Approximate Farkas Lemmas and Stopping Rules for Iterative Infeasible-Point Algorithms for Linear Programming

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Abstract

In exact arithmetic, the simplex method applied to a particular linear programming problem instance either shows that it is infeasible, shows that its dual is infeasible, or generates optimal solutions to both problems. Interior-point methods do not provide such clear-cut information. We provide general tools (extensions of the Farkas Lemma) for concluding that a problem or its dual is likely (in a certain well-defined sense) to be infeasible, and apply them to develop stopping rules for a generic infeasible-interior-point method and for the homogeneous self-dual algorithm for linear programming. These rules allow precise conclusions to be drawn about the linear programming problem and its dual: either near-optimal solutions are produced, or we obtain "certificates" that all optimal solutions, or all feasible solutions to the primal or dual, must have large norm. Our rules thus allow more definitive interpretation of the output of such an algorithm than previous termination criteria. We give bounds on the number of iterations required before these rules apply. Our tools may also be useful for other iterative methods for linear programming.

Key words: linear programming, Farkas lemma, infeasible-interior-point methods, stopping rules

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1 Introduction

This paper is concerned with what can be concluded about a linear programming problem and its dual when an infinite iterative method for its solution is terminated after a finite number of iterations. Our interest is mainly in recent interior-point methods, originating from the projective algorithm of Karmarkar [7]. Our concern is with practical methods that can be applied to problems with data given by real numbers; thus we do not consider methods whose initialization requires artificial variables or artificial constraints with "big M" coefficients related to the length of the input.

If a variant of the simplex method (a finite algorithm) is run to completion, it provides relatively complete information about the linear programming problem and its dual, at least if we assume that exact arithmetic is used. If it does not generate optimal solutions to both problems, it shows why: it either demonstrates that the original problem is infeasible (and provides a short certificate of its infeasibility via the well-known Farkas lemma) or proves similarly that the dual problem is infeasible (and thus the primal problem either infeasible or unbounded). For a discussion of this property of the simplex method and of the Farkas lemma, see for instance Schrijver [17].

When initial strictly feasible points are given (for the primal or for the primal and dual) then a (primal or primal-dual) interior-point algorithm will generate a sequence of strictly feasible points. If the method is terminated, feasible points are at hand, and usually some measure of their proximity to optimality is also available. Moreover, bounds are known for several methods on the number of iterations required to attain a given level of accuracy in the objective value. For a recent survey of many such methods, see Gonzaga [3]. This is a reasonably satisfactory situation.

On the other hand, very often such initial feasible points are not provided or easily found, and then in practice a so-called infeasible-interior-point method is used. Such an algorithm generates a sequence of iterates that satisfy all nonnegativity constraints strictly, but may fail to satisfy equality constraints (general inequality constraints are converted to equations using nonnegative slack variables). When an algorithm of this type is terminated finitely, we usually have iterates that are in some sense approximately feasible and approximately optimal. But the original problem or its dual might be infeasible, and we would like the algorithm to provide some indication of this fact. Early infeasible-interior-point methods merely assumed that opti-

mal solutions existed. More recently, indications of the infeasibility of the problem or its dual, often in the form that, if optimal solutions did exist, they would have to be of very large norm, have been derived for certain algorithms. But the information provided is not totally satisfactory. There is little or no indication of which of the primal and dual problems is infeasible. This paper is an attempt to obtain more useful information from the output of such an iterative method.

We are usually content with approximate answers when we look for optimal solutions. Thus the conclusion that we have nearly feasible solutions to the primal and dual problems with small total complementarity can be viewed as the availability of nearly optimal solutions to slightly perturbed problems; this is similar to backward error analysis in numerical analysis. Indeed, practical simplex implementations only provide this sort of information, since tolerances are used to compensate for rounding errors. We should ask for similar information when we stop with an indication of infeasibility; that is, we would like a proof that a slightly perturbed problem (or its dual) is infeasible. Since a proof of infeasibility for a system of linear inequalities is given by a solution to an alternative system as in the classical Farkas lemma, we are interested in approximate solutions to alternative systems and their interpretations for the original system. In Section 2, we state the linear programming problems we are concerned with and give two approximate Farkas lemmas that can be used to give indications of infeasibility or of feasibility. These results follow easily from more general results of Freund [2] and Renegar [16], but the form in which they are presented and the use we make of them seem to be new.

In the next two sections we consider a generic infeasible-interior-point method and the homogeneous self-dual algorithm for linear programming problems with no known strictly feasible starting points. Algorithms of this type include those proposed by Kojima, Megiddo, and Mizuno [9], Lustig and Lustig, Marsten, and Shanno [10, 11], Mizuno [12], Potra [14, 15], Ye, Todd, and Mizuno [18], and Zhang [19]. We use the results of Section 2 to provide stopping rules which allow us to make definitive conclusions about the problem and its dual, and we investigate the number of iterations required for some specific algorithms before one of a set of stopping rules applies. If we seek either approximate optimality or an indication of infeasibility of the form that all feasible solutions of the problem or its dual (if any) must have large norm, then our results give better bounds for the homogeneous self-

dual algorithm than for other infeasible-interior-point methods; of course, this could be due to our analysis rather than differences in the methods.

The final section includes some concluding remarks.

2 Approximate Farkas Lemmas

We consider a linear programming problem given in the standard form

$$(P) \qquad \begin{array}{rcl} \min_x \quad c^T x & & \\ Ax & = & b \\ x & \geq & 0, \end{array}$$

with its dual written with explicit slacks as

$$(D) \qquad \begin{array}{rcccl} \max_{y,s} \quad b^T y & & & & \\ A^T y & + & s & = & c \\ & & s & \geq & 0, \end{array}$$

These problems are defined by the matrix $A \in I\!R^{m \times n}$ and the vectors $b \in I\!R^m$ and $c \in I\!R^n$. We collect these into the *data vector* $d := (A, b, c)$.

We use arbitrary norms (both denoted by $\|\cdot\|$) on $x \in I\!R^n$ and $y \in I\!R^m$, and the corresponding dual norms (denoted by $\|\cdot\|^*$) on c and s in $I\!R^n$ and b and Ax in $I\!R^m$. We also use the corresponding operator norm $\|A\| := \max\{\|Ax\|^* : \|x\| \leq 1\}$ on A. While $\|A\|$ may be hard to compute, we can easily evaluate the norms of rank-one perturbations. Indeed, if $u \in I\!R^m$ and $v \in I\!R^n$, then $\|uv^T\| = \|u\|^* \|v\|^*$. We define $\|d\| := \max\{\|A\|, \|b\|^*, \|c\|^*\}$. For definiteness, we sometimes restrict ourselves to the case where $\|x\| := \|x\|_\infty$ (so that $\|c\|^* = \|c\|_1$ and similarly for s) and $\|y\| := \|y\|_1$ (so that $\|b\|^* = \|b\|_\infty$). Then $\|A\| = \max_i \sum_j |a_{ij}|$. We call this choice for norms the *standard case*.

We say d is *primal feasible (infeasible)* if the primal problem (P) defined by the data in d is feasible (infeasible), and similarly for dual feasibility or infeasibility.

