Proceedings Call for Papers

Refereed Volume of Selected Papers on the Workshop

Interdisciplinary Workshop on: Fixed-Point Algorithms for Inverse Problems in Science and Engineering
We are planning to publish papers related to this workshop in the series entitled: Springer Optimization and Its Applications.
Please submit your paper to one of the editors/organizers: Heinz Bauschke; Regina Burachik; Patrick Combettes; Veit

Elser; Russell Luke; Henry Wolkowicz.

• Commitment to submission by Nov 13, 2009. Deadline by Dec 31, 2009.

• already committed: e.g. Jon Borwein, Frank Deutsch, Simeon Reich...

Explicit Sensor Network Localization using Semidefinite Programming and Facial Reduction

Nathan Krislock and Henry Wolkowicz

Dept. of Combinatorics and Optimization University of Waterloo

Interdisciplinary Workshop on Fixed-Point Algorithms for Inverse Problems in Science and Engineering BIRS, Nov. 1-6, 2009

Outline



Outline



Preliminaries

- SNL <-> GR <-> EDM <-> SDP
- Facial Structure of Cones
- 2 Clique/Facial Reduction (Exploit degeneracy)
 - Basic Single Clique Reduction
 - Two Clique Reduction; EDM DELAYED Completion
 - Completing SNL; DELAYED use of Anchor Locations

B Algorithm

- Clique Unions and Node Absorptions
- Numerics (low CPU time; high accuracy)

4 Noisy Data

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SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Sensor Network Localization, SNL, Problem

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

- *n* ad hoc wireless sensors (nodes) to locate in ℝ^r, (*r* is embedding dimension; sensors p_i ∈ ℝ^r, i ∈ V := 1,..., n)
- *m* of the sensors are anchors, *p_i*, *i* = *n m* + 1,..., *n*) (positions known, using e.g. GPS)
- pairwise distances D_{ij} = ||p_i − p_j||², ij ∈ E, are known within radio range R > 0

$$P = \begin{bmatrix} p_1^T \\ \vdots \\ p_n^T \end{bmatrix} = \begin{bmatrix} X \\ A \end{bmatrix} \in \mathbb{R}^{n \times n}$$

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Applications

"21 Ideas for the 21st Century", Business Week. 8/23-30, 1999

Untethered micro sensors will go anywhere and measure anything - traffic flow, water level, number of people walking by, temperature. This is developing into something like a nervous system for the earth, a skin for the earth. The world will evolve this way.

Tracking Humans/Animals/Equipment/Weather (smart dust)

- geographic routing; data aggregation; topological control; soil humidity; earthquakes and volcanos; weather and ocean currents.
- military; tracking of goods; vehicle positions; surveillance; random deployment in inaccessible terrains.

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Conferences/Journals/Research Groups/Books/Theses/Codes

- Conference, MELT 2008
- International Journal of Sensor Networks
- Research groups include: CENS at UCLA, Berkeley WEBS,
- recent related theses and books include: [10, 16, 8, 7, 11, 12, 6, 14, 17]
- recent algorithms specific for SNL: [1, 2, 3, 4, 5, 9, 15, 18, 13]

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Underlying Graph Realization/Partial EDM NP-Hard

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

- node set $\mathcal{V} = \{1, \ldots, n\}$
- 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 *G* in ℜ^r: a mapping of node v_i → p_i ∈ ℜ^r with squared distances given by ω.

Corresponding Partial Euclidean Distance Matrix, EDM

$$\mathcal{D}_{ij} = \left\{ egin{array}{cc} d_{ij}^2 & ext{if} & (i,j) \in \mathcal{E} \ 0 & ext{otherwise} \ (ext{unknown distance}), \end{array}
ight.$$

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

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

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SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Sensor Localization Problem/Partial EDM

Sensors • and Anchors



SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Connections to Semidefinite Programming (SDP)

 S_{+}^{n} , Cone of (symmetric) SDP matrices in S^{n} ; $x^{T}Ax \ge 0$

inner product $\langle A, B \rangle = \text{trace } AB$ Löwner (psd) partial order $A \succeq B, A \succ B$

