A NEW NOTION OF WEIGHTED CENTERS FOR SEMIDEFINITE PROGRAMMING

CHEK BENG CHUA

Abstract. The notion of weighted centers is essential in V-space interior-point algorithms for linear programming. Although there were some successes in generalizing this notion to semidefinite programming via weighted center equations, we still do not have a generalization that preserves two important properties — 1) each choice of weights uniquely determines a pair of primal-dual weighted centers, and 2) the set of all primal-dual weighted centers completely fills up the relative interior of the primal-dual feasible region. This paper presents a new notion of weighted centers for semidefinite programming that possesses both uniqueness and completeness. Furthermore, it is shown that under strict complementarity, these weighted centers converge to weighted centers of optimal faces. Finally, this convergence result is applied to homogeneous cone programming, where the central paths defined by a certain class of optimal barriers for homogeneous cones are shown to converge to analytic centers of optimal faces in the presence of strictly complementary solutions.

1. Introduction

This paper presents a new generalization of the notion of weighted centers from linear programming (LP) to semidefinite programming (SDP). We consider the following primal-dual pair of SDP problems:

\[ \inf \quad C \cdot X \]
\[ \text{s.t.} \quad A^{(i)} \cdot X = b_i, \quad i = 1, \ldots, m, \]
\[ X \succeq 0, \]
and

\[ \sup \quad b^T y \]
\[ \text{s.t.} \quad S = C_i - \sum_{i=1}^{m} A^{(i)} y_i, \]
\[ S \succeq 0, \]

where the \( A^{(i)} \)'s and \( C \) are symmetric matrices, \( b = (b_1, \ldots, b_m)^T \) and \( y = (y_1, \ldots, y_m)^T \) are real \( m \)-vectors, \( \cdot : (A, B) \mapsto tr A^TB \) is the trace inner product, and \( X \succeq 0 \) means that \( X \) is symmetric and positive semidefinite.

The notion of weighted centers for LP is very useful in interior-point algorithms that use the V-space approach (see [9, 10]). These weighted centers can be characterized in the following two ways:

2000 Mathematics Subject Classification. 90C22 90C25 90C51.

Key words and phrases. weighted center, semidefinite programming, V-space, homogeneous cone programming, facial structure, Cholesky decomposition.
as minimizers of shifted, weighted logarithmic barriers

\[(x, s) \in \mathbb{R}^n \times \mathbb{R}^n \mapsto -\sum_{i=1}^{n} w_i \log x_i - \sum_{i=1}^{n} w_i \log s_i + x^T s\]

over the primal-dual feasible region \(\{(x, s) \in \mathbb{R}^n \times \mathbb{R}^n : Ax = b, s = c - A^T y, y \in \mathbb{R}^m, x \geq 0, s \geq 0\}\), and

(2) as solutions to weighted center equations

\[Ax = b, \quad s = c - A^T y \quad \text{for some } y \in \mathbb{R}^m,\]
\[xs = w, \quad x > 0, \quad \text{and } s > 0,\]

where \(w = (w_1, \ldots, w_n)^T\) and \(xs\) denotes the component-wise product of \(x\) and \(s\).

A main obstacle in generalizing weighted centers to SDP is the lack of proper weighted barriers. Nonetheless, there were some successes in generalizing weighted center equations to SDP. Monteiro and Pang[12] considered the weighted Alizadeh-Haeberly-Overton (AHO) centers, where the equation \(XS + SX = 2W\) replaces \(xs = w\). Every symmetric, positive definite matrix \(W\) uniquely determines a weighted AHO center. However, unlike LP, these weighted centers do not fill up the whole relative interior of the primal-dual feasible region, i.e., not all strictly feasible pair of matrices \((X, S)\) is a pair of weighted AHO centers. Sturm and Zhang[17] considered a different generalization that is based on the Nesterov-Todd (NT) scaling point. This generalization replaces \(xs = w\) with \(\Lambda(XS) = W\), where \(\Lambda(XS)\) denotes the diagonal matrix with the eigenvalues of \(XS\) on its diagonal, and \(W\) is a positive, diagonal matrix. In contrast with the weighted AHO centers, these weighted NT centers completely fill up the relative interior of the primal-dual feasible region as \(W\) ranges over all positive, diagonal matrices, but lacks uniqueness, i.e., the equations may have more than one solution for each positive, diagonal matrix \(W\).

We shall describe an alternative generalization of weighted centers to SDP that possesses both uniqueness and completeness. While this generalization, which is based on Cholesky factors, is similar to a generalization considered by Monteiro and Zanjácomo[14], the main difference lies in the choice of \(W\). In [14], \(W\) is required to be “close” to multiples of the identity matrix in order for the weighted center equation to have a unique solution. On the other hand, we use positive, diagonal matrices \(W\) to ensure uniqueness. By restricting to diagonal matrices, the weighted centers can be characterized as minimizers of certain shifted, weighted logarithmic barriers over the primal-dual feasible region. In each generalization, the collection of weighted centers does not completely fill up the relative interior of the primal-dual feasible region. This drawback can be easily rectified in our generalization by considering orthonormal similarity transformations. Thus, for the first time, we have a notion of weighted centers for SDP that possesses two useful properties — uniqueness and completeness. This lays the foundation for future extensions of V-space algorithms to SDP.

Besides having both uniqueness and completeness, these weighted centers converge to weighted centers of optimal faces under strict complementarity. This generalizes the same property of usual central paths for SDP.

Yet another reason for considering this generalization is that our weighted centers include the analytic centers defined by a certain class of optimal barriers for homogeneous cones. Consequently, we can apply the above convergence result to homogeneous cone programming.
Throughout this paper, we use the following notations.

Notations and conventions. Throughout this paper, we use the following notations.

The space of symmetric matrices of order $n$ is denoted by $\mathbb{S}^n$ and the cone of symmetric, positive semidefinite (resp. positive definite) matrices of order $n$ is denoted by $\mathbb{S}_+^n$ (resp. $\mathbb{S}_{++}^n$). If $X \in \mathbb{S}^n$, then the statement $X \succeq 0$ (resp. $X > 0$) means that $X \in \mathbb{S}_+^n$ (resp. $X \in \mathbb{S}_{++}^n$).

For any $m$-by-$n$ matrix $M$ and any subsets of indices $I \subset \{1, \ldots, m\}$ and $J \subset \{1, \ldots, n\}$, the submatrix of $M$ with row indices in $I$ and column indices in $J$ is denoted by $M_{IJ}$. If $I = \{i\}$ (or $J = \{j\}$) is a singleton, we may also write $i$ (or $j$) in place of $\{i\}$ (or $\{j\}$).

The identity matrix of appropriate size (in the context used) is denoted by $I$. For any subset $B$ of positive integer indices, $I_B$ denotes the 0-1 diagonal matrix of appropriate size with $(I_B)_{ii} = 1$ if and only if $i \in B$; and $I_B^c$ denotes $I - I_B$.

For each $X \in \mathbb{S}^n$, $\mathcal{R}(X)$ denotes the range space of $X$ and $\mathcal{N}(X)$ denotes the null space of $X$.

For each topological subspace $S$, $\text{relint}(S)$ denotes the relative interior of $S$ and $\text{cl}(S)$ denotes the closure of $S$.

For each sequence $x_1, \ldots, x_n$ of real numbers, $\text{Diag}(x_1, \ldots, x_n)$ denotes the diagonal matrix with $x_1, \ldots, x_n$ on its diagonal.