In this section, we show that if (P) or (D) is "approximately infeasible" in the sense that we have an approximate solution to an alternative system as in the Farkas lemma, then any feasible solution must have large norm. Conversely, if (P) or (D) is "approximately feasible" in the sense that we

have an approximate solution to their equations and inequalities, then any vector proving their infeasibility must be large. As a corollary of these lemmas, we obtain versions of results in the very general theory of Renegar [16] on perturbation for linear programming. Our results can be proved from Renegar's general theory and from the dual gauge programs of Freund [2], but we include a proof of a part of each result directly to make the paper more self-contained. Both these results include the Farkas lemma.

Below, we use the usual convention that the minimum over an empty set is $+\infty$; we also find it useful to set $0 \cdot +\infty$ and $+\infty \cdot 0$ conventionally to 1.

Lemma 2.1 *(Approximate Farkas Lemma I) Let*

$$\begin{aligned} \alpha_x &:= \min\{\|x\| : Ax = b,\ x \geq 0\}, \\ \alpha_y &:= \min\{\|y\| : A^T y + s = c,\ s \geq 0\},\ \textit{and} \\ \alpha_s &:= \min\{\|s\|^* : A^T y + s = c,\ s \geq 0\}. \end{aligned}$$

Let

$$\begin{aligned} \beta_u &:= \min\{\|u\|^* : A^T y \leq u,\ b^T y = 1\}, \\ \beta_v &:= \min\{\|v\|^* : Ax = v,\ c^T x = -1,\ x \geq 0\},\ \textit{and} \\ \beta_w &:= \min\{\|w\| : Ax = 0,\ c^T x = -1,\ x \geq -w\}. \end{aligned}$$

Then $\alpha_x \beta_u = \alpha_y \beta_v = \alpha_s \beta_w = 1$.

Proof. We just prove that $\alpha_x \beta_u = 1$ in the case of the standard norms; the other proofs for this case are similar. First note that α_x is $+\infty$ iff (P) is infeasible, which holds by the Farkas Lemma iff β_u is 0. Similarly, α_x is 0 iff $b = 0$, which holds iff β_u is $+\infty$. Hence we may assume that both are positive and finite. Then α_x can be written as the optimal value of the linear programming problem

$$\begin{array}{lrcrcl} \min_{x,\xi} & & & \xi & & \\ & Ax & & & = & b \\ & -x & + & e\xi & \geq & 0 \\ & & & x & \geq & 0, \end{array}$$

and hence of its dual

$$\begin{array}{lrcrcl} \max_{\tilde{y},\tilde{u}} & b^T\tilde{y} & & & & \\ & A^T\tilde{y} & - & \tilde{u} & \leq & 0 \\ & & & e^T\tilde{u} & = & 1 \\ & & & \tilde{u} & \geq & 0. \end{array}$$

Let $\tilde{y}^*$ and $\tilde{u}^*$ be an optimal solution to the latter problem. Since the optimal value is positive and finite, it is easy to see that $y := \tilde{y}^*/b^T\tilde{y}^*$ and $u := \tilde{u}^*/b^T\tilde{y}^*$ solve the problem defining β_u, and hence that $\beta_u = 1/\alpha_x$. $\square$

Remark. Our results follow from the application to l_p-norm programming problems (which also holds for more general norms) of the gauge duality results of Freund; see p. 63 of [2]. In addition, Lemma 3.13 in Renegar [16] easily shows that $\alpha_x\beta_u \leq 1$. This is the hard part of the result; to show the reverse inequality (which can be viewed as a weak duality result), note that if x and (y, u) are feasible in the problems defining α_x and β_u respectively, then

$$\|u\|^*\|x\| \geq u^T x \geq y^T A x = b^T y = 1.$$

Similar short proofs hold for $\alpha_y\beta_v \geq 1$ and $\alpha_s\beta_w \geq 1$. There are also close connections between the lemma above and results bounding the distance from a given point to a polyhedron, first due to Hoffman [6]. A recent paper giving explicit bounds closely related to our results is Güler, Hoffman, and Rothblum [4]; see also Dax [1].

This lemma has implications related to Renegar's results on perturbation of linear programming problems. Indeed, let us suppose first that β_u is small. Then, if (y, u) solves the corresponding problem, we see that

$$(A + \Delta A)^T y \leq 0,\ b^T y = 1,$$

where $\Delta A := -bu^T$, with $\|\Delta A\| = \|b\|^*\|u\|^* = \beta_u\|b\|^*$. Hence d is close to (indeed, within $\beta_u\|b\|^* \leq \beta_u\|d\|$ of) the primal infeasible data vector $(A + \Delta A, b, c)$. In the notation of [16], $\mathrm{dist}(d, \mathrm{Pri}\emptyset)$ is at most $\beta_u\|b\|^*$. Using the lemma, we deduce that, if $\mathrm{dist}(d, \mathrm{Pri}\emptyset)$ is positive, then there is a feasible solution to (P) with norm at most $\|b\|^*/\mathrm{dist}(d, \mathrm{Pri}\emptyset)$; this is part (1) of Theorem 1.1 of [16].

Next, suppose β_v is small, and let (x, v) solve the corresponding problem. Then we find that

$$(A + \Delta A)x = 0,\ c^T x = -1,\ x \geq 0,$$

where now $\Delta A := vc^T$, with $\|\Delta A\| = \|v\|^*\|c\|^* = \beta_v\|c\|^*$. Hence d is now within $\beta_v\|c\|^*$ of a dual infeasible data vector, so $\mathrm{dist}(d, \mathrm{Dual}\emptyset) \leq \beta_v\|c\|^*$. The lemma then implies that, if $\mathrm{dist}(d, \mathrm{Dual}\emptyset)$ is positive, then there is a

feasible solution to (D) with the norm of y at most $\|c\|^*/\mathrm{dist}(d, \mathrm{Dual}\emptyset)$; this is again an instance of the result quoted above.

Finally, suppose β_w is small, with (x, w) a solution to the corresponding problem. Assume that $\beta_w\|c\|^* < 1/2$, so that we may set $x' := (x + w)/(1 - c^T w) \geq 0$. We then find that

$$Ax' = v,\ c^T x' = -1,\ x' \geq 0,$$

where now $v := Aw/(1 - c^T w)$, with $\|v\|^* \leq \|A\|\|w\|/(1 - \|c\|^*\|w\|) \leq 2\beta_w\|A\|$. We next proceed as in the previous paragraph to find a nearby dual infeasible data vector; we obtain $\mathrm{dist}(d, \mathrm{Dual}\emptyset) \leq 2\beta_w\|A\|\|c\|^*$. This implies that, as long as $\mathrm{dist}(d, \mathrm{Dual}\emptyset)$ is positive, there is a feasible solution to (D) with the norm of s at most $2\|A\|\|c\|^*/\mathrm{dist}(d, \mathrm{Dual}\emptyset)$. This last result is less satisfactory than the previous two because of the presence of both $\|A\|$ and $\|c\|^*$ in the bound. This seems to be due to the way in which the vectors s and w enter into their respective problems. If we scale the problems initially so that $\|A\| = 1$ (if A is zero, the problems are trivial), $\|b\|^* = 1$ or $b = 0$, and $\|c\|^* = 1$ or $c = 0$, then more expected "relative perturbation" results are obtained.