$D = \mathcal{K} (B) \in \mathcal{E}^{n}, B = \mathcal{K}^{\dagger}(D) \in \mathcal{S}^{n} \cap \mathcal{S}_{C} \text{ (centered } Be = 0)$ $P^{T} = \begin{bmatrix} p_{1} & p_{2} & \dots & p_{n} \end{bmatrix} \in \mathcal{M}^{r \times n}; B := PP^{T} \in \mathcal{S}_{+}^{n};$ rank $B = r; D \in \mathcal{E}^{n}$ be corresponding EDM. (to $D \in \mathcal{E}^{n}$) $D = (\|p_{i} - p_{j}\|_{2}^{2})_{i,j=1}^{n}$ $= \left(p_{i}^{T}p_{i} + p_{j}^{T}p_{j} - 2p_{i}^{T}p_{j}\right)_{i,j=1}^{n}$ $= \left[\text{diag}(B) e^{T} + e \text{diag}(B)^{T} - 2B \right]$ $=: \mathcal{K}(B) \quad (\text{from } B \in \mathcal{S}_{+}^{n}).$

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

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SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Current Techniques; SDP Relax.; Highly Degen.

Nearest, Weighted, SDP Approx. (relax rank B)

- min_{B≻0,B∈Ω} ||*H* ∘ (*K*(*B*) − *D*)||; rank *B* = *r*; typical weights: *H_{ij}* = 1/√*D_{ij}*, if *ij* ∈ *E*.
- with rank constraint: a non-convex, NP-hard program
- SDP relaxation is convex, <u>BUT</u>:
 - expensive
 - low accuracy
 - implicitly highly degenerate (cliques restrict ranks of feasible *B*s)

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Instead: Take Advantage of Implicit Degeneracy!

- clique α , $|\alpha| = k$ given
- (corresp. $D[\alpha]$) with embed. dim. $= t \le r < k$
- \implies rank $\mathcal{K}^{\dagger}(D[\alpha]) = t \leq r$
- \implies rank $B[\alpha] \le \operatorname{rank} \mathcal{K}^{\dagger}(D[\alpha]) + 1 \implies$ rank $B = \operatorname{rank} \mathcal{K}^{\dagger}(D) \le n - \boxed{(k - t - 1)}$
- ⇒
 Slater's CQ (strict feasibility) <u>fails</u>

a proper face containing feasible set of *B*s can be identified.

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

 $(\mathcal{S}^n:)\quad \mathcal{K}\,:\,\mathcal{S}^n_+\cap\mathcal{S}_C\to\mathcal{E}^n\subset\mathcal{S}^n\,\cap\,\mathcal{S}_H\qquad\leftarrow:\,\mathcal{T}\qquad(:\mathcal{E}^n)$

Linear Transformations: $\mathcal{D}_{V}(B), \mathcal{K}(B), \mathcal{T}(D)$

- allow: $\mathcal{D}_v(B) := \operatorname{diag}(B) v^T + v \operatorname{diag}(B)^T$; $\mathcal{D}_v(y) := yv^T + vy^T$
- adjoint $\mathcal{K}^*(D) = 2(\text{Diag}(De) D)$.
- \mathcal{K} is 1-1, onto between centered & hollow subspaces : $\mathcal{S}_{C} := \{B \in \mathcal{S}^{n} : Be = 0\};$ $\mathcal{S}_{H} := \{D \in \mathcal{S}^{n} : \text{diag}(D) = 0\} = \mathcal{R} \text{ (offDiag)}$ • $J := I - \frac{1}{n}ee^{T} \text{ (orthogonal projection onto } M := \{e\}^{\perp}\text{)};$ • $\mathcal{T}(D) := -\frac{1}{2}J\text{offDiag}(D)J \quad (= \mathcal{K}^{\dagger}(D))$

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Semidefinite Cone, Faces

• $F \subseteq K$ is a face of K, denoted $F \subseteq K$, if $(x, y \in K, \frac{1}{2}(x + y) \in F) \implies (\operatorname{cone} \{x, y\} \subseteq F)$. • All faces of S^n_+ are exposed.