2. Optimal faces and strict complementarity of SDP

It is well-known that each face of $\mathbb{S}_+^n$ can be uniquely identified with a subspace of $\mathbb{R}^n$ as follows: $F$ is a face of $\mathbb{S}_+^n$ if and only if $F = \{X \in \mathbb{S}_+^n : \mathcal{R}(X) \subset \mathcal{V}\}$ for some linear subspace $\mathcal{V} \subset \mathbb{R}^n$. Moreover, for any face $F = \{X \in \mathbb{S}_+^n : \mathcal{R}(X) \subset \mathcal{V}\}$ of $\mathbb{S}_+^n$, $\tilde{X} \in \text{relint}(F)$ if and only if $\mathcal{R}(\tilde{X}) = \mathcal{V}$ (see [1]). Thus, matrices in the relative interior of any face of $\mathbb{S}_+^n$ are characterized by having maximal rank among all matrices in the face.

An alternative characterization, based on Cholesky factors, of the relative interior of a face shall now be given.

It is a well-known fact that every symmetric, positive definite matrix $X$ has a unique Cholesky factor (i.e., a lower triangular matrix $L$ with nonnegative diagonal satisfying $X = LL^T$). When $X$ is symmetric and positive semidefinite, it still has a Cholesky factor. However, the Cholesky factor may not be unique when $X$ is not positive definite. The next proposition shows that we can recover uniqueness by posing an additional condition on $L$.

**Proposition 1.** Every symmetric, positive semidefinite matrix $X$ has a unique Cholesky factor $L_X$ satisfying

\[(L_X)_{ii} = 0 \implies (L_X)_{ji} = 0 \quad \forall j,\]

**(2.1)**
i.e., every column of $L_X$ is either a zero column or has a positive diagonal entry.

Proof. (Existence) Suppose that $X$ is a symmetric, positive semidefinite matrix. Since the set \( \{ L_{X+\mu I} : \mu \in (0,1) \} \) is bounded, where $L_{X+\mu I}$ denotes the unique Cholesky factor of $X + \mu I$, it has at least one limit point. Let $L$ denote an arbitrary limit point, which is a Cholesky factor of $X$. We shall show that $L$ satisfies (2.1). Suppose that \( \{ L_{X+\mu I} \}_{\mu=1}^\infty \) is a sequence converging to $L$. For simplicity of notation, let $L^{(k)}$ denote $L_{X+\mu_k I}$. Suppose that, on the contrary, $L$ does not satisfy (2.1). Let $\tilde{i}$ denote the least index such that $L_{\tilde{i}i} = 0$ and $L_{\tilde{j}\tilde{i}} \neq 0$ for some $j \in \{ i + 1, \ldots, n \}$. If $\tilde{i} = 1$, then the entries in the first row and column of $X$ must be zeros, which implies that the entries in the first row and column of $L_{X+\mu_1 I}$, with the exception of the $(1,1)$-th entry, must be zeros, contradicting the choice of $\tilde{i}$. Otherwise, $1 < \tilde{i} < n$, so that the sets $\alpha = \{ 1, \ldots, \tilde{i} - 1 \}$ and $\beta = \{ \tilde{i} + 1, \ldots, n \}$ are nonempty. Now

\[
X_{\alpha\alpha} = L_{\alpha\alpha} \quad X_{\alpha\tilde{i}} = L_{\alpha\tilde{i}} \quad X_{\beta\alpha} = L_{\beta\alpha} \quad \text{and} \quad X_{\beta\tilde{i}} = L_{\beta\tilde{i}},
\]

and

\[
X_{\alpha\alpha} + \mu_k I = L_{\alpha\alpha}^{(k)}(L_{\alpha\alpha}^{(k)})^T \quad X_{\alpha\tilde{i}} = L_{\alpha\tilde{i}}^{(k)}(L_{\alpha\tilde{i}}^{(k)})^T \quad X_{\beta\alpha} = L_{\beta\alpha}^{(k)}(L_{\alpha\alpha}^{(k)})^T \quad \text{and} \quad X_{\beta\tilde{i}} = L_{\beta\tilde{i}}^{(k)}(L_{\alpha\tilde{i}}^{(k)})^T + (L_{\alpha\tilde{i}}^{(k)})^2.
\]

Therefore,

\[
L_{\tilde{i}\tilde{i}}^{(k)} = \frac{X_{\tilde{i}\tilde{i}} - L_{\tilde{i}\alpha}^{(k)}(L_{\alpha\alpha}^{(k)})^T}{L_{\alpha\alpha}^{(k)}} = \frac{X_{\tilde{i}\tilde{i}} - X_{\tilde{i}\alpha}(X_{\alpha\alpha} + \mu_k I)^{-1}X_{\alpha\tilde{i}}}{L_{\alpha\alpha}^{(k)}},
\]

and

\[
L_{\tilde{i}\tilde{i}}^{(k)} = \sqrt{X_{\tilde{i}\tilde{i}} - L_{\tilde{i}\alpha}^{(k)}(L_{\alpha\alpha}^{(k)})^T + \mu_k} = \sqrt{X_{\tilde{i}\tilde{i}} - X_{\tilde{i}\alpha}(X_{\alpha\alpha} + \mu_k I)^{-1}X_{\alpha\tilde{i}} + \mu_k}.
\]

Since $X_{\tilde{i}\tilde{i}} - X_{\tilde{i}\alpha}(X_{\alpha\alpha} + \mu_k I)^{-1}X_{\alpha\tilde{i}}$ is the Schur complement of $X_{\alpha\alpha} + \mu_k I$ in the positive semidefinite matrix $\begin{bmatrix} X_{\alpha\alpha} + \mu_k I & X_{\alpha\tilde{i}} \\ X_{\alpha\tilde{i}}^T & X_{\tilde{i}\tilde{i}} \end{bmatrix}$, it follows that $L_{\tilde{i}\tilde{i}}^{(k)} \geq \sqrt{\mu_k}$. Using the Sherman-Morrison-Woodbury formula, we deduce that

\[
X_{\tilde{i}\tilde{i}} - X_{\tilde{i}\alpha}(X_{\alpha\alpha} + \mu_k I)^{-1}X_{\alpha\tilde{i}} = L_{\tilde{i}\alpha}[I - L_{\alpha\alpha}^T(X_{\alpha\alpha}L_{\alpha\alpha}^T + \mu_k I)^{-1}L_{\alpha\alpha}]L_{\alpha\alpha}^T = \mu_k L_{\tilde{i}\alpha}(L_{\alpha\alpha}^T + \mu_k I)^{-1}L_{\alpha\alpha}^T - \mu_k L_{\tilde{i}\alpha}.
\]

By the choice of $\tilde{i}$, every column of $L_{\alpha\alpha}$ is either a zero column or has a positive diagonal entry. Let $B$ denote the set of indices of columns with positive diagonal entries. Therefore, the submatrix $(L_{\alpha\alpha}^T L_{\alpha\alpha})_{BB}$ is positive definite and all other entries of $L_{\alpha\alpha}^T L_{\alpha\alpha}$ are zeros. Similarly, by the choice of $\tilde{i}$, columns of $L_{\beta\alpha}$ and $L_{\alpha\beta}$ with indices not in $B$ are zero columns. By rearranging the columns and rows of $L_{\alpha\alpha}^T L_{\alpha\alpha}$, and the corresponding columns of $L_{\beta\alpha}$ and $L_{\alpha\beta}$, we can write the product $L_{\beta\alpha}(L_{\alpha\alpha}^T L_{\alpha\alpha})^{-1}L_{\alpha\alpha}^T$ as

\[
[L'_{\beta\alpha} \quad 0] \begin{bmatrix} (L_{\alpha\alpha}^T L_{\alpha\alpha})_{BB} + \mu_k I & 0 \\ 0 & \mu_k I \end{bmatrix}^{-1} \begin{bmatrix} (L_{\alpha\alpha}^T)_{\tilde{i}\tilde{i}} \\ 0 \end{bmatrix}
\]