Now we provide a complementary result.

Lemma 2.2 *(Approximate Farkas Lemma II) Let*

$$\begin{aligned}
\gamma_x &:= \min\{\|x\| : Ax = 0,\ c^T x = -1,\ x \geq 0\}, \\
\gamma_y &:= \min\{\|y\| : A^T y + s = 0,\ b^T y = 1,\ s \geq 0\},\ \textit{and} \\
\gamma_s &:= \min\{\|s\|^* : A^T y + s = 0,\ b^T y = 1,\ s \geq 0\}.
\end{aligned}$$

Let

$$\begin{aligned}
\delta_u &:= \min\{\|u\|^* : A^T y + s = c,\ s \geq -u\}, \\
\delta_v &:= \min\{\|v\|^* : Ax - b = v,\ x \geq 0\},\ \textit{and} \\
\delta_w &:= \min\{\|w\| : Ax = b,\ x \geq -w\}.
\end{aligned}$$

Then $\gamma_x\delta_u = \gamma_y\delta_v = \gamma_s\delta_w = 1$.

Proof. Again, we just prove that $\gamma_x\delta_u = 1$ in the standard case; the other parts can be proved similarly for this case. The special case once again follows from the Farkas lemma: γ_x is $+\infty$ iff (D) is feasible, which holds iff

$\delta_u = 0$. Also, γ_x cannot be 0 and δ_u cannot be $+\infty$. Thus we can assume that both are finite and positive. Then γ_x is the optimal value of the linear programming problem

$$\begin{array}{lrcrcl} \min_{x,\xi} & & & \xi & & \\ & Ax & & & = & 0 \\ & c^T x & & & = & -1 \\ & -x & + & e\xi & \geq & 0 \\ & & & x & \geq & 0, \end{array}$$

and hence of its dual

$$\begin{array}{lrcrcrcl} \max_{\tilde{y},\tilde{\eta},\tilde{u}} & & & -\tilde{\eta} & & & & \\ & A^T\tilde{y} & + & c\tilde{\eta} & - & \tilde{u} & \leq & 0 \\ & & & & & e^T\tilde{u} & = & 1 \\ & & & & & \tilde{u} & \geq & 0. \end{array}$$

Let $(\tilde{y}^*, \tilde{\eta}^*, \tilde{u}^*)$ be an optimal solution to the latter problem. Since the optimal value is positive and finite, it is easy to see that $y := \tilde{y}^*/(-\tilde{\eta}^*)$ and $u := \tilde{u}^*/(-\tilde{\eta}^*)$ solve the problem defining δ_u, and hence that $\delta_u = 1/\gamma_x$. □

This result shows that, if (D) is "almost feasible" (δ_u is small), then if it fails to be exactly feasible, any proof of its infeasibility must have large norm (γ_x is large); moreover, the dual-infeasible data vector d is close to the dual-feasible data vector $(A, b, c + u)$. Similarly, if (P) is "almost feasible" (δ_v or δ_w small), then, if it is not feasible, any certificate of its infeasibility must be large in norm (γ_y or γ_s large); moreover, d is close to the primal-feasible data vector $(A, b + v, c)$ or $(A, b + Aw, c)$. This kind of argument has been used in the ellipsoid algorithm to relax the right-hand sides of a system of linear inequalities with integer data a small amount so that either both systems are feasible or both are infeasible; see Schrijver [17], p. 169.

Our goal for an iterative algorithm to solve (P) and (D) is that it produce the following:

- either approximately feasible solutions x and (y, s) to (P) and (D) with $x^T s$ small; in this case we can conclude that we have almost optimal solutions to a linear programming pair that is close to the given one, and (using the second lemma above) that if (P) or (D) is infeasible, any proof of that fact via the Farkas lemma would have to have large norm;

- or a vector x or a vector y that approximately demonstrates the infeasibility of (D) or (P) respectively; in this case we know that a problem near to (P) or (D) is infeasible, and (using the first lemma) that if the corresponding original problem is feasible, any feasible solution must have large norm.

3 Infeasible-interior-point Algorithms

Here we apply the results of the previous section to the output of the primal-dual infeasible-interior-point method originally proposed by Lustig [10] and shown to be related to taking Newton steps to reach a point on the central path by Lustig, Marsten, and Shanno [11]. Kojima, Megiddo, and Mizuno [9] proved global convergence for a method of this type, and polynomial-time variants were analyzed by Zhang [19], Mizuno [12], and Potra [14]; see also [8, 15, 20].

We provide a number of stopping rules for a very general generic infeasible-interior-point method, and discuss the conclusions that can be reached when these rules apply. Then, for more specific methods, we give bounds on the number of iterations necessary until one of these rules holds.

We suppose the algorithm generates a sequence $\{x^k\}$ of primal iterates and $\{y^k, s^k\}$ of dual iterates satisfying

$$\begin{array}{cc} x^0 = \rho_0 e, & s^0 = \rho_0 e; \\ x^k > 0, & s^k > 0; \\ Ax^k - b = \theta_p^k (Ax^0 - b), & A^T y^k + s^k - c = \theta_d^k (A^T y^0 + s^0 - c); \\ (x^k)^T s^k \geq \gamma_p \theta_p^k (x^0)^T s^0, & (x^k)^T s^k \geq \gamma_d \theta_d^k (x^0)^T s^0. \end{array} \tag{3.1}$$

for some $\theta_p^k, \theta_d^k \in [0, 1]$ and some positive constants ρ_0, γ_p, and γ_d. For example, the algorithms in [12] and [19] satisfy these conditions with $\theta_p^k = \theta_d^k$ for all k (because they take equal step sizes in the primal and dual problems) and $\gamma_p = \gamma_d = 1$. The algorithm of [14] furthermore has equality in the last two inequalities in (3.1) for all k.

These conditions are not too restrictive. The requirement on the initial iterates is equivalent to starting at central points, where the products of corresponding components of x^0 and s^0 are all the same. In this case, by scaling the columns of A and hence the entries of the initial points, they can be brought into the form above. The second condition is natural for an

interior-point method, and the third follows if the iterates are generated by a line search using directions derived from some Newton system to achieve feasibility as well as centering and/or reduced complementarity. Finally, the last conditions seem to be necessary to derive convergence results; the total complementarity should not approach zero faster than primal or dual infeasibility.

Below we state some stopping rules and their consequences. For simplicity, we omit the iteration superscript k in stating these rules. In what follows, all ϵ's are (small) positive tolerances and all ρ's are (large) positive numbers.

- *Stopping Rule* 1*a*. Stop if

$$\|Ax - b\|^* \leq \epsilon_p, \ \|A^T y + s - c\|^* \leq \epsilon_d, \text{ and } x^T s \leq \epsilon_o.$$

In this case, clearly the current iterates are ϵ_o-optimal in perturbed problems $(\tilde{P})$ and $(\tilde{D})$, where b is perturbed by a vector of norm at most ϵ_p and c by one of norm at most ϵ_d. As mentioned at the end of the previous section, this implies that if the primal or dual problem is infeasible, any certificate of its infeasibility using the Farkas lemma would have to have large norm.