Faces of cone K





SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Facial Structure of SDP Cone; Equivalent SUBSPACES

Face $F \leq S^n_+$ Equivalence to $\mathcal{R}(U)$ Subspace of \mathbb{R}^n

 $F \trianglelefteq S_{+}^{n}$ determined by range of any $S \in \text{relint } F$, i.e. let $S = U \Gamma U^{T}$ be compact spectral decomposition; $\Gamma \in S_{++}^{t}$ is diagonal matrix of pos. eigenvalues; $F = U S_{+}^{t} U^{T}$ (*F* associated with $\mathcal{R}(U)$) $\dim F = t(t+1)/2$.

face F representation by subspace \mathcal{L}

(subspace) $\mathcal{L} = \mathcal{R}(T)$, *T* is $n \times t$ full column, then:

 $F := TS^t_+T^T \trianglelefteq S^n_+$

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

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face F representation by subspace L

(subspace) $\mathcal{L} = \mathcal{R}(T)$, *T* is $n \times t$ full column, then:

$$\boldsymbol{F} := \boldsymbol{T} \mathcal{S}_+^t \boldsymbol{T}^T \trianglelefteq \mathcal{S}_+^n$$

Preliminaries

Clique/Facial Reduction (Exploit degeneracy) Algorithm Noisy Data Summary

SNL <-> GR <-> EDM <-> SDP Facial Structure of Cones

Further Notation

Matrix with Fixed Principal Submatrix

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

Sets with Fixed Principal Submatrices

If
$$|\alpha| = k$$
 and $\overline{Y} \in S^k$, then:

•
$$\mathcal{S}^n(\alpha, \bar{\mathbf{Y}}) := \{\mathbf{Y} \in \mathcal{S}^n : \mathbf{Y}[\alpha] = \bar{\mathbf{Y}}\},\$$

•
$$S^n_+(\alpha, \bar{Y}) := \{ Y \in S^n_+ : Y[\alpha] = \bar{Y} \}$$

i.e. the subset of matrices $Y \in S^n$ $(Y \in S^n_+)$ w

submatrix $Y[\alpha]$ fixed to \overline{Y}

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i.e. the subset of matrices $Y \in S^n$ ($Y \in S^n_+$) with principal submatrix $Y[\alpha]$ fixed to \overline{Y} .

Basic Single Clique Reduction Two Clique Reduction; EDM DELAYED Completion Completing SNL: DELAYED use of Anchor Locations

Basic Single Clique/Facial Reduction

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

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

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



Basic Single Clique Reduction Two Clique Reduction; EDM DELAYED Completion Completing SNL; DELAYED use of Anchor Locations

BASIC THEOREM for Single Clique/Facial Reduction

THEOREM 1: Single Clique/Facial Reduction

Let: $\overline{D} := D[1:k] \in \mathcal{E}^k$, k < n, with embedding dimension $t \le r$; $B := \mathcal{K}^{\dagger}(\overline{D}) = \overline{U}_B S \overline{U}_B^T$, $\overline{U}_B \in \mathcal{M}^{k \times t}$, $\overline{U}_B^T \overline{U}_B = I_t$, $S \in S_{++}^t$. Furthermore, let $U_B := \begin{bmatrix} \overline{U}_B & \frac{1}{\sqrt{k}}e \end{bmatrix} \in \mathcal{M}^{k \times (t+1)}$, $U := \begin{bmatrix} U_B & 0\\ 0 & I_{n-k} \end{bmatrix}$, and let $\begin{bmatrix} V & \frac{U^T e}{\|U^T e\|} \end{bmatrix} \in \mathcal{M}^{n-k+t+1}$ be orthogonal. Then:

face
$$\mathcal{K}^{\dagger} \left(\mathcal{E}^{n}(1:k,\bar{D}) \right) = \left(U \mathcal{S}^{n-k+t+1}_{+} U^{T} \right) \cap \mathcal{S}_{C}$$

= $(UV) \mathcal{S}^{n-k+t}_{+} (UV)^{T}$

Note that we add $\frac{1}{\sqrt{k}}e$ to represent $\mathcal{N}(\mathcal{K})$; then we use V to eliminate e to recover a <u>centered</u> face.

Basic Single Clique Reduction Two Clique Reduction; EDM DELAYED Completion Completing SNL; DELAYED use of Anchor Locations

Sets for Intersecting Cliques/Faces



For each clique $|\alpha| = k$, we get a corresponding face/subspace $(k \times r \text{ matrix})$ representation. We now see how to handle two cliques, α_1, α_2 , that intersect.