which has bounded norm since $(L_{\alpha\alpha}^T L_{\alpha\alpha})_{BB}$ is positive definite. Thus, $X_{\tilde{i}\tilde{i}} - X_{\beta\alpha}(X_{\alpha\alpha} + \mu_k I)^{-1}X_{\alpha\tilde{i}} = O(\mu_k)$. Consequently, $L_{\tilde{i}\tilde{i}} = O(\sqrt{\mu_k})$, contradicting the choice of $\tilde{i}$. Hence, $L$ must satisfy (2.1).
(Uniqueness) First, consider the case when $X$ is a nonnegative diagonal matrix. Let $B$ denote the set of indices of positive diagonal entries of $X$. Suppose that $L$ is a Cholesky factor of $X$ satisfying (2.1). Since $X_{ii} = 0$ for all $i \notin B$, the $i$-th row of $L$ must be a row of zeros. Thus, $L_{ij} = 0$ whenever $i \notin B$ or $j \notin B$. Consequently, $L_{BB}^T L_{BB} = X_{BB}$ is a positive, diagonal matrix. Thus, $L$ is unique. Now, suppose that $X \succeq 0$ is arbitrary. Suppose that $L$ and $L'$ are Cholesky factors of $X$ satisfying (2.1). Let $B$ be the set of indices of nonzero columns of $L$. It is clear that $LI_B = L$, and thus, $(L + L_B^c)I_B = L$. Therefore,

$$I_B = [(L + L_B^c)^{-1}X(L + L_B^c)^{-T}] = (L + L_B^c)^{-1}X(L + L_B^c)^{-T} = [(L + L_B^c)^{-1}X(L + L_B^c)^{-T}]^T.$$

Since $((L + L_B^c)^{-1}L')_{ii} = 0 \implies L'_{ii} = 0 \implies L'_{i} = 0 \forall j \implies ((L + L_B^c)^{-1}L')_{ji} = 0 \forall j$, we have that both $(L + L_B^c)^{-1}L'$ and $(L + L_B^c)^{-1}L$ are Cholesky factors of $I_B$ satisfying (2.1). Thus, $L = L'$.

In a similar way, we can prove that

**Proposition 2.** Every symmetric, positive semidefinite matrix $X$ has a unique inverse Cholesky factor $U_X$ (i.e., an upper triangular matrix $U$ with nonnegative diagonal satisfying $X = UU^T$) satisfying

$$\forall i \in \text{relint} F \implies (U_X)_{ii} = 0 \implies (U_X)_{ji} = 0 \forall j. \quad (2.2)$$

Henceforth, the unique Cholesky factor of $X$ that satisfies (2.1) is denoted by $L_X$, and the unique inverse Cholesky factor of $X$ that satisfies (2.2) is denoted by $U_X$.

We now describe faces of $S^n_+$ based on these Cholesky factors.

Suppose that $F$ is a face of $S^n_+$ and $\tilde{X} \in \text{relint}(F)$ is arbitrary. From the proof of uniqueness, we see that $(L_{\tilde{X}} + L_B^c)^{-1} \tilde{X}(L_{\tilde{X}} + L_B^c)^{-T} = I_B$, where $B$ is the set of indices of nonzero columns of $L_{\tilde{X}}$. Since $X \mapsto (L_{\tilde{X}} + L_B^c)^{-1}X(L_{\tilde{X}} + L_B^c)^{-T}$ is a linear automorphism of $S^n_+$, it maps $F$ to some face $F'$ of $S^n_+$ with $I_B \in \text{relint}(F')$. Therefore, for any $X \in S^n_+$, $X \in F'$ if and only if $R(X) \subset R(I_B)$, which holds if and only if $(i \notin B) \lor (j \notin B) \implies X_{ij} = 0$. Consequently,

$$F = \{(L_{\tilde{X}} + L_B^c)X(L_{\tilde{X}} + L_B^c)^T : X \succeq 0, (i \notin B) \lor (j \notin B) \implies X_{ij} = 0\}. \quad (2.3)$$

From this representation of the face $F$, we deduce that

**Proposition 3.** If $F$ is a face of $S^n_+$, $B = \{i : \exists X \in F, (L_X)_{ii} \neq 0\}$ and $\tilde{X} \in F$, then

1. $(L_{\tilde{X}})_{ii} = 0 \forall i \notin B$, and
2. $\tilde{X} \in \text{relint}(F) \iff (L_{\tilde{X}})_{ii} > 0 \forall i \in B$.

Similarly, we can use inverse Cholesky factors to characterize the relative interiors of faces of $S^n_+$.

**Proposition 4.** If $F$ is a face of $S^n_+$, $B = \{i : \exists X \in F, (U_X)_{ii} \neq 0\}$ and $\tilde{X} \in F$, then

1. $(U_{\tilde{X}})_{ii} = 0 \forall i \notin B$, and
2. $\tilde{X} \in \text{relint}(F) \iff (U_{\tilde{X}})_{ii} > 0 \forall i \in B$. 
We now turn our attention to the primal-dual SDP problems.

Let $A : S^n \rightarrow \mathbb{R}^m$ denote the linear operator $X \mapsto (A^{(i)} \cdot X)_{i=1}^m$, and let $A^*$ denote its adjoint operator $y \mapsto \sum_{i=1}^m A^{(i)} y_i$.

We assume the following Slater condition.

**Assumption 5.** There are symmetric, positive definite matrices $X$ and $S$ satisfying $A(X) = b$, and $S = C - A^*(y)$ for some $y \in \mathbb{R}^m$.

This condition implies that the sets of optimal primal and dual solutions are nonempty and bounded, and $\tilde{X}S = 0$ for any optimal solutions $\tilde{X}$ and $\tilde{S}$. The sets of optimal primal and dual solutions are called the **primal optimal face** and the **dual optimal face** respectively, and are denoted by $O_p$ and $O_d$ respectively. Let $F_p$ and $F_d$ denote the minimal faces of $S^n_+$ containing $O_p$ and $O_d$ respectively. If we take any $\tilde{X} \in \text{relint}(O_p)$, then $\tilde{X} \in \text{relint}(F_p)$, and thus

$$O_p = \{ X \in S^n_+ : \mathcal{R}(X) \subset \mathbb{V}_p, \ A(X) = b \},$$

where $\mathbb{V}_p$ denotes $\mathcal{R}(\tilde{X})$. Similarly,

$$O_d = \{ S \in S^n_+ : \mathcal{R}(S) \subset \mathbb{V}_d, \ S = C - A^*(y), \ y \in \mathbb{R}^m \}$$

where $\mathbb{V}_d$ denotes $\mathcal{R}(\tilde{S})$ for any $\tilde{S} \in \text{relint}(O_d)$.

Let $B$ and $N$ denote the sets $\{ i : \exists X \in F_p, (Lx)_{ii} \neq 0 \}$ and $\{ i : \exists S \in F_d, (Us)_{ii} \neq 0 \}$ respectively.

Since the sets $O_p$ and $O_d$ are orthogonal, we have $\mathcal{R}(X) \subset \mathcal{N}(S)$ and $\mathcal{R}(S) \subset \mathcal{N}(X)$ for any $(X, S) \in O_p \times O_d$. Thus, $\mathbb{V}_p \perp \mathbb{V}_d$. When $\mathbb{V}_p + \mathbb{V}_d = \mathbb{R}^n$, we say that each $(\tilde{X}, \tilde{S}) \in \text{relint}(O_p) \times \text{relint}(O_d)$ is a pair of strictly complementary solutions. In terms of the index sets $B$ and $N$, the orthogonality of $O_p$ and $O_d$ implies $B \cap N = \emptyset$ (and thus $|B| + |N| \leq n$), and the existence of strictly complementary solutions can be characterized by $B \cup N = \{1, \ldots, n\}$, i.e., $|B| + |N| = n$. Let $T$ denote the set $\{1, \ldots, n\} \setminus (B \cup N)$ so that $T = \emptyset$ if and only if there are strictly complementary solutions.