The second rule and the result and proof below are extensions of those of Mizuno [12]. They are also closely related to lemmas proved by Kojima [8].

- *Stopping Rule* 2*a*. For some $\rho^* \geq \rho_0$, stop if

$$\theta_p e^T s + \theta_d e^T x \geq \frac{\rho_0 + \max\{\gamma_p^{-1}, \gamma_d^{-1}\}\rho^*}{\rho_0^2} x^T s.$$

Proposition 3.1 *If stopping rule 2a applies, then there is no optimal solution pair x^* and (y^*, s^*) for (P) and (D) with $\|x^*\| < \rho^*$ and $\|s^*\|^* < \rho^*$.*

Proof. Assume that such a pair exists. Using (3.1), we find that

$$A(\theta_p x^0 + (1-\theta_p)x^*) = Ax \text{ and } A^T(\theta_d y^0 + (1-\theta_d)y^*) + (\theta_d s^0 + (1-\theta_d)s^*) = A^T y + s,$$

so that

$$[(\theta_p x^0 + (1-\theta_p)x^*) - x]^T[(\theta_d s^0 + (1-\theta_d)s^*) - s] = 0, \text{ or}$$

$$(\theta_p x^0 + (1-\theta_p)x^*)^T s + (\theta_d s^0 + (1-\theta_d)s^*)^T x = (\theta_p x^0 + (1-\theta_p)x^*)^T(\theta_d s^0 + (1-\theta_d)s^*) + x^T s.$$

Hence

$$\begin{aligned}\rho_0(\theta_p e^T s + \theta_d e^T x) &\leq (\theta_p x^0 + (1-\theta_p)x^*)^T s + (\theta_d s^0 + (1-\theta_d)s^*)^T x \\ &= (\theta_p x^0 + (1-\theta_p)x^*)^T(\theta_d s^0 + (1-\theta_d)s^*) + x^T s \\ &< n\max\{\theta_p, \theta_d\}\rho_0\rho^* + x^T s.\end{aligned}$$

But, using (3.1) again, $\theta_p \leq \gamma_p^{-1} x^T s/(\rho_0^2 n)$ and similarly $\theta_d \leq \gamma_d^{-1} x^T s/(\rho_0^2 n)$, so this last inequality gives a contradiction to the stopping rule. □

This stopping rule and result do not lead to any indication of infeasibility, only that any *optimal* solutions will have to be large. We would like rules indicating likely infeasibility of either the primal or dual problems.

For these, we let

$$\hat{x} := A^T(AA^T)^{-1}b,\ \hat{y} := (AA^T)^{-1}Ac, \text{ and } \hat{c} := c - A^T\hat{y}.$$

- *Stopping Rule* $3a_p$.
  Let $\tilde{y} := y - [(1-\theta_d)\hat{y} + \theta_d y^0]$. Then stop if

$$b^T\tilde{y} \geq \|(1-\theta_d)\hat{c} + \theta_d s^0\|^* \bar{\rho}_p.$$

- *Stopping Rule* $3a_d$.
  Let $\tilde{x} := x - [(1-\theta_p)\hat{x} + \theta_p x^0]$. Then stop if

$$c^T\tilde{x} \leq -\|(1-\theta_p)\hat{x} + \theta_p x^0\|\bar{\rho}_d.$$

Proposition 3.2 *If the condition in stopping rule* $3a_p$ *holds, then any feasible solution to (P) has norm at least* $\bar{\rho}_p$*; if that in stopping rule* $3a_d$ *holds, then any feasible solution to (D) has* $\|s\|^*$ *at least* $\bar{\rho}_d$*.*

Proof. In the first case,

$$A^T y + s - c = (1-\theta_d)(A^T\hat{y} + \hat{c} - c) + \theta_d(A^T y^0 + s^0 - c)$$

by (3.1), so that

$$A^T\tilde{y} + s = (1-\theta_d)\hat{c} + \theta_d s^0.$$

Thus $\tilde{y}/b^T\tilde{y}$ satisfies the constraints of the problem defining β_u in Lemma 2.1 with $u := [(1-\theta_d)\hat{c} + \theta_d s^0]/b^T\tilde{y}$, which implies that $\beta_u \leq 1/\bar{\rho}_p$ and hence $\alpha_x \geq \bar{\rho}_p$.

In the second case, a similar argument using (3.1) shows that $A\tilde{x} = 0$, so that $\tilde{x}/(-c^T\tilde{x})$ is feasible in the constraints of the problem defining β_w in Lemma 2.1 with $w := [(1-\theta_p)\hat{x} + \theta_p x^0]/(-c^T\tilde{x})$. Hence $\beta_w \leq 1/\bar{\rho}_d$ and thus $\alpha_s \geq \bar{\rho}_d$. $\square$

For our next result, we assume that for each k, θ_p^k and θ_d^k are equal (usually corresponding to choosing equal step sizes in the primal and dual), and use θ^k or just θ to denote their common value. We also suppose γ_p and γ_d are equal and write simply γ. We next show that, if ρ^* is chosen sufficiently large, then whenever θ is not too small and the "optimality unlikely" stopping rule $2a$ applies, then so does one of the "feasibility unlikely" rules $3a_p$ and $3a_d$.

Lemma 3.1 *Suppose $\theta \geq \underline{\theta} > 0$ and*

$$\rho^* \geq \rho_0 + \frac{2}{n\underline{\theta}} \max\{\max(\|\hat{c}\|^*/\rho_0, \|e\|^*)\bar{\rho}_p, \max(\|\hat{x}\|/\rho_0, \|e\|)\bar{\rho}_d\}.$$

Then if stopping rule $2a$ applies, so does either $3a_p$ or $3a_d$.

Proof. We use repeatedly the fact that $Ax = (1-\theta)b + \theta Ax^0$ and $A^Ty + s = (1-\theta)c + \theta(A^Ty^0 + s^0)$, from (3.1). Then

$$\begin{aligned}
x^Ts &= (A^Ty + s)^Tx - (Ax)^Ty \\
&= ((1-\theta)c + \theta(A^Ty^0 + s^0)^Tx - (1-\theta)b + \theta Ax^0)^Ty \\
&= (1-\theta)(c^Tx - b^Ty) + \theta(y^0)^TAx + \theta(s^0)^Tx - \theta(x^0)^TA^Ty \\
&= (1-\theta)(c^Tx - b^Ty) + \theta(y^0)^T((1-\theta)b + \theta Ax^0)\theta(s^0)^Tx \\
&\quad - \theta(x^0)^T((1-\theta)c + \theta(A^Ty^0 + s^0)) \\
&= (1-\theta)(c^Tx - b^Ty) + \theta\rho_0(e^Tx + e^Ts) - \theta^2\rho_0^2 n + (1-\theta)(\theta b^Ty^0 - \theta c^Tx^0) \\
&= (1-\theta)(c^Tx - b^Ty) + \theta\rho_0(e^Tx + e^Ts) - \theta^2\rho_0^2 n \\
&\quad + (1-\theta)(\theta b^Ty^0 + (1-\theta)b^T\hat{y} - (1-\theta)c^T\hat{x} - \theta c^Tx^0) \\
&= (1-\theta)(c^T\tilde{x} - b^T\tilde{y}) + \theta\rho_0(e^Tx + e^Ts) - \theta^2\rho_0^2 n.
\end{aligned}$$