Basic Single Clique Reduction **Two Clique Reduction; EDM DELAYED Completion** Completing SNL; DELAYED use of Anchor Locations

Two (Intersecting) Clique Reduction/Subsp. Repres.

THEOREM 2: Clique/Facial Intersection Using Subspace Intersection

$$\begin{cases} \alpha_{1}, \alpha_{2} \subseteq 1: n; \quad k := |\alpha_{1} \cup \alpha_{2}| \\ \text{For } i = 1, 2: \ \bar{D}_{i} := D[\alpha_{i}] \in \mathcal{E}^{k_{i}}, \text{ embedding dimension } t_{i}; \\ B_{i} := \mathcal{K}^{\dagger}(\bar{D}_{i}) = \bar{U}_{i}S_{i}\bar{U}_{i}^{T}, \ \bar{U}_{i} \in \mathcal{M}^{k_{i} \times t_{i}}, \ \bar{U}_{i}^{T}\bar{U}_{i} = I_{t_{i}}, S_{i} \in \mathcal{S}_{++}^{t_{i}}; \\ U_{i} := \begin{bmatrix} \bar{U}_{i} & \frac{1}{\sqrt{k_{i}}}e \end{bmatrix} \in \mathcal{M}^{k_{i} \times (t_{i}+1)}; \text{ and } \overline{U} \in \mathcal{M}^{k \times (t+1)} \text{ satisfies} \\ \\ \mathcal{R}(\bar{U}) = \mathcal{R}\left(\begin{bmatrix} U_{1} & 0 \\ 0 & I_{\overline{k_{3}}} \end{bmatrix} \right) \cap \mathcal{R}\left(\begin{bmatrix} I_{\overline{k}_{1}} & 0 \\ 0 & U_{2} \end{bmatrix} \right), \text{ with } \overline{U}^{T}\overline{U} = I_{t+1} \\ \\ \text{cont...} \end{cases}$$

Basic Single Clique Reduction **Two Clique Reduction; EDM DELAYED Completion** Completing SNL; DELAYED use of Anchor Locations

Two (Intersecting) Clique Reduction, cont...

THEOREM 2 Nonsing. Clique/Facial Inters. cont... cont...with $\mathcal{R}(\bar{U}) = \mathcal{R}\left(\begin{vmatrix} U_1 & 0 \\ 0 & I_{\bar{L}} \end{vmatrix} \right) \cap \mathcal{R}\left(\begin{vmatrix} I_{\bar{k}_1} & 0 \\ 0 & U_2 \end{vmatrix} \right), \text{ with } \bar{U}^T \bar{U} = I_{t+1};$ let: $U := \begin{bmatrix} U & 0 \\ 0 & I_{n-k} \end{bmatrix} \in \mathcal{M}^{n \times (n-k+t+1)}$ and $\in \mathcal{M}^{n-k+t+1}$ be orthogonal. Then $\frac{\bigcap_{i=1}^{2} \operatorname{face} \mathcal{K}^{\dagger} \left(\mathcal{E}^{n}(\alpha_{i}, \overline{D}_{i}) \right)}{= (UV) \mathcal{S}_{+}^{n-k+t} (UV)^{T}}$

Basic Single Clique Reduction **Two Clique Reduction; EDM DELAYED Completion** Completing SNL; DELAYED use of Anchor Locations

Expense/Work of (Two) Clique/Facial Reductions

Subspace Intersection for Two Intersecting Cliques/Faces

Suppose:

 $U_{1} = \begin{bmatrix} U_{1}' & 0 \\ U_{1}'' & 0 \\ 0 & I \end{bmatrix} \text{ and } U_{2} = \begin{bmatrix} I & 0 \\ 0 & U_{2}'' \\ 0 & U_{2}' \end{bmatrix}$

Then:

$$U := \begin{bmatrix} U'_1 \\ U''_1 \\ U'_2 (U''_2)^{\dagger} U''_1 \end{bmatrix} \quad \text{or} \quad U := \begin{bmatrix} U'_1 (U''_1)^{\dagger} U''_2 \\ U''_2 \\ U''_2 \\ U''_2 \end{bmatrix}$$

(Efficiently) satisfies:

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

Basic Single Clique Reduction **Two Clique Reduction; EDM DELAYED Completion** Completing SNL; DELAYED use of Anchor Locations

Two (Intersecting) Clique Reduction Figure



Completion: missing distances can be recovered if desired.