We end this section with a useful lemma.

**Lemma 6.** If $\tilde{X} \in \text{relint}(O_p)$ and $\tilde{S} \in \text{relint}(O_d)$, then there exists a lower triangular, square matrix $L(\tilde{X}, \tilde{S})$ with positive diagonal such that

$$L(\tilde{X}, \tilde{S}) \tilde{X}L(\tilde{X}, \tilde{S})^T = I_B$$

and

$$L(\tilde{X}, \tilde{S})^{-T} \tilde{S}L(\tilde{X}, \tilde{S})^{-1} = I_N.$$

**Proof.** In the proof of uniqueness for Proposition 1, we see that $L^{-1} \tilde{X}L^{-T} = I_B$, where $L = L_{\tilde{X}} + I_{N \cup T}$. From the positive semidefinite and complementarity of $L^{-1} \tilde{X}L^{-T}$ and $L^T \tilde{S}L$, we conclude that $(L^T \tilde{S}L)_{ii} = 0$ whenever $i \in B$. Thus, the $i$-th row of $U_{L^T \tilde{S}L}$ is a zero row whenever $i \in B$. Consequently, $(U^T L^{-1}) \tilde{X}(U^T L^{-1})^T = U^T I_B U = I_B$, where $U = U_{L^T \tilde{S}L} + I_{B \cup T}$. Finally, $(U^T L^{-1})^{-T} \tilde{S}(U^T L^{-1})^{-1} = U^{-1}(L^T \tilde{S}L)U^{-T} = I_N$. 

\[ \square \]
3. Weighted centers for SDP

One of the many existing notions of weighted centers for SDP is the weighted centers defined by the following set of equations:

\[
\mathcal{A}(X) = b, \quad S = C - \mathcal{A}'(y) \quad \text{for some } y \in \mathbb{R}^m,
\]

\[
L_X^T SL_X = W, \quad X \succ 0, \quad \text{and } S \succ 0.
\]

Here, the symmetric matrix \(W\) plays the role of the weights. We recover the usual analytic centers by setting \(W\) to a positive multiple of \(I\), in which case any solution is the unique minimizer of a shifted logarithmic determinant barrier, which is strictly convex over the primal-dual feasible region.

When \(W\) is not a positive multiple of \(I\), a result of Monteiro and Zanjácomo [13], which was improved upon by Tunçel and Wolkowicz [18], states that (3.1) has locally unique solutions when \(\|W - \mu I\|_2 < (\sqrt{3} - 1)\mu\). This result was recently extended by the author and Tunçel [4] to include all \(W\) satisfying \(\|D^{-1/2}WD^{-1/2} - \mu I\|_2 < \sqrt{\alpha_{\min}/(2\alpha_{\max})}\mu\) for any diagonal matrix \(D = \text{Diag}(\alpha_1, \ldots, \alpha_n)\) with positive diagonal entries, where \(\alpha_{\min}\) and \(\alpha_{\max}\) denotes \(\min\{\alpha_1, \ldots, \alpha_n\}\) and \(\max\{\alpha_1, \ldots, \alpha_n\}\) respectively. This extension includes all positive, diagonal matrices \(W\).

In the case when \(W\) is a positive, diagonal matrix, we shall further prove that (3.1) has a (globally) unique solution by showing that any solution is the unique minimizer of some shifted, weighted logarithmic barrier that is strictly convex over the primal-dual feasible region.

3.1. Weighted barriers for semidefinite cones. Fix some arbitrary positive constants \(w_1, \ldots, w_n\) and consider the barrier \(f\) on the cone \(S^n_{++}\) defined by

\[
X \mapsto -\sum_{i=1}^n w_i \log(L_X)_{ii}^2.
\]

This is called the weighted barrier with weights \(w_i\).

**Proposition 7.** The weighted barrier is strictly convex.

**Proof.** Using the weighted trace \(\text{tr}_w : A \mapsto \sum_{i=1}^n w_i A_{ii}\), the \(k\)-th derivative of the weighted barrier \(f\), for \(k \geq 1\), can be expressed as

\[
D^k f(X)[H_1, \ldots, H_k] = (-1)^k(k-1)!tr_w\left(L_X^{-1}H_1L_X^{-T}\right)\cdots\left(L_X^{-1}H_kL_X^{-T}\right).
\]

From the expression for \(D^2 f\), it is evident that \(f\) is strictly convex. \(\square\)

As a consequence of the above proposition, the shifted barrier \(f_+ : X \mapsto f(X) + C \cdot X\) has a unique minimizer \(X\) over the primal feasible region, and \(X\) satisfies the following Karush-Kuhn-Tucker conditions:

\[
\mathcal{A}(X) = b, \quad S = C - \mathcal{A}'(y), \quad \text{and } (L_X)^T SL_X = W,
\]

for some \(S \in S^n_{++}\) and some \(y \in \mathbb{R}^m\), where \(W = \text{Diag}(w_1, \ldots, w_n)\). Note that we have used \(\nabla f(X) = -L_X^{-T}WL_X^{-1}\), which follows from the proof of Proposition 7. The matrix \(S\) is
also uniquely determined, and can be characterized as the unique minimizer of the shifted barrier $f_+^*: S \mapsto f^*(S) + \bar{X} \cdot S$ over the dual feasible region, where

$$f^*: S \mapsto -\sum_{i=1}^n w_i \log(U_{ii})^2$$

is the conjugate functional of $f$ and $\bar{X}$ is an arbitrary primal feasible solution. Thus, we have proven that

**Theorem 8.** The weighted analytic center equations (3.1) uniquely determines a pair of solutions $(X, S)$ whenever $W$ is a positive, diagonal matrix.

Hence, given positive weights $w_1, \ldots, w_n$, we can define the primal-dual weighted analytic centers either via the weighted centers equations (3.1) where $W$ is the diagonal matrix $\text{Diag}(w_1, \ldots, w_n)$ or as minimizers of the shifted barriers $f_+ + f_+^*$ over the primal-dual feasible region.

Unfortunately, unlike the weighted centers for LP, these weighted centers do not fill up the whole relative interior of the primal-dual feasible region, i.e., not all strictly feasible solutions $(X, S)$ are weighted centers. This drawback can be easily rectified by considering orthonormal similarity transformations on both primal and dual problems.

**Theorem 9.** For each pair of primal-dual strictly feasible solutions $(X, S)$, there exists an orthogonal matrix $Q$ such that under the orthonormal similarity transformation $Q: Z \mapsto Q^T Z Q$ on both primal and dual problems, the resulting pair of strictly feasible solutions $(Q(X), Q(S))$ is a pair of weighted centers whose weights are eigenvalues of $X S$.