Hence we have

$$\begin{aligned}
(1-\theta)(c^T\tilde{x} - b^T\tilde{y}) &= x^Ts + \theta^2\rho_0^2 n - \theta\rho_0(e^Tx + e^Ts) \\
&\leq (1 + \gamma^{-1} - (1 + \gamma^{-1}\frac{\rho^*}{\rho_0}))x^Ts \\
&= -\gamma^{-1}(\frac{\rho^*}{\rho_0} - 1)x^Ts \\
&\leq -(\rho^* - \rho_0)\theta\rho_0 n,
\end{aligned}$$

where we used the facts that $\theta^2\rho_0^2 n \leq \theta\rho_0^2 n = \theta(x^0)^T s^0 \leq \gamma^{-1} x^T s$ and that stopping rule $2a$ applies. Since the right-hand side is nonpositive, we may remove the factor $(1-\theta)$ on the left-hand side, and conclude that either

$$b^T \tilde{y} \geq (\rho^* - \rho_0)\theta\rho_0 n/2$$

or

$$c^T \tilde{x} \leq -(\rho^* - \rho_0)\theta\rho_0 n/2.$$

Using the formula for ρ^* it is then easy to see that either stopping rule $3a_p$ or $3a_d$ applies. $\square$

Now we turn to the number of iterations required until one of the stopping criteria is activated for Potra's algorithm in [14]. While the steps of this algorithm are somewhat complicated (each step is composed of three substeps) it is simple in that the primal and dual infeasibilities and the total complementarity are all reduced at the same rate. Thus we write θ for the common value of θ_p and θ_d and choose $\gamma_p = \gamma_d = 1$. We also suppose for the rest of this section that the standard norms are used, so that $\|u\|$ denotes the ℓ_∞-norm and $\|u\|^*$ denotes the ℓ_1-norm for $u \in I\!R^n$, while $\|v\|$ denotes the ℓ_1-norm and $\|v\|^*$ denotes the ℓ_∞-norm for $v \in I\!R^m$. Let

$$\chi^* := \frac{\rho^*}{\rho_0} \text{ and } \epsilon := \min\{\frac{\epsilon_p}{\|Ax^0 - b\|^*}, \frac{\epsilon_d}{\|A^T y^0 + s^0 - c\|^*}, \frac{\epsilon_o}{(x^0)^T s^0}\}. \tag{3.2}$$

Then the algorithm will terminate according to stopping rule $1a$ iff $\theta \leq \epsilon$. Moreover, if stopping rule $2a$ has not been activated, we can assume that

$$\theta e^T s + \theta e^T x \leq \frac{\rho_0 + \rho^*}{\rho_0^2} x^T s, \tag{3.3}$$

and hence, using $x^T s = \theta(x^0)^T s^0 = \theta\rho_0^2 n$, that

$$\rho_0(e^T s + e^T x) \leq (1 + \chi^*)\rho_0^2 n.$$

We can now use this inequality in place of the inequality in Lemma 3.1 of (the revised version of) [14]. Suppose we choose our starting points by

$$y^0 = 0 \text{ or } y^0 = \hat{y},\ x^0 = s^0 = \rho_0 e,\ \rho_0 \geq \max\{\|\hat{x}\|_\infty, \|c\|_\infty, \|\hat{c}\|_\infty\}. \tag{3.4}$$

Then we obtain, following the proof of Lemma 3.4 in [14], that the steps are bounded as stated there but with

$$\eta := \nu := 2(1-\beta)^{-1/2}(1+\chi^*)n.$$

Then Lemma 3.5 of [14] remains true with these new values of η and ν. We find that (using the notation there) $\sqrt{|\tau|}$ and $|\gamma|$ are $O(n^{1/2}\chi^*)$ and hence that γ_4, γ_5, γ_6 and γ_8 are all $O(n^2(\chi^*)^2)$, and finally that $1/\hat{\gamma} = O(n\chi^*)$. Thus θ is reduced at each iteration by a factor of the form $1 - 1/O(n\chi^*)$, so that $O(n\chi^* \ln(1/\epsilon))$ iterations are sufficient. To summarize, using our new estimates in the analysis of Potra we can establish the following:

Theorem 3.1 *Let Potra's algorithm be applied to (P) and (D) starting with the initial solutions given by (3.4), and let χ^* and ϵ be defined by (3.2). Then either stopping rule 1a or stopping rule 2a will be activated within $O(n\chi^* \ln(1/\epsilon))$ iterations. In particular, if we choose $\rho_0 = \Omega(\rho^*)$, then $\chi^* = O(1)$ and $O(n \ln(1/\epsilon))$ iterations suffice.*

□

It is important to realize that, if ρ^* is large and we choose $\rho_0 = \Omega(\rho^*)$, then ϵ is much smaller than ϵ_p, ϵ_d, and ϵ_o. However, the added complexity is only a *logarithmic* term in ρ^*. To be precise, if we assume that $\|A\|$, $\|b\|_\infty$, and $\|c\|_1$ are $O(1)$, then the final bound can be replaced by $O(n(\max\{\ln(1/\epsilon_p), \ln(1/\epsilon_d), \ln(1/\epsilon_o)\} + \ln \rho^*))$.

Now suppose we do not want to terminate until we have either near-optimal solutions or an indication that (P) or (D) is infeasible. We use Lemma 3.1. Suppose that the problems are scaled so that the right-hand side of (3.4) is $O(1)$. We also suppose that

$$\bar{\rho}_p = \bar{\rho}_d/n =: \bar{\rho}$$

(this is reasonable since $\bar{\rho}_p$ is related to the ℓ_∞-norm of x and $\bar{\rho}_d$ to the ℓ_1-norm of s). Then the condition in Lemma 3.1 becomes $\rho^* \geq \rho_0 + (n\epsilon)^{-1} n\bar{\rho}$, where we have taken $\bar{\theta} = \epsilon$, or

$$\chi^* \geq 1 + \frac{1}{\epsilon} \cdot \frac{\bar{\rho}}{\rho_0}.$$

Now we cannot achieve $\chi^* = O(1)$, since if we try to take $\rho_0 = \Omega(\bar{\rho})$, or even larger, ϵ must be correspondingly smaller to obtain a comparable accuracy in feasibility and optimality. The best we can do is to take $\rho_0 = \Theta(1)$, and then $\chi^* = O(\bar{\rho}/\epsilon)$. Thus, using Lemma 3.1 and the theorem above, we get

Theorem 3.2 *Suppose Potra's algorithm is applied to (P) and (D) starting with the initial solutions given by (3.4), with $\rho_0 = \Theta(1)$, and let ϵ be defined by (3.2). Then either stopping rule $1a$ or one of stopping rules $3a_p$ or $3a_d$ will be activated within $O(n\bar{\rho}\epsilon^{-1}\ln(1/\epsilon))$ iterations.*

□

Note here the very unwelcome appearance of the terms $\bar{\rho}$ and ϵ^{-1}, not logarithmically but as factors.

