorithm

**[Mum'65]**: alg. structure of orbit closures

- $\overline{\mathcal{O}_{(A_1, \dots, A_m)}} \cap \overline{\mathcal{O}_{(B_1, \dots, B_m)}} = \emptyset$  iff invariant polynomial s.t.  
$$\mathbf{p}((A_1, \dots, A_m)) \neq \mathbf{p}((B_1, \dots, B_m))$$

Randomized algorithm:

Given  $(A_1, \dots, A_m)$  and  $(B_1, \dots, B_m)$ , does  $\overline{\mathcal{O}_{(A_1, \dots, A_m)}} \cap \overline{\mathcal{O}_{(B_1, \dots, B_m)}} \neq \emptyset$ ?

1. **[IQS'17, DM'17]**: Invariants of degree  $n^6$  suffice
2. Take random invariant polynomial and evaluate it on  $(A_1, \dots, A_m)$  and  $(B_1, \dots, B_m)$

# KN'79 – Duality Theory

## [KN'79]:

- Elts of min norm in  $\overline{\mathcal{O}_{(A_1, \dots, A_m)}}$ , are DS operators
  - $\epsilon$ -close to DS implies  $\epsilon$ -close to min. norm
- $(B_1, \dots, B_m)$  and  $(C_1, \dots, C_m)$  elts of min norm in  $\overline{\mathcal{O}_{(A_1, \dots, A_m)}}$   
then there exist  $U, V \in \mathbf{SU}(n)$  s.t.  $C_i = UB_iV$

**[AGLOW'18]:** solving orbit closure intersection problem. Given

$(A_1, \dots, A_m)$  and  $(B_1, \dots, B_m)$ , does  $\overline{\mathcal{O}_{(A_1, \dots, A_m)}} \cap \overline{\mathcal{O}_{(B_1, \dots, B_m)}} \neq \emptyset$

1. Our g-convex opt finds  **$\epsilon$ -approx** to element of min norm (DS)
2. With elements of min norm, test if they are  $\mathbf{SU}(n)$ -equivalent
  - we give efficient algorithm for testing equivalence

# Remarks

Why do we need  $\log(1/\epsilon)$  convergence?

- Orbit closures can be exponentially close and not intersect
  - Need to have  $\epsilon = \mathbf{exp}(-\mathit{poly}(n))$  approximation
  - **Not** the case for null-cone problem
- $SU(n)$ -equivalence algorithm also approximate (and lossy)

Independently, [DM'18] solved orbit closure intersection for LR-action in algebraic way.

- Solution also works for fields of positive characteristic
  - Our solution works only over  $\mathbb{C}$

Prior to [AGLOW'18, DM'18] only *randomized* polynomial time algorithm known for orbit closure intersection (PIT instance).



# Open questions

- Efficient algorithms for more classes of g-convex functions?
- Efficient algorithms for null-cone and orbit closure intersection for more general actions?
  - Recent developments for tensor scaling, though still  $\mathit{poly}(1/\epsilon)$
  - Upcoming work gets  $\mathit{poly}(nR \cdot \log(1/\epsilon))$ , but still have bad bounds on  $R$
- More applications of g-convexity?
  - Recent work [VY'18] on Brascamp-Lieb showing it is g-convex



Thank you!