**Proof.** Consider a Schur-decomposition $Q^T X S Q = L$ of the product $X S$, where $Q$ is an orthogonal matrix and $L$ is a lower triangular matrix with eigenvalues of $X S$ on its diagonal. Under the orthonormal similarity transformation $Q: X \mapsto Q^T X Q$, we see that $Q(X) Q(S) = L$. Thus, $L_T Q(X) Q(S) L Q(S) = L_T^{-1} L Q(S) L Q(S)$ is both symmetric and lower triangular, and hence diagonal. Clearly, this diagonal matrix shares the same diagonal entries with $L$. \hfill $\square$

Therefore, we can obtain a collection of weighted centers that “fills up” the whole interior of the primal-dual feasible region by generalizing the notion of weighted centers to include all primal-dual pairs $(X, S)$ satisfying

$$Q(A^{(i)}) \cdot X = b_i \quad \text{for } i = 1, \ldots, m,$$

$$S + \sum_{i=1}^m Q(A^{(i)}) y_i = Q(C) \quad \text{for some } y \in \mathbb{R}^m,$$

$$L_T^{-1} L S L X = W, \quad X \succ 0, \quad \text{and } S \succ 0,$$

for some orthonormal similarity transformation $Q: X \mapsto Q^T X Q$ and some positive, diagonal matrix $W$. These weighted centers can alternatively be defined as unique minimizers of the shifted, weighted barriers

$$(X, S) \mapsto -\sum_{i=1}^n w_i \log(L_{Q^T X Q})_{ii}^2 - \sum_{i=1}^n w_i \log(U_{Q^T S Q})_{ii}^2 + X \cdot S$$
over the primal-dual feasible region, where \( Q \) ranges over all orthogonal matrices of order \( n \) and \((w_1, \ldots, w_n)^T\) ranges over all positive \( n\)-vectors.

### 3.2. Weighted central paths under strict complementarity

The main result in this subsection states that every (primal) weighted central path \( \{X(\mu) : \mu > 0\} \) converges to weighted analytic centers of optimal faces, where \((X(\mu), S(\mu))\) is the solution to (3.1) with \( W = \mu \text{Diag}(w_1, \ldots, w_n) \).

We begin by proving a result on the limit points of weighted central paths.

**Lemma 10.** All limit points of the weighted central path lie in the relative interior of the primal optimal face.

**Proof.** Suppose that \( X \) is a limit point of the weighted central path. Clearly, from the Karush-Kuhn-Tucker conditions, \( X \in O_p \). So, it suffices to show that \( \text{rank}(X) = |B| \). Let \( \{X(\mu_k)\}_{k=1}^\infty \) be a subsequence converging to \( X \). Since \( \{X(\mu_k)\} \) is bounded, so is \( \{L_{X(\mu_k)}\} \). So, by choosing a subsequence of \( \{X(\mu_k)\} \) if necessary, we may assume that \( \{L_{X(\mu_k)}\} \) converges to some lower triangular matrix \( L \). Clearly, \( X = LL^T \). Let \( \tilde{X} \in \text{relint}(O_p) \) and \( \tilde{S} \in O_d \) be arbitrary. Now, \((X(\mu_k) - \tilde{X}) \cdot (S(\mu_k) - \tilde{S}) = 0\), \( X(\mu_k) \cdot S(\mu_k) = \mu_k \sum_{i=1}^n w_i \) and \( \tilde{X} \cdot \tilde{S} = 0 \) imply that \( X(\mu_k) \cdot \tilde{S} + S(\mu_k) \cdot \tilde{X} = \mu_k \sum_{i=1}^n w_i \). Consequently,

\[
\mu_k \sum_{i=1}^n w_i \geq S(\mu_k) \cdot \tilde{X}
= tr[U_{S(\mu_k)}^T \tilde{X} U_{S(\mu_k)}]
= tr[U_{S(\mu_k)}^T L_{\tilde{X}}][U_{S(\mu_k)}^T L_{\tilde{X}}]^T
= tr[\sqrt{\mu_k} \sqrt{W} (L_{X(\mu_k)})^{-1} L_{\tilde{X}}][\sqrt{\mu_k} \sqrt{W} (L_{X(\mu_k)})^{-1} L_{\tilde{X}}]^T,
\]

from which it follows that \( \sqrt{\sum_{i=1}^n w_i} \geq \sqrt{w_{ii}(L_{\tilde{X}})_{ii}} / (L_{X(\mu_k)})_{ii} \). Since \( \tilde{X} \) lies in the relative interior of \( F_p \), it follows from Proposition 3 that \( (L_{\tilde{X}})_{ii} > 0 \) for all \( i \in B \). Thus,

\[
L_{ii} = \lim_{k \to \infty} (L_{X(\mu_k)})_{ii} \geq \frac{\sqrt{w_{ii}(L_{\tilde{X}})_{ii}}}{\sqrt{\sum_{i=1}^n w_i}} > 0 \quad \forall i \in B.
\]

This implies that \( \text{rank}(L) \geq |B| \), and hence \( \text{rank}(X) = |B| \). \( \square \)

Under strict complementarity, the central path for an SDP problem converges to the analytic center of the optimal face (see [7, 5, 11]). We now generalize this result to weighted central paths.

Recall from Proposition 3 that for any \( X \in F_p \), \( X \) is in the relative interior of \( F_p \) if and only if \( (L_X)_{ii} > 0 \) \( \forall i \in B \). Thus, the functional \( f_p : \text{relint}(F_p) \to \mathbb{R} \) defined by

\[
X \mapsto - \sum_{i \in B} w_i \log(L_{X})_{ii}^2
\]

induces a barrier for the primal optimal face \( O_p \). We shall show that under strict complementarity, every limit point of the weighted central path solves

\[
\min\{f_p(X) : A(X) = b, \ X \in \text{span}(F_p)\}.
\]

**Lemma 11.** If the primal-dual pair of SDP problems has strictly complementary solutions, and the subsequence \( \{(X(\mu_k), S(\mu_k))\} \) converges to \( (I_B, I_N) \), then
(1) \((L_X(\mu_k))_{ij} = o(1) \forall i \in B, j \neq i\) and \((U_S(\mu_k))_{ij} = o(1) \forall i \in N, j \neq i\), and
(2) \((L_X(\mu_k))_{ij} = o(\sqrt{\mu_k}) \forall i \in N, j \neq i\) and \((U_S(\mu_k))_{ij} = o(\sqrt{\mu_k}) \forall i \in B, j \neq i\).

Proof. From \((X(\mu_k) - I_B) \bullet (S(\mu_k) - I_N) = 0\), it follows that \(trX(\mu_k)_N + trS(\mu_k)_B = \mu_k\sum_{i=1}^n w_i\). Expanding the left hand side gives

\[
\sum_{i \in N}^{j \leq i} (L_X(\mu_k))_{ij}^2 + \sum_{i \in B}^{j > i} (U_S(\mu_k))_{ij}^2
= \sum_{i \in N} (L_X(\mu_k))_{ii}^2 + \sum_{i \in N} (U_S(\mu_k))_{ii}^2 + \sum_{i \in B} (L_X(\mu_k))_{ij}^2 + \sum_{i \in B} (U_S(\mu_k))_{ij}^2.
\]

From \((L_X(\mu_k))^T S(\mu_k) L_X(\mu_k) = \mu_k W\), we get \((U_S(\mu_k))_{ii}(L_X(\mu_k))_{ii} = \sqrt{\mu_k w_i}\). Therefore,

\[
\sum_{i=1}^n w_i = \sum_{i \in B} \frac{w_i}{L_X(\mu_k)_{ii}} + \sum_{i \in N} \frac{w_i}{S(\mu_k)_{ii}} + \frac{1}{\mu_k} \left( \sum_{i \in N} (L_X(\mu_k))_{ij}^2 + \sum_{i \in B} (U_S(\mu_k))_{ij}^2 \right)
\]

\[
= \sum_{i \in B} \frac{w_i}{L_X(\mu_k)_{ii}} + \sum_{i \in N} \frac{w_i}{S(\mu_k)_{ii}} + \sum_{i \in N} \frac{(L_X(\mu_k))_{ij}^2}{\mu_k} + \sum_{i \in B} (U_S(\mu_k))_{ij}^2
\]

\[
+ \sum_{i \in B} \left( \frac{w_i}{L_X(\mu_k)_{ii}} - \frac{w_i}{S(\mu_k)_{ii}} \right) + \sum_{i \in N} \left( \frac{w_i}{(U_S(\mu_k))_{ii}} - \frac{w_i}{S(\mu_k)_{ii}} \right).
\]