To conclude this section, we examine Mizuno's algorithms in [12]. He also chooses equal step sizes so that $\theta_p = \theta_d$, but only requires the total complementarity to decrease at most as fast as the infeasibilities, rather than at the same rate. Thus (3.1) holds with $\gamma_p = \gamma_d = 1$. Suppose the starting points are again chosen by (3.4). Then $\|x^1 - u^1\|_\infty$ and $\|z^1 - w^1\|_\infty$, in the notation of [12], can be bounded by $2\rho_0$ (our ρ_0 corresponds to $\gamma_0\rho$ in [12], while our ρ^* corresponds to ρ there). Using this in the analysis above Lemma 3.3 in [12], and assuming (3.3) which implies

$$e^T s + e^T x \leq (\theta\rho_0)^{-1}(1 + \chi^*)x^T s,$$

we obtain a bound of $O(\sqrt{n}\chi^*)\sqrt{x^T s}$ on the norms of the scaled steps ($\|D^{-1}\Delta x\|_2$ and $\|D\Delta z\|_2$ in [12]). This yields complexities of $O(n^2(\chi^*)^2\ln(1/\epsilon))$ and $O(n(\chi^*)^2\ln(1/\epsilon))$ steps for the first and second algorithms in [12]:

Theorem 3.3 *Suppose Mizuno's first (second) algorithm is applied to (P) and (D) starting with the initial solutions given by (3.4), and let χ^* and ϵ be defined by (3.2). Then either stopping rule $1a$ or stopping rule $2a$ will be activated within $O(n^2(\chi^*)^2\ln(1/\epsilon))$ ($O(n(\chi^*)^2\ln(1/\epsilon))$, respectively) iterations. In particular, if we choose $\rho_0 = \Omega(\rho^*)$, then $\chi^* = O(1)$ and $O(n^2\ln(1/\epsilon))$ ($O(n\ln(1/\epsilon))$, respectively) iterations suffice.*

□

If we want to stop with near-optimal solutions or an indication of infeasibility, we have some difficulties using Lemma 3.1, since θ might be very small while stopping rule $1a$ still does not apply, because $x^T s$ is not sufficiently small. Suppose we modify this rule, and consider

- *Stopping Rule* $1a'$. Stop if

$$\|Ax - b\|^* \leq \epsilon_p \text{ and } \|A^T y + s - c\|^* \leq \epsilon_d.$$

In this case, we have near-feasible solutions to (P) and (D). We can perturb b and c slightly and continue with a *feasible*-interior-point method from the current iterates until a near-optimal pair of solutions is obtained (compare with Section 5 of [9]). Now, if this rule has not been activated, we can assume that $\theta \geq \epsilon$, and thus take $\bar{\theta} = \epsilon$ in Lemma 3.1. Again we suppose that the problems are scaled so that the right-hand side of (3.4) is $O(1)$, and that

$$\bar{\rho}_p = \bar{\rho}_d / n =: \bar{\rho}.$$

Then proceeding as above Theorem 3.2 we obtain

Theorem 3.4 *Suppose Mizuno's first (second) algorithm is applied to (P) and (D) starting with the initial solutions given by (3.4), with* $\rho_0 = \Theta(1)$*, and let* ϵ *be defined by (3.2). Then either stopping rule* $1a'$ *or one of stopping rules* $3a_p$ *or* $3a_d$ *will be activated within* $O(n^2 \bar{\rho}^2 \epsilon^{-2} \ln(1/\epsilon))$ *(*$O(n \bar{\rho}^2 \epsilon^{-2} \ln(1/\epsilon))$*, respectively) iterations.*

□

Once again we note the (even worse) polynomial, rather than logarithmic, appearance of $\bar{\rho}$ and ϵ^{-1} in the complexity bounds.

4 Homogeneous Self-dual Algorithms

Here we apply the results of Section 2 to the output of an algorithm applied to the following homogeneous and self-dual (artificial) linear program (HLP) relating (P) and (D) (this formulation was developed in [18]):

$$\begin{array}{llrrrrll}
(HLP) & \min & & & & ((x^0)^T s^0 + 1)\theta & & \\
& \text{s.t.} & & Ax & -b\tau & +\bar{b}\theta & = 0, & (4.1) \\
& & -A^T y & & +c\tau & -\bar{c}\theta & \geq 0, & (4.2) \\
& & b^T y & -c^T x & & +\bar{z}\theta & \geq 0, & (4.3) \\
& & -\bar{b}^T y & +\bar{c}^T x & -\bar{z}\tau & & = -(x^0)^T s^0 - 1, & (4.4) \\
& & y \text{ free}, & x \geq 0, & \tau \geq 0, & \theta \text{ free}, & &
\end{array}$$

where

$$\bar{b} = b - Ax^0, \quad \bar{c} = c - A^T y^0 - s^0, \quad \bar{z} = c^T x^0 + 1 - b^T y^0. \tag{4.5}$$

Here $\bar{b}$, $\bar{c}$, and $\bar{z}$ represent the "infeasibility" of the initial primal point, dual point, and primal-dual "gap", respectively. Let $s \in \mathbb{R}^n$ and $\kappa \in \mathbb{R}$ denote the surplus in equations (4.2) and (4.3). By combining these equations ($-(y^0)^T$ times the first, $-(x^0)^T$ times the second, and (-1) times the third and fourth), the last equality can be written as

$$(s^0)^T x + (x^0)^T s + \tau + \kappa - ((x^0)^T s^0 + 1)\theta = (x^0)^T s^0 + 1, \tag{4.6}$$

which serves as a normalizing constraint for (HLP). Let $\mathcal{F}_h$ denote the set of feasible solutions to (4.1)-(4.4), along with the corresponding s and κ, such that all nonnegative variables are strictly positive. Note that, by construction, $(y^0, x^0, \tau^0 := 1, \theta^0 := 1, s^0, \kappa^0 := 1) \in \mathcal{F}_h$. If $(y, x, \tau, \theta, s, \kappa) \in \mathcal{F}_h$, then (y, x, τ, θ) is easily seen to be feasible in the dual of (HLP), with slacks s and κ (since (HLP) is self-dual), and so the duality gap for this pair of solutions equals the total complementarity, or (if we divide by two)

$$((x^0)^T s^0 + 1)\theta = x^T s + \tau\kappa =: (n+1)\mu. \tag{4.7}$$

For simplicity, in what follows we assume $x^0 = s^0 = e$ and $y^0 = 0$, so that $\theta = \mu$ from the equation above.

