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Eigenvalue-Based Algorithm and Analysis for Nonconvex QCQP with One Constraint

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Abstract

Quadratically constrained quadratic programming (QCQP) with one constraint is usually solved via a dual SDP problem. In this work we introduce an algorithm for QCQP that requires finding just one eigenpair of a generalized eigenvalue problem, and involves no outer iterations other than the (usually black-box) iterations for computing the eigenpair. Numerical experiments illustrate the efficiency and accuracy of our algorithm. We also analyze the QCQP solution extensively, including difficult cases, and show that the canonical form of a matrix pair gives a complete classification of the QCQP in terms of boundedness and attainability, and explain how to obtain a global solution whenever it exists.

keywords: QCQP, generalized eigenvalue problem, canonical form for symmetric matrix pair

1 Introduction

A quadratically constrained quadratic programming (QCQP) is an optimization problem of the form [4, Sec. 4.4]

$$\begin{aligned} & \underset{x \in \mathbb{R}^n}{\text{minimize}} && f(x) := x^\top A x + 2a^\top x, \\ & \text{subject to} && g_i(x) := x^\top B_i x + 2b_i^\top x + \beta_i \leq 0 \quad (i = 1, \dots, k), \end{aligned} \tag{1}$$

where A and B_i are $n \times n$ symmetric matrices and $a, b_i \in \mathbb{R}^n, \beta_i \in \mathbb{R}$. When A and B_i are all positive semidefinite, QCQP (1) is a convex problem, for which efficient algorithms are available such as the interior-point method [4, Ch. 11]. By contrast, when convexity is not assumed, QCQP is generally a difficult problem, in fact NP-hard in general [30]. Even when the constraints are all affine, i.e., $B_i = 0$, the decision problem formulation is known to be NP-complete [36]. All these are evidence that nonconvex QCQP is generally computationally intractable.

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One exception to this difficulty is when $k = 1$, that is, when there is just one constraint:

$$\begin{aligned} & \underset{x \in \mathbb{R}^n}{\text{minimize}} && f(x) := x^\top A x + 2a^\top x, \\ & \text{subject to} && g(x) := x^\top B x + 2b^\top x + \beta \leq 0. \end{aligned} \tag{2}$$

This class of problems, namely QCQP with one quadratic constraint, includes the trust-region subproblem (TRS) as a special case [5], [25, Ch. 4], in which B is positive definite, $b = 0$ and $\beta < 0$. TRS is commonly employed for nonlinear optimization, and a number of efficient algorithms for solving TRS are available, e.g. [13, 24, 27, 29]. The QCQP (2) is sometimes called the generalized TRS [23], and has applications in double well potential problems [9] and compressed sensing for geological data, in which A is positive semidefinite and B is indefinite [18]. In this paper we refer to QCQP with one quadratic constraint (2) simply as QCQP, unless otherwise mentioned.

A dual formulation for QCQP (2) can be written as an semidefinite programming (SDP)

$$\begin{aligned} & \underset{\gamma}{\text{maximize}} && \gamma \\ & \text{subject to} && \begin{bmatrix} A + \lambda B & a + \lambda b \\ (a + \lambda b)^\top & \lambda \beta - \gamma e \end{bmatrix} \succeq 0, \end{aligned} \tag{3}$$

where $X \succeq Y$ means $X - Y$ is positive semidefinite. Remarkably, assuming Slater's condition is satisfied, the SDP (3) is a dual problem with no duality gap, that is, the solution γ to (3) is equal to the optimal value of the QCQP (2), even when (2) is nonconvex; see [4, App. B] for details and a proof, which relies on the S-lemma [26]. The solution x can be obtained via the dual variable $X = xx^\top$ of (3). Nonconvex QCQP with one constraint (2) is thus a notable class of nonconvex optimization problems that can be solved in polynomial time. However, this SDP approach is not very efficient as solving the SDP (3) by the standard interior-point method involves an iterative process, each iteration requiring $O(n^3)$ operations [4, § 11.8.3] with a rather large constant, which limits the practical matrix size to, say, $n \leq 1000$.