Basic Single Clique Reduction Two Clique Reduction; EDM DELAYED Completion Completing SNL; DELAYED use of Anchor Locations

Two (Intersecting) Clique Explicit Delayed Completion

COR. Intersection with Embedding Dim. r/Completion

Hypotheses of Theorem 2 holds. Let $\overline{D}_i := D[\alpha_i] \in \mathcal{E}^{k_i}$, for $i = 1, 2, \beta \subseteq \alpha_1 \cap \alpha_2, \gamma := \alpha_1 \cup \alpha_2, \overline{D} := D[\beta], B := \mathcal{K}^{\dagger}(\overline{D}), \quad \overline{U}_{\beta} := \overline{U}(\beta, :), \text{ where } \overline{U} \in \mathcal{M}^{k \times (t+1)} \text{ satisfies}$ intersection equation of Theorem 2. Let $\begin{bmatrix} \overline{V} & \overline{U}^T e \\ \|\overline{U}^T e\| \end{bmatrix} \in \mathcal{M}^{t+1}$ be orthogonal. Let $Z := (J\overline{U}_{\beta}\overline{V})^{\dagger}B((J\overline{U}_{\beta}\overline{V})^{\dagger})^{T}$. If the embedding dimension for \overline{D} is r, THEN t = r in Theorem 2, and $Z \in S^{r}_{\perp}$ is the unique solution of the equation $(J\bar{U}_{\beta}\bar{V})Z(J\bar{U}_{\beta}\bar{V})^{T} = B$, and the exact completion is $D[\gamma] = \mathcal{K} (PP^T)$ where $P := UVZ^{\frac{1}{2}} \in \mathbb{R}^{|\gamma| \times r}$

Basic Single Clique Reduction Two Clique Reduction; EDM DELAYED Completion Completing SNL; DELAYED use of Anchor Locations

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 $D = \mathcal{K}(PP^T)$

• Solve the orthogonal Procrustes problem:

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

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

• Set *X* := *P*₁*Q*

Noisy Data Summary Clique Unions and Node Absorptions Numerics (low CPU time; high accuracy)

ALGOR: clique union; facial reduct.; delay compl.

Initialize: Find initial set of cliques.

 $C_i := \left\{ j : (D_p)_{ij} < (R/2)^2 \right\}, \quad \text{for } i = 1, \dots, n$

Iterate

- For $|C_i \cap C_j| \ge r + 1$, do Rigid Clique Union
- For $|C_i \cap \mathcal{N}(j)| \ge r + 1$, do Rigid Node Absorption
- For $|C_i \cap C_j| = r$, do Non-Rigid Clique Union (lower bnds)
- For |C_i ∩ N (j)| = r, do Non-Rigid Node Absorp. (lower bnds)

Finalize

When \exists a clique containing all anchors, use computed facial representation and positions of anchors to solve for *X*

Clique Unions and Node Absorptions Numerics (low CPU time; high accuracy)

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Summary

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Clique Unions and Node Absorptions Numerics (low CPU time; high accuracy)

Results - Data for 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

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

Preliminaries Clique/Facial Reduction (Exploit degeneracy) Algorithm

Noisy Data Summary

Results - Large n

Clique Unions and Node Absorptions Numerics (low CPU time; high accuracy)

n # of Sensors Located

(SDP size $O(n^2)$)

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

Preliminaries Clique/Facial Reduction (Exploit degeneracy) Algorithm

Noisy Data Summary Clique Unions and Node Absorptions Numerics (low CPU time; high accuracy)

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: $N = \begin{pmatrix} n \\ 2 \end{pmatrix}$ (# vrbls)

 $\mathbb{E}(\text{density of } \mathcal{G}) = \pi R^2; M = \mathbb{E}(|\mathcal{E}|) = \pi R^2 N \text{ (# constraints)}$ Size of SDP Problems: $M = \begin{bmatrix} 3,078,915 & 12,315,351 & 27,709,309 & 76,969,790 \end{bmatrix}$ $N = 10^9 \begin{bmatrix} 0.2000 & 0.8000 & 1.8000 & 5.0000 \end{bmatrix}$