We assume the algorithm generates a sequence $\{(y^k, x^k, \tau^k, \theta^k, s^k, \kappa^k)\}$ of iterates satisfying

$$(y^k, x^k, \tau^k, \theta^k, s^k, \kappa^k) \in \mathcal{F}_h \text{ and} \tag{4.8}$$

$$\tau^k \kappa^k \geq (1-\beta)\mu^k = (1-\beta)\theta^k \tag{4.9}$$

for some fixed $0 < \beta < 1$. The last requirement is a minimal centrality condition, and holds for instance for all path-following algorithms and some potential-reduction methods (see, e.g., [13]).

Given such an iterate $(y, x, \tau, \theta, s, \kappa)$, the corresponding approximately feasible primal and dual solutions are

$$\hat{x} := x/\tau; \quad (\hat{y}, \hat{s}) := (y, s)/\tau.$$

We can now state some stopping criteria.

- *Stopping Rule* 1*b*. Stop if

$$\|Ax - b\tau\|^* \leq \epsilon_p\tau,\ \|A^Ty + s - c\tau\|^* \leq \epsilon_d\tau,\ \text{and}\ c^Tx - b^Ty \leq \epsilon'_o\tau.$$

In this case, the corresponding primal and dual solutions as above are feasible in perturbed primal and dual problems, and the corresponding objective functions, *using the original coefficients*, are within ϵ'_o of each other. However, we might wish them to be ϵ''_o-optimal in these perturbed problems, which suggests

- *Stopping Rule* 1*b*′. Stop if

$$\|Ax - b\tau\|^* \leq \epsilon_p\tau,\ \|A^Ty + s - c\tau\|^* \leq \epsilon_d\tau,\ \text{and}\ x^Ts \leq \epsilon''_o\tau^2.$$

It is not clear which of these two rules is more appropriate for a general termination criterion. It is easy to see that stopping rule 1*b* holds if

$$\frac{\theta}{\tau} \leq \epsilon_{pd} := \min\{\frac{\epsilon_p}{\|\bar{b}\|^*}, \frac{\epsilon_d}{\|\bar{c}\|^*}\} \quad \text{and} \quad \frac{\theta}{\tau} \leq \frac{\epsilon'_o}{\max(0, \bar{z})}. \tag{4.10}$$

Since $x^Ts \leq (n+1)\mu = (n+1)\theta$, stopping rule 1*b*′ applies if

$$\frac{\theta}{\tau} \leq \epsilon_{pd} \quad \text{and} \quad \frac{\theta}{\tau^2} \leq \frac{\epsilon''_o}{n+1}. \tag{4.11}$$

The next rule applies when τ is small; we can then conclude that there are no small optimal solutions to (P) and (D):

- *Stopping Rule* 2*b*. Stop if

$$\tau \leq \frac{1-\beta}{1+\rho^*}.$$

We have the following result.

Proposition 4.1 *If stopping rule* 2*b applies, then there is no optimal solution pair* x^* *and* (y^*, s^*) *for (P) and (D) with* $\|x^*\|_1 + \|s^*\|_1 < \rho^*$.

Proof. We follow the proof technique of Güler and Ye [5]. Assume that such a pair exists. Then

$$\bar{y} := \alpha y^*, \quad \bar{x} := \alpha x^*, \quad \bar{\tau} := \alpha, \quad \bar{\theta} := 0, \quad \bar{s} := \alpha s^*, \quad \bar{\kappa} := 0,$$

where

$$\alpha = \frac{n+1}{e^T x^* + e^T s^* + 1} > 0,$$

is an optimal solution to (HLP). Now we use

$$(x - \bar{x})^T (s - \bar{s}) + (\tau - \bar{\tau})(\kappa - \bar{\kappa}) = 0,$$

which follows by subtracting the constraints of (HLP) for $(\bar{y}, \cdots, \bar{\kappa})$ from those for $(y, \cdots, \kappa)$ and using the skew-symmetry of the constraint matrix. This can be rewritten as

$$x^T \bar{s} + s^T \bar{x} + \tau\bar{\kappa} + \kappa\bar{\tau} = (n+1)\mu.$$

which implies (using (4.9)) that

$$\tau \geq \frac{\tau\kappa}{(n+1)\mu}\bar{\tau} \geq \frac{1-\beta}{n+1}\bar{\tau} = \frac{1-\beta}{e^T x^* + e^T s^* + 1} > \frac{1-\beta}{1+\rho^*},$$

contradicting stopping rule 2*b*. □

There is also a complementary result, although we do not use it in what follows.

Proposition 4.2 *Suppose there is a certificate of primal infeasibility, i.e.,* (y_*, s_*) *with* $A^T y_* + s_* = 0$, $b^T y_* = 1$, $s_* \geq 0$, *or a certificate of dual infeasibility, i.e.,* x_* *with* $Ax_* = 0$, $c^T x_* = -1$, $x_* \geq 0$, *with*

$$\|x_*\|_1 < \rho_* \text{ or } \|s_*\|_1 < \rho_*.$$

Then, for all iterates,

$$\kappa > \frac{1-\beta}{1+\rho_*}.$$

Proof. We follow the argument above. Suppose there is such a "small" certificate of primal infeasibility (the other case is similar). Then

$$\bar{y} := \alpha y_*, \quad \bar{x} := 0, \quad \bar{\tau} := 0, \quad \bar{\theta} := 0, \quad \bar{s} := \alpha s_*, \quad \bar{\kappa} := \alpha,$$

where

$$\alpha := \frac{n+1}{e^T s_* + 1} > 0,$$

is optimal in (HLP). Now proceed as above with τ and κ interchanged to obtain the result. □

The contrapositive of this result shows that, if we ever observe a small value of κ during the course of the algorithm, then there are no small certificates of infeasibility for (P) or (D) and hence, using Lemma 2.2, there are almost feasible solutions to both problems.

Suppose we use a feasible-interior-point algorithm to solve (HLP) that yields iterates satisfying (4.8-4.9) and guarantees $\theta \leq \epsilon$ in $O(\sqrt{n}\ln(1/\epsilon))$ iterations. Then we have

Theorem 4.1 *For such an algorithm, either stopping rule 1b or 2b will be activated within*

$$O\left(\sqrt{n}\ln[\max\{\frac{1+\rho^*}{\epsilon_{pd}}, \frac{\max(0,\bar{z})(1+\rho^*)}{\epsilon_o'}\}]\right)$$

iterations. Also, either stopping rule 1b′ or 2b will be activated within

$$O\left(\sqrt{n}\ln[\max\{\frac{1+\rho^*}{\epsilon_{pd}}, \frac{n(1+\rho^*)^2}{\epsilon_o''}\}]\right)$$

iterations.

Proof. Since $\tau \geq \Omega(1/((1+\rho^*))$ while stopping rule $2b$ fails to hold, the result follows from (4.10) and (4.11). □

Note that the dependence on ρ^* is only logarithmic in these bounds, as in the previous section.

Once again, stopping rule $2b$ only gives an indication that any optimal solutions of (P) and (D) must be large, rather than a suggestion of infeasibility. As in the previous section, we can add rules that indicate that any feasible solution must be large.