Alternative strategies have been proposed in the literature. Moré [23] analyzes QCQP (2) and describes an algorithm that extends the algorithm of [24] for TRS. This algorithm is of an iterative nature, and as indicated in the experiments in [1] for TRS, a one-step algorithm can significantly outperform such algorithm. Another approach [9, 16] is to note the Lagrange dual problem can be expressed equivalently as

$$\underset{\rho \geq 0}{\text{maximize}} \quad d(\rho) := \inf_x x^\top (A + \sigma B)x - 2(a + \sigma b)^\top x - \sigma \beta. \tag{4}$$

This is a concave maximization problem, hence can be solved by e.g. a gradient descent method or Newton's method. However, computing the gradient already involves $O(n^3)$ operations, let alone the Hessian, and typically a rather large number of iterations is needed for convergence.

The main contribution of this paper is the development of an efficient algorithm for QCQP (2) that is strictly feasible and (A, B) is a definite pair with $A + \lambda B \succ 0$ for some $\lambda \geq 0$ (which we call *definite feasible*), which we argue is a generic condition for QCQP to be bounded¹. The running time is $O(n^3)$ when the matrices A, B are dense, and it is significantly faster if the matrices are sparse. The algorithm requires (i) finding a $\hat{\lambda} \geq 0$ such that $A + \hat{\lambda}B$ is positive definite, and (ii) computing an extremal eigenpair of an $(2n+1) \times (2n+1)$ generalized eigenvalue problem. We emphasize that the algorithm requires just one eigenvalue problem. The algorithm is easy to implement given a routine for computing an extremal (largest or smallest) eigenpair,

¹Note that solving the SDP (3) would also face difficulty when the QCQP is not definite feasible, because then the interior-point method involves the inverse of a singular matrix [4, § 11.8.3].

for which high-quality software based on shift-invert Arnoldi is publically available such as ARPACK [2, 21]. We present experiments that illustrate the efficiency and accuracy of our algorithm compared with the SDP-based approach. Our algorithm is based on the framework established in [1, 11, 17] of formulating the KKT conditions as an eigenvalue problem.

In addition, this paper also contributes to the theoretical understanding of QCQP, treating those that are not definite feasible. Specifically, it is a nontrivial problem to decide whether a given QCQP is bounded or not, and if bounded, whether the infimum is attainable. We present a classification of QCQP in terms of feasibility/boundedness/attainability, based on the canonical form of the symmetric pair (A, B) under congruence. We shall see that the canonical form provides rich information on the properties of the associated QCQP. We thus establish a process that (in exact arithmetic) solves QCQP completely in the sense that feasibility/boundedness/attainability is checked and the optimal objective value and a global solution is computed if it exists.

This paper is organized as follows. In Section 2 we review (mostly existing) results on the optimality and boundedness of QCQP (2). Section 3 is the heart of this paper where we derive our eigenvalue-based algorithm for definite feasible QCQP. We present numerical experiments in Section 4, and analyze QCQP that are not definite feasible in Section 5.

Notation. We denote by $\mathcal{R}(X)$ the range of a matrix X , and by $\mathcal{N}(X)$ the null space. $X \succ (\succeq) 0$ indicates X is a positive (semi)definite matrix. I_n is the $n \times n$ identity, and $O_n, O_{m \times n}$ are zero matrices of size $n \times n$ and $m \times n$. We simply write I, O if the dimensions are clear from the context. x_* denotes a QCQP solution with associated Lagrange multiplier λ_* .

2 Preliminaries: Optimality and boundedness of QCQP

This section collects results on QCQP that are needed for our analysis and algorithm.

2.1 QCQP with no interior feasible point

We first treat the case where QCQP (2) has no strictly feasible point, that is, when Slater's condition is violated.

First note that checking strict feasibility can be done by an unconstrained quadratic minimization problem $\min_x g(x)$. If the optimal objective value $\min_x g(x)$ is positive, then the QCQP is infeasible (and we attempt no further analysis). If $\min_x g(x)$ is negative, the QCQP satisfies Slater's condition. This subsection focuses on the case $\min_x g(x) = 0$.