Noisy Data: Locally Recover Exact EDMs

Nearest EDM

- Given clique α ; corresp. EDM $D_{\epsilon} = D + N_{\epsilon}$, N_{ϵ} noise
- we need to find the smallest face containing $\mathcal{E}^n(\alpha, D)$.

$$\begin{array}{l}
 \quad \min_{\substack{X \geq 0, \\ X \geq 0. \\ \end{array}} \|\mathcal{K}(X) - D_{\epsilon}\| \\
 \quad \text{s.t. } \quad \operatorname{rank}(X) = r, Xe = 0, X \succeq 0
 \\
 \quad X \succeq 0.
 \end{array}$$

• Eliminate the constraints: $Ve = 0, V^T V = I, K_V(X) := \mathcal{K}(VXV^T)$:

$$U_r^* \in \operatorname{argmin}_{s.t.} \frac{1}{2} \left\| \mathcal{K}_V(UU^T) - D_{\epsilon} \right\|_F^2$$

s.t. $U \in M^{(n-1)r}$.

The nearest EDM is $D^* = \mathcal{K}_V(U_r^*(U_r^*)^T)$.

Solve Overdetermined Nonlin. Least Squares Prob.

Newton (expensive) or Gauss-Newton (less accurate)

$$F(U) := \operatorname{us2vec}\left(\mathcal{K}_V(UU^T) - D_{\epsilon}\right), \quad \min_U f(U) := \frac{1}{2} \|F(U)\|^2$$

Derivatives: gradient and Hessian

$$\nabla f(U)(\Delta U) = \langle 2\left(\mathcal{K}_V^*\left[\mathcal{K}_V(UU^T) - D_\epsilon\right]\right)U, \Delta U\rangle$$

 $\nabla^2 f(U) = 2 \operatorname{vec} \left(\mathcal{L}_U^* \mathcal{K}_V^* \mathcal{K}_V S_{\Sigma} \mathcal{L}_U + \mathcal{K}_V^* \left(\mathcal{K}_V (UU^T) - D_{\epsilon} \right) \right) \operatorname{Mat}$ where $\mathcal{L}_U(\cdot) = \cdot U^T$; $S_{\Sigma}(U) = \frac{1}{2}(U + U^T)$

Summary

random noisy probs; r = 2, m = 9, nf = 1e - 6

• Using only Rigid Clique Union, preliminary results:

n/R	1.0	0.9	0.8	0.7	0.6
1000	1.00	5.00	11.00	40.00	124.00
2000	1.00	1.00	1.00	1.00	7.00
3000	1.00	1.00	1.00	1.00	1.00
4000	1.00	1.00	1.00	1.00	1.00
5000	1.00	1.00	1.00	1.00	1.00

n/R	1.0	0.9	0.8	0.7	0.6
1000	9.43	6.98	5.57	5.04	4 05
2000	12 46	12 18	12 43	11 18	9.89
2000	19.09	18 50	10.07	19.32	16.33
4000	25.19	24.01	24.02	22.90	22 12
4000	25.10	24.01	24.02	23.60	22.12
5000	38.13	31.66	30.26	30.32	29.88

n/R	1.0	0.9	0.8	0.7	0.6
1000	-3.28	-4.19	-2.92	Inf	Inf
2000	-3.63	-3.81	-3.82	-2.39	-3.73
3000	-3.51	-3.98	-3.25	-3.90	-3.28
4000	-4.15	-4.05	-3.52	-3.04	-3.33
5000	-4.80	-4.38	-3.89	-4.13	-3.40

max-log-error

remaining cliques

cpu seconds



- SDP relaxation of SNL is (highly, implicitly) degenerate: feasible set is restricted to a low dim. face (Slater CQ - strict feasibility - fails)
- take advantage of degeneracy using explicit representations of intersections of faces corresponding to unions of intersecting cliques
- <u>Without</u> using an SDP-solver, we efficiently compute exact solutions to SDP relaxation (dual/extended view of geometric buildup)



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Thanks for your attention!

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