Since

\[
S(\mu_k)_{ii} = \sum_{j > i} ((U_S(\mu_k))_{ij})^2 + ((U_S(\mu_k))_{ii})^2 \geq ((U_S(\mu_k))_{ii})^2
\]

and

\[
X(\mu_k)_{ii} = \sum_{j > i} (L_X(\mu_k))_{ij}^2 + ((L_X(\mu_k))_{ii})^2 \geq ((L_X(\mu_k))_{ii})^2,
\]

the summands in the last two sums are nonnegative. Thus, the right hand side is at least the sum \(\sum_{i \in N} \frac{w_i}{S(\mu_k)_{ii}} + \sum_{i \in B} \frac{w_i}{L_X(\mu_k)_{ii}}\), which, under strict complementarity and the assumptions \(X(\mu_k) \rightarrow I_B\) and \(S(\mu_k) \rightarrow I_N\), converges to the left hand side as \(k \rightarrow \infty\). This can only occur when all summands in the last four sums converge to zero. \(\square\)

We now give the main theorem of this section.

**Theorem 12.** If there are strictly complementary solutions to the primal-dual SDP problems, then the weighted central path for the primal problem converges to the solution of

\[
\min_{\mathbf{X}} - \sum_{i \in B} w_i \log(L_X)_{ii}^2
\]

\[
s.t. \quad A^{(i)} \bullet \mathbf{X} = \mathbf{b}_i, \quad i = 1, \ldots, m,
\]

\[
\mathbf{X} \in \text{span}(F_p),
\]

where \(F_p\) is the minimal face of \(S^+\) containing the primal optimal face and \(B = \{i : \exists \mathbf{X} \in F_p, (L_X)_{ii} \neq 0\}\).
Proof. Suppose \( \hat{X} \) is an arbitrary limit point of the weighted central path. By Lemma 10, \( \hat{X} \in \text{relint}(F_p) \). Since \( S(\mu) \) is bounded as \( \mu \downarrow 0 \), we can choose a sequence \( \{\mu_k\} \) of positive real numbers converging to zero such that \( X(\mu_k) \to \hat{X} \), and \( S(\mu_k) \) is convergent with limit \( \hat{S} \). Let \( L \) denote the matrix \( L(\hat{X}, \hat{S}) \) in the statement of Lemma 6. Since \( f_p \) is invariant, up to an additive constant, under the transformation \( G : X \mapsto LXL^T \), the limit point \( \hat{X} \) solves (3.3) if and only if \( I_B = G(\hat{X}) \) solves

\[
\min \left\{ -\sum_{i \in B} w_i \log(Lx)^2_{ii} : A(G(X)) = b, \ X \in \text{span}(G(F_p)) \right\}.
\]

The matrix \( I_B \) solves (3.3) if and only if the optimality condition

\[
\nabla f_p(I_B) \in \text{span}(\{G^{-\ast}(A^{(1)}), \ldots, G^{-\ast}(A^{(1)})\}) + \text{span}(G(F_p))^\perp
\]

holds. Let \( \hat{X}(\mu_k) \) and \( \hat{S}(\mu_k) \) denote \( G(X(\mu_k)) \) and \( G^{-\ast}(S(\mu_k)) \) respectively. Let \( \hat{A}^{(i)} \) denote \( G^{-\ast}(A^{(i)}) \). From the description (2.3) of faces of \( S^m_n \) and the assumption that \( I_B \in \text{relint}(G(F_p)) \), we deduce that \( \text{span}(G(F_p))^\perp = \{X \in S^m_n : X_{BB} = 0\} \). Thus, the optimality condition is equivalent to

\[
\nabla f_p(I_B)_{BB} = W_{BB} \in \text{span}(\{(\hat{A}^{(1)})(BB), \ldots, (\hat{A}^{(m)})(BB)\}).
\]

Let \( V \) denote the subspace \( \text{span}(\{(\hat{A}^{(1)})(BB), \ldots, (\hat{A}^{(m)})(BB)\}) \). Since \( \hat{S}(\mu_k) - I_N = G^{-\ast}(S(\mu_k) - \hat{S}) \in \text{span}(\{\hat{A}^{(1)}, \ldots, \hat{A}^{(m)}\}) \), we have that \( (\hat{S}(\mu_k))(BB) \in V \). Dividing by \( \mu_k \) gives

\[
(\hat{S}(\mu_k))_{BB} \in V.
\]

By Lemma 11, \( (U(S_{(\mu_k)})_{ij}/\sqrt{\mu_k} \to 0 \) for all \( i \in B \) and \( j > i \), and \( (L_{(S(\mu_k))})_{ij} \to 0 \) for all \( i \in B \) and \( j < i \). Together with \( \sum_{j=1}^{i} (L_{(S(\mu_k))})_{ij}^2 = (\hat{X}(\mu_k))_{ii} \to 1 \) for all \( i \in B \), it follows that \( (L_{(S(\mu_k))})_{ii} \to 1 \). Thus, we deduce from \( (U(S_{(\mu_k)})_{ii} (L_{(S(\mu_k))})_{ii} = \sqrt{\mu_k w_i} \) that \( (\hat{S}(\mu_k))_{BB}/\mu_k \to W_{BB} \). Finally, since \( V \) is closed, the theorem follows. \( \square \)

4. APPLICATION TO HOMOGENEOUS CONE PROGRAMMING

In this section, we consider the following primal-dual pair of homogeneous cone programming (HCP) problems:

\[
\begin{align*}
\inf & \quad c^T x \\
\text{s.t.} & \quad (a^{(i)})^T x = b_i \quad \text{for } i = 1, \ldots, m, \\
& \quad x \in \text{cl}(K),
\end{align*}
\]

and

\[
\begin{align*}
\sup & \quad b^T y \\
\text{s.t.} & \quad s = c - \sum_{i=1}^{m} (a^{(i)}) y_i, \\
& \quad s \in \text{cl}(K^*),
\end{align*}
\]

where \( K \) is a \( d \)-dimensional homogeneous cone (i.e., a pointed, open, convex cone whose group of automorphisms acts transitively on it), \( K^* := \{s : x^Ts > 0, \forall x \in K\} \) is its dual.
cone, the $a^{(i)}$'s, $c$ and $x$ are real $d$-vectors, and $b = (b_1, \ldots, b_m)^T$ and $y = (y_1, \ldots, y_m)^T$ are real $m$-vectors.

As before, we assume the following Slater condition.

**Assumption 13.** There exist an $x \in \text{relint}(K)$ and an $s \in \text{relint}(K^*)$ satisfying $(a^{(i)})^T x = b_i$ for $i = 1, \ldots, m$, and $s = c - \sum_{i=1}^m (a^{(i)})^T y_i$ for some $y = (y_1, \ldots, y_m)^T \in \mathbb{R}^m$.

It was shown by the author[3] that all homogeneous cones are SDP-representable, i.e., for each homogeneous cone $K$, there exists a linear map $M : \mathbb{R}^d \to S^n$ such that $x \in K$ if and only if $M(x) \succ 0$. Thus, the primal HCP problem can be reformulated as the primal SDP problem

$$\begin{align*}
\min & \quad M^{-*}(c) \cdot X \\
\text{s.t.} & \quad M^{-*}(a^{(i)}) \cdot X = b_i, \quad i = 1, \ldots, m, \\
& \quad X \in M(\mathbb{R}^d), \\
& \quad X \succeq 0.
\end{align*}$$

Furthermore, it was shown by the author and Tunçel[4] that HCP problems inherit strict complementarity from the corresponding SDP formulations, i.e., a HCP problem has strictly complementary solutions if and only if any SDP reformulation has such solutions. These establish the foundation for applying Theorem 12 to HCP problems.