- *Stopping Rule* $3b_p$. Stop if

$$b^T y \geq (\tau\|c\|^* + \theta\|\bar{c}\|^*)\bar{\rho}_p.$$

- *Stopping Rule* $3b_d$. Stop if

$$c^T x \leq -(\tau\|b\|^* + \theta\|\bar{b}\|^*)\bar{\rho}_d.$$

Proposition 4.3 *If the condition in stopping rule* $3b_p$ *holds, then any feasible solution to (P) has norm at least* $\bar{\rho}_p$*; if that in stopping rule* $3b_d$ *holds, then any feasible solution to (D) has* $\|y\|$ *at least* $\bar{\rho}_d$*.*

Proof. The proof is similar to that of Proposition 3.2. For the first part, set $\bar{y} := y/b^T y$. Since $A^T y + s = \tau c - \theta\bar{c}$, we see that $\bar{y}$ is feasible in the problem defining β_u in Lemma 2.1 with $u := (\tau c - \theta\bar{c})/b^T y$, which implies $\beta_u \leq 1/\bar{\rho}_p$ and hence $\alpha_x \geq \bar{\rho}_p$.

For the second part, note that $c^T x$ is negative and so $\bar{x} := x/(-c^T x)$ is feasible in the problem defining β_v in Lemma 2.1 with $v = (\tau b - \theta\bar{b})/(-c^T x)$, which implies $\beta_v \leq 1/\bar{\rho}_d$ and hence $\alpha_y \geq \bar{\rho}_d$. □

We want to bound the number of iterations until we get near-optimal solutions or an indication of likely infeasibility of the primal or dual problem. Let

$$\bar{\rho} := \max\{\bar{\rho}_p\|c\|^*, \bar{\rho}_p\|\bar{c}\|^*, \bar{\rho}_d\|b\|^*, \bar{\rho}_d\|\bar{b}\|^*, \bar{z}\} \tag{4.12}$$

and

$$\bar{\epsilon} := \min\{\frac{2}{3}, \epsilon_{pd}, \frac{\epsilon'_o}{\max(0, \bar{z})}\}. \tag{4.13}$$

Theorem 4.2 *If*

$$\theta \leq \frac{(1-\beta)\bar{\epsilon}^2}{4\bar{\rho}}, \tag{4.14}$$

then one of stopping rules $1b$*,* $3b_p$*, and* $3b_d$ *holds.*

Proof. Suppose stopping rule $1b$ does not apply. Then we know that $\theta/\tau > \bar{\epsilon}$. Thus, using (4.9), we have $\kappa \geq (1-\beta)(\theta/\tau) > (1-\beta)\bar{\epsilon}$. Now use

the bound on θ to get

$$\begin{aligned}\frac{\kappa}{\theta} &> \frac{4\bar{\rho}}{\bar{\epsilon}} \geq [1 + 2(1 + \frac{1}{\bar{\epsilon}})]\bar{\rho} \\ &\geq \bar{z} + 2(1 + \frac{\tau}{\theta})\bar{\rho} \\ &\geq \bar{z} + \frac{1}{\theta}[(\tau\|c\|^* + \theta\|\bar{c}\|^*)\bar{\rho}_p + (\tau\|b\|^* + \theta\|\bar{b}\|^*)\bar{\rho}_d].\end{aligned}$$

But note that $b^T y - c^T x = \kappa - \bar{z}\theta$, so the inequality above shows that one of stopping rules $3b_p$ and $3b_d$ holds. □

If we use a feasible-interior-point algorithm to solve (HLP) that yields iterates satisfying (4.8-4.9) and guarantees $\theta \leq \epsilon$ in $O(\sqrt{n}\ln(1/\epsilon))$ iterations, we obtain from the theorem above that one of stopping rules $1b$, $3b_p$, and $3b_d$ will be activated within $O(\sqrt{n}\ln(\bar{\rho}/\bar{\epsilon}))$ iterations. Note that here, in contrast to the situation for the infeasible-interior-point algorithms analyzed in Section 3 (see Theorems 3.2 and 3.4), the dependence on $\bar{\rho}$ and $\bar{\epsilon}^{-1}$ is logarithmic.

Unfortunately, we see no way to bound the number of iterations until one of stopping rules $1b'$, $3b_p$, and $3b_d$ holds, if we apply the algorithm directly. The reason is that, according to (4.11), stopping rule $1b'$ might not hold even though θ/τ is very small, as long as θ/τ^2 is still too large. However, this seeming drawback is not critical. As we mentioned above, it is not clear which of rules $1b$ and $1b'$ is more appropriate in a particular situation. Secondly, even if we want to satisfy the condition in rule $1b'$, we can terminate the algorithm applied to (HSD) when θ satisfies (4.14) (in a number of iterations as given above), setting ϵ_o' very large. Then, if one of rules $3b_p$ and $3b_d$ applies, we stop. Otherwise, $\theta/\tau \leq \bar{\epsilon}$ and rule $1b$ applies, so we have nearly feasible primal and dual solutions. We can then replace b and c by their perturbed values and continue with a standard feasible-interior-point method, similar to what we did to derive Theorem 3.4 for Mizuno's algorithm. Since we have

$$\frac{x^T s}{\tau^2} \leq \frac{(n+1)\theta}{\tau^2} \leq \frac{(n+1)\bar{\epsilon}}{\tau} \leq \frac{(n+1)\bar{\epsilon}^2}{\theta} \leq \frac{4(n+1)\bar{\rho}}{1-\beta},$$

we only need another $O(\sqrt{n}\ln(n\bar{\rho}/\epsilon_o''))$ iterations to satisfy the criterion in stopping rule $1b'$. Thus, one of stopping rules $1b'$, $3b_p$, and $3b_d$ will be acti-

vated within $O(\sqrt{n}\ln(\bar{\rho}/\hat{\epsilon}))$ iterations in total, where

$$\hat{\epsilon} := \min\{\frac{2}{3}, \epsilon_{pd}, \frac{\epsilon_o''}{n}\}.$$

Again, the dependence on $\bar{\rho}$ and $\hat{\epsilon}^{-1}$ is logarithmic.

5 Concluding Remarks

In Section 2, we gave two general lemmas that make precise how certain near-feasible solutions to systems of inequalities indicate the likely infeasibility of alternative systems, extending the Farkas lemma. We used these lemmas to suggest what an iterative method for linear programming problems should produce as its output.

In the last two sections, we described a number of stopping rules for interior-point algorithms. We showed that certain combinations of these stopping rules can lead to one of two conclusions. The first is that either a near-optimal pair of solutions to a linear programming problem and its dual is at hand, or alternatively that all optimal solutions have large norm. The second replaces the second alternative with a certificate that all feasible solutions to the primal, or all feasible solutions to the dual, have large norm. Previous studies on interior-point methods have generally only been able to give conclusions of the first type. We have given bounds on the number of iterations required before one of these conclusions can be made. For infeasible-interior-point algorithms, this bound is polynomial, rather than logarithmic, in the size of the large norm in the case that achieving near-optimality or indicating infeasibility is the goal. In contrast, applying a feasible-interior-point algorithm to the homogeneous self-dual formulation provides such conclusions in a number of iterations that is logarithmic in this size.

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