When $\min_x g(x) = 0$, the feasible points are the solutions for the unconstrained optimization problem $\min_x g(x)$, and so for any feasible x' we must have

$$\begin{aligned}\nabla g(x') &= 2(Bx' + b) = 0, \\ \nabla^2 g(x') &= 2B \succeq 0.\end{aligned}$$

Therefore we can write $g(x)$ as

$$\begin{aligned}g(x) &= (x - x')^\top B(x - x') + 2(Bx' + b)^\top (x - x') + g(x') \\ &= (x - x')^\top B(x - x') \geq 0.\end{aligned}$$

Thus we see that $g(x) \leq 0$ is equivalent to $g(x) = 0$, and implies $x - x' \in \mathcal{N}(B)$. Now let $\mathcal{N}(B)$ be spanned by ν_1, \dots, ν_j . Taking $N = [\nu_1 \dots \nu_j] \in \mathbb{R}^{n \times j}$ we can write

$$x - x' \in \mathcal{N}(B) \Leftrightarrow x = x' + Ny$$

for some $y \in \mathbb{R}^j$. Thus the constraint $g(x) \leq 0$ can be rewritten as $x = x' + Ny$, so the original QCQP is equivalent to the unconstrained problem

$$\underset{y \in \mathbb{R}^j}{\text{minimize}} \quad f(x' + Ny) = y^\top (N^\top AN)y + 2(N^\top a)^\top y.$$

This is an unconstrained quadratic programming, which is straightforward to solve by a linear system $(N^\top AN)y = -N^\top a$, which is a solution if and only if $N^\top AN \succeq 0$; otherwise the QCQP is unbounded.

Thus, dealing with QCQP that violates Slater's condition is straightforward. In what follows we treat strictly feasible QCQP for which there exist x with $g(x) < 0$ (i.e., Slater's condition is satisfied).

2.2 Boundedness and attainability

We start with a necessary and sufficient condition for boundedness of a strictly feasible QCQP.

Lemma 2.1 (Hsia et al. [16], Thm. 5) *Suppose that for QCQP (2), there exists an interior feasible point $x \in \mathbb{R}^n$ such that $g(x) < 0$. Then $f(x)$ is bounded below in the feasible region if and only if there exists $\lambda \geq 0$ such that*

$$A + \lambda B \succeq 0, \quad a + \lambda b \in \mathcal{R}(A + \lambda B). \quad (5)$$

proof. This is essentially a corollary of strong duality between QCQP (2) and SDP (3), which is bounded below if and only if there exist $\lambda \geq 0$ and $\mu \in \mathbb{R}$ such that

$$\begin{bmatrix} \lambda\beta - \mu & (a + \lambda b)^\top \\ a + \lambda b & A + \lambda B \end{bmatrix} \succeq 0, \quad (6)$$

which is equivalent to (5).

Boundedness guarantees the existence of the optimal (infimum) value for f . On the other hand, it is worth noting that there exist QCQP that are bounded but has no solution x_* . For example, consider

$$\begin{aligned} &\text{minimize} && x^2 \\ &\text{subject to} && -xy + 1 \leq 0. \end{aligned} \quad (7)$$

For any (x, y) , we have $x^2 \geq 0$, and by taking $(x, y) = (\varepsilon, 1/\varepsilon)$ and $\varepsilon \rightarrow 0$ the constraints are satisfied and the objective function approaches the infimum 0. However, no feasible (x, y) has the objective value equal to 0. Such QCQP, that is, QCQP for which the infimum cannot be attained in the feasible region, are called *unattainable*. A necessary and sufficient condition for unattainability is given in the following result.

Lemma 2.2 (Hsia et al. [16], Thm. 7) *Suppose that QCQP (2) is bounded and satisfies Slater's condition. Then the QCQP is unattainable if and only if the set $\{\lambda \geq 0 \mid A + \lambda B \succ 0\}$ is a single point $\lambda_* \geq 0$, and the following has no solution in y :*

$$\begin{cases} g((A + \lambda_* B)^\dagger(a + \lambda_* b) + Vy) = 0 & \text{if } \lambda_* > 0, \\ g(A^\dagger a + Vy) \leq 0 & \text{if } \lambda_* = 0. \end{cases} \quad (8)$$

A reasonable output of a numerical algorithm for such QCQP is the infimum objective value 0 with the warning that it is unattainable.