### 4.1. SDP-representability of homogeneous cones

Each $d$-dimensional homogeneous cone $K$ of rank $r$ can be associated with a $T$-algebra $A = \bigoplus_{i,j=1}^r A_{ij}$ with involution $*$ such that $K$ is the cone containing elements of the form $\Pi^*\Pi$, where $\Pi$ is a lower triangular element with positive diagonal (see [19]). In fact, each $x \in K$ uniquely determines a lower triangular element $\Pi$ with positive diagonal such that $x = \Pi^*\Pi$. The reader is strongly encouraged to refer to [3] and [19] for more details.

For each $(i, j) \in \{1, \ldots, r\}^2$, let $n_{ij}$ denote the dimension of $A_{ij}$ as a vector subspace of $A$ and let $x_{ij}$ denote the component of $x \in A$ in $A_{ij}$. From the definition of $T$-algebras, we have $n_{ij} = n_{ji}$ and $n_{ii} = 1$. Also, $\sum_{i=1}^r \sum_{j=1}^r n_{ij} = d$.

Let $T$ denote the subspace $\bigoplus_{1 \leq j \leq i \leq r} A_{ij}$ of lower triangular elements of $A$. With each $x \in A$, we associate the linear operator $\mathcal{M}(x) : T \to T$ defined by $\mathcal{M}(x) : \Pi \mapsto \text{Pr}_T x\Pi$, where $\text{Pr}_T$ denotes the orthogonal projection onto $T$ under the inner product $\langle \cdot, \cdot \rangle : (x, y) \mapsto tr xy^*$. The author[3] proved that $x \in K$ if and only if $\mathcal{M}(x)$ is self-adjoint and positive definite. Thus, for any choice of ordered basis $B$ for $T$, the map

$$M_B : \mathbb{R}^d \to S^n : x \mapsto M_B(x),$$

where $M_B(x)$ is the matrix representing $\mathcal{M}(x)$ under $B$, is an SDP-representation of $K$.

Let $1 \in T$ be arbitrary. Consider the orthogonal decomposition $\bigoplus_{j=1}^r (\bigoplus_{i=j}^r A_{ij})$ of $T$ into columns. Fix an arbitrary $j \in \{1, \ldots, r\}$ and consider the restriction of $\mathcal{M}(1)$ to the $j$-th column $\bigoplus_{i=j}^r A_{ij}$. For each $i \in \{j, \ldots, r\}$, let $B_{ij}$ denote a basis for $A_{ij}$. Since $xy_{ij} = \sum_{k=1}^r 1_{ki}y_{ij} \in \bigoplus_{k=i}^r A_{kj}$ for each $y_{ij} \in B_{ij}$, the operator $y \mapsto ly$ on $\bigoplus_{i=j}^r A_{ij}$ is represented by a lower block-triangular matrix $L^{(j)}$ under the ordered basis $(B_{jj}, \ldots, B_{jr})$ of $\bigoplus_{i=j}^r A_{ij}$, where elements in each $B_{ij}$ are arbitrarily ordered. Furthermore, $\text{Pr}_{A_{ij}} ly_{ij} = \rho_i(l)y_{ij}$ for each $y_{ij} \in B_{ij}$ implies that the $(i-j+1)$-st diagonal block in $L^{(j)}$ is $\rho_i(l)1_{i,j}$, where $\rho_i(l)$ is the value of the $i$-th entry on the diagonal of $l$. Thus, $L^{(j)}$ is in fact a lower triangular matrix.
with \( n_{ij} \) copies of \( \rho_i(l) \) on the diagonal for \( i = \{ j, \ldots, r \} \). Since, for each \( j \in \{ 1, \ldots, r \} \), \( \mathcal{M}(l) \) maps the \( j \)-th column \( \bigoplus_{i=j}^{r} A_{ij} \) into itself, it follows that the linear operator \( \mathcal{M}(l) \) can be represented by a lower triangular matrix \( L \) with \( \sum_{j=1}^{i} n_{ij} \) copies of \( \rho_i(l) \) on the diagonal for \( i = 1, \ldots, r \).

**Lemma 14.** There exists an ordered basis \( \mathfrak{B} \) for \( \mathbb{T} \) such that for each \( l \in \mathbb{T} \) with nonnegative diagonal values, the lower triangular matrix \( \mathbf{M}_{\mathfrak{B}}(l) \) is a Cholesky factor of the matrix \( \mathbf{M}_{\mathfrak{B}}(ll^*) \). Moreover, the matrix \( \mathbf{M}_{\mathfrak{B}}(l) \) has \( \sum_{j=1}^{i} n_{ij} \) copies of \( \rho_i(l) \) on its diagonal.

**Proof.** Let \( \mathfrak{B} \) be the ordered basis \((\mathfrak{B}_1, \ldots, \mathfrak{B}_{r_1}, \mathfrak{B}_2, \ldots, \mathfrak{B}_{r_2}, \ldots, \mathfrak{B}_{r_r})\). It remains to show that \( \mathcal{M}(x) = \mathcal{M}(l) \circ \mathcal{M}(l)^* \). This is a special case of Proposition 3.4(iii) of [3]. \( \square \)

Henceforth, we shall use the ordered basis in the lemma to define the SDP-representation in (4.1), and drop the subscript \( \mathfrak{B} \).

### 4.2. Optimal faces and strict complementarity of homogeneous cones programming

In this subsection, we extend some results in Section 2 to the optimal faces of HCP problems. These extensions rely heavily on the appropriate choice of the ordered basis \( \mathfrak{B} \) in Lemma 14.

**Lemma 15.** Each \( x \in \text{cl}(K) \) has a unique Cholesky factor \( l_x \) (i.e., a lower triangular element \( l_x \) with nonnegative diagonal values such that \( x = ll^* \)) satisfying

\[
\rho_i(l_x) = 0 \implies (l_x)_{ji} = 0.
\]

**Proof.** Suppose that \( x \in \text{cl}(K) \). Therefore \( \mathbf{M}(x) \) is symmetric and positive semidefinite. From the proof of existence of Proposition 1, we see that \( \mathbf{L}_{\mathbf{M}(x)+\mu I} \to \mathbf{L}_{\mathbf{M}(x)} \) as \( \mu \to 0 \). Since \( \mathbf{M}(x) + \mu I = \mathbf{M}(x + \mu e) \), where \( e \) is the unit of the \( T \)-algebra \( \mathbb{A} \), it follows from Lemma 14 that for each positive \( \mu \), \( \mathbf{L}_{\mathbf{M}(x)+\mu I} = \mathbf{M}(l_{x+\mu e}) \). Consequently, \( \mathbf{L}_{\mathbf{M}(x)} = \mathbf{M}(l_x) \) where \( l_x \in \mathbb{T} \) is any limit point of \( \{l_{x+\mu e}\}_{\mu>0} \). The limit point \( l_x \) is clearly a Cholesky factor of \( x \). Property (4.2) for \( l_x \) can be deduced from the same property of \( \mathbf{L}_{\mathbf{M}(x)} \) in Proposition 1 and the choice of \( \mathfrak{B} \) in Lemma 14. Finally, the uniqueness of \( l_x \) follows straightforwardly from the choice of \( \mathfrak{B} \) in Lemma 14 and the uniqueness of \( \mathbf{L}_{\mathbf{M}(x)} \). \( \square \)

**Proposition 16.** If \( F \) is a face of \( K \), \( B = \{ i : \exists x \in F, \rho_i(l_x) \neq 0 \} \) and \( \tilde{x} \in F \), then

1. \( \rho_i(l_{\tilde{x}}) = 0 \) \( \forall i \notin B \), and
2. \( \tilde{x} \in \text{relint}(F) \iff \rho_i(l_{\tilde{x}}) > 0 \) \( \forall i \in B \).

**Proof.** If \( F \) is a face of \( K \), then there exists some face \( F' \) of \( \mathbb{S}^n_{++} \) such that \( \mathbf{M}(F) = \mathbf{M}(\mathbb{R}^d) \cap F' \). Thus, using the description (2.3) of \( F' \) we may describe \( F \) as

\[
F = \{ ((l_{\tilde{x}} + e_i^c)l_x)(l_{\tilde{x}}(l_{\tilde{x}} + e_i^c)^*) : x \in \text{cl}(K), (i \notin B) \lor (j \notin B) \implies x_{ij} = 0 \},
\]

where \( \tilde{x} \in \text{relint}(F) \) is arbitrary and \( e_i^c \) denotes the diagonal element of \( \mathbb{A} \) with 0-1 diagonal such that \( \rho_i(e_i^c) = 1 \) if and only if \( i \notin B \). The theorem then follows from this description. \( \square \)

Since every HCP problem can be reformulated as an SDP problem, we may naturally generalize the notion of strict complementarity from SDP to HCP. However, in order for this generalization to be well-defined, different SDP reformulations of the same HCP problem should not result in different conclusions on the existence of strictly complementary solutions. Indeed, the author and Tunçel[4] showed that the existence of strictly complementary solutions is independent of the SDP formulation used. Furthermore, this notion of strictly
complementary solutions coincides with a more general notion introduced by Pataki\cite{15}, which was shown to be a generic property of linear optimization problems over convex cones by Pataki and Tunçel\cite{16}.

4.3. Limit points of central paths for homogeneous cone programming. By reformulating HCP problems as SDP problems, any algorithm for SDP translates directly to an algorithm for HCP. However, from the perspective of theoretical complexity, it is advantageous for algorithms to use optimal barriers for homogeneous cones. In this subsection, we consider a certain class of optimal barriers for homogeneous cones, and characterize the limit points of the central paths defined by this class of optimal barriers under strict complementarity.

Since each $x \in K$ uniquely determines a lower triangular element $1_x$ with positive diagonal such that $x = 1_x x^*$, the functional $f : K \mapsto \mathbb{R}$ defined by $f : x \mapsto - \sum_{i=1}^r \log \rho_i(1_x)^2$ is well-defined. Furthermore, it is an $r$-logarithmically homogeneous, self-concordant barrier for $K$ (see [2]). In fact, we know from a result of Güler and Tunçel\cite{8} that it is optimal for $K$. We shall now relate this barrier with a weighted barrier of the SDP-representation given by (4.1).

For each $i$, let $J(i)$ denote the set of the indices of the $n_i := \sum_{j=1}^i n_{ij}$ copies of $\rho_i(1_x)$ on the diagonal of $L = M(I)$, i.e., $L_{ij} = \rho_i(1_x)$ for all $i \in \{1, \ldots, r\}$, all $j \in J(i)$, and all $x \in K$. Since $\{J(i)\}_{i=1}^r$ is a partition of $\{1, \ldots, n\}$, where $n := \sum_{1 \leq j \leq \sum_{i=1}^r n_{ij}}$, we may define a map $\pi : \{1, \ldots, n\} \mapsto \{1, \ldots, r\}$ such that $j \in J(\pi(j))$ for all $j \in \{1, \ldots, n\}$. For each $i \in \{1, \ldots, r\}$,

$$\log \rho_i(1_x)^2 = \frac{1}{n_i} \sum_{j \in J(i)} \log(L_{\pi(j)}^2)_{jj},$$

from which we deduce that the optimal barrier

$$f(x) = - \sum_{i=1}^r \log \rho_i(1_x)^2 = - \sum_{i=1}^n \bar{n}_{\pi(i)}^{-1} \log(L_{M(x)})_{ii}^2$$

coincides with the restriction of the weighted barrier for the SDP-representation with weights $\bar{n}_{\pi(1)}^{-1}, \ldots, \bar{n}_{\pi(n)}^{-1}$. Consequently, as a corollary to Theorem 12, we have that

\textbf{Corollary 17.} If a pair of primal-dual HCP problems has strictly complementary solutions, then the central path converges to the solution of

$$\min_{x \in B} - \sum_{i \in B} \log \rho_i(1_x)^2$$

s.t. $(a(i))^T x = b_i, \quad i = 1, \ldots, m, \quad x \in \text{span}(F_p)$,

where $F_p$ is the minimal face of $K$ containing the primal optimal face and $B = \{i : \exists x \in F_p, \rho_i(1_x) \neq 0\}$.

\textbf{Proof.} Since the image of the central path under $M$ is the path defined by the weighted barrier $X \mapsto - \sum_{i=1}^n \log \bar{n}_{\pi(i)}^{-1}(L_X)^2$ for the SDP-representation (4.1), it follows from Theorem 12...
that when the HCP problem has strictly complementary solutions, the image of the central path under $M$ converges to the solution of

$$\min \ - \sum_{i \in J(B)} \bar{n}^{-1} \log(L_X)_{ii}^2$$

s.t. $M^{-\ast}(a^{(i)}) \cdot X = b_i, \ i = 1, \ldots, m,$

$X \in M(\mathbb{R}^d),$

$X \in \text{span}(F_p'),$

where $J(B)$ denotes $\cup_{i \in B} J(i)$, and $F_p'$ is the face of $\mathbb{S}^n_{++}$ such that $F_p' \cap M(\mathbb{R}^d) = F_p$. The theorem then follows from (4.3). □

5. Conclusion

We end this paper with some open questions and directions for future research.

(1) Since the notion of weighted centers introduced in this paper possesses both uniqueness and completeness, we may use them for future development of V-space algorithms for SDP. One approach is to consider the V-space map $(X, S) \mapsto QDQ^T$, where $Q^TXSQ = L$ is a Schur decomposition of $XS$, and $D$ is a diagonal matrix that shares the same diagonal entries with $L$. It can be shown that this V-space map is a bijection between the relative interior of the primal-dual feasible region and $\mathbb{S}^n_{++}$. Another approach would be to linearly transform the primal-dual problems via the orthonormal similarity transformation $Q : X \mapsto Q^TXQ$ so that $L^T \mathcal{Q}(X) \mathcal{Q}(S)L\mathcal{Q}(S)$ is diagonal, and use the locally injective map $(X, S) \mapsto L^T_XS\mathcal{Q}(X)$ as the V-space map.

(2) The limit points of weighted centers for SDP were characterized in this paper only under strict complementarity. In the absence of strict complementarity, the limit point of the usual central path can be characterized either as the analytic center of a certain subset of the optimal face (see [5]) or as the unique minimizer of the logarithmic determinant barrier for the optimal face with an additional term (see [6]). Future extensions of these results to weighted central paths would complete the characterization of their limit points.

(3) By treating central paths for HCP problems as weighted central paths for the SDP reformulations, any V-space algorithm that follows weighted central paths naturally translates to a primal-dual algorithm that follows central paths of HCP problems. However, without exploiting the structure of homogeneous cones in the analysis of the algorithm, its theoretical complexity will generally be no better than algorithms that follow the usual central path of the SDP reformulation. Thus, some nontrivial work is needed to improve the analysis of these V-space algorithms for HCP.

References


DEPARTMENT OF COMBINATORICS AND OPTIMIZATION, UNIVERSITY OF WATERLOO, WATERLOO, ONTARIO N2L 3G1, CANADA

E-mail address: cbchua@math.uwaterloo.ca