2.3 Optimality conditions

When QCQP (2) satisfies Slater's condition and has a global solution, a set of necessary and sufficient conditions is given by Moré [23]:

Theorem 2.1 (Moré [23]) *Suppose that QCQP (2) satisfies Slater's condition. Then x_* is its global solution if and only if there exist $\lambda_* \geq 0$ such that*

$$\begin{aligned} (A + \lambda_* B)x_* &= -(a + \lambda_* b), \\ g(x_*) &\leq 0, \\ \lambda_* g(x_*) &= 0, \\ A + \lambda_* B &\succeq 0. \end{aligned} \tag{9}$$

The first three conditions in (9) represent the KKT conditions, and there can be many KKT points (λ, x) satisfying these three, reflecting the nonconvexity of the problem. The final condition $A + \lambda_* B \succeq 0$ specifies which of the KKT points is the solution.

2.4 Definite feasible QCQP: strictly feasible and definite

By Lemma 5, for a strictly feasible QCQP to be bounded we necessarily need $A + \hat{\lambda}B \succeq 0$ for some $\hat{\lambda} \geq 0$. If we further have $A + \hat{\lambda}B \succ 0$, then the QCQP is clearly bounded. As we argue in Section 5, such cases form a “generic” class of QCQP (2) that are bounded and has a global solution. We therefore give a name for such QCQP.

Definition 2.1 *A QCQP (2) satisfying the following two conditions is said to be definite feasible.*

1. *It is strictly feasible: there exists $x \in \mathbb{R}^n$ such that $g(x) < 0$, and*
2. *(A, B) is definite with nonnegative shift: there exists $\hat{\lambda} \geq 0$ such that $A + \hat{\lambda}B \succ 0$.*

We shall treat such QCQP in detail and derive an efficient algorithm in Section 3. To begin with, for definite feasible QCQP there always exists a global solution x_* .

Theorem 2.2 (Moré [23]) *For a definite feasible QCQP (2), there exist $x_* \in \mathbb{R}^n$, $\lambda_* \geq 0$ such that the conditions (9) hold.*

In the special case of TRS we have $B \succ 0$, so by taking $\hat{\lambda}$ arbitrarily large we have $A + \hat{\lambda}B \succ 0$, and since Slater's condition is trivially satisfied, it follows that TRS is a definite feasible QCQP. Similarly, if $A \succ 0$, taking $\hat{\lambda} = 0$ shows the pencil is definite, so such QCQP is definite feasible as long as it is strictly feasible. Indeed a number of studies focus on such cases [8, 9].

2.4.1 Checking definite feasibility

Let us now discuss how to determine whether a given QCQP (2) is definite feasible.

Generally the values of λ for which $A + \lambda B \succ 0$, if nonempty, is an open interval $\tilde{D} = (\tilde{\lambda}_1, \tilde{\lambda}_2)$, allowing $\tilde{\lambda}_1 = -\infty$ and $\tilde{\lambda}_2 = \infty$, and the set of $\lambda \geq 0$ for which $A + \lambda B \succeq 0$ is its closure [23] if \tilde{D} is nonempty. $\tilde{\lambda}_1, \tilde{\lambda}_2$ are eigenvalues of the pencil $A + \lambda B$ unless they are $\pm\infty$.

In general, given a matrix pair (A, B) , it is an active research area to devise algorithms for checking its definiteness (dropping the requirement $\hat{\lambda} \geq 0$), that is, checking whether there exist $t \in \mathbb{R}$ such that $A \sin t + B \cos t \succ 0$. Such algorithms include [6, 15], which also provide a value t_0 for which $A \sin t_0 + B \cos t_0 \succ 0$ if (A, B) is definite. If the pair (A, B) is determined not to be definite then QCQP is not definite feasible. If the pair (A, B) is determined to be definite,

with t_0 available such that $A \sin t_0 + B \cos t_0 \succ 0$, then we compute the eigenvalues $\lambda_1 < 0 < \lambda_2$ of the definite pencil

$$(A \sin t_0 + B \cos t_0) + \lambda(A \cos t_0 - B \sin t_0),$$

which are nearest to 0. Then by using a linear transformation, we can obtain the interval $t \in (t_1, t_2)$ on which $A \sin t + B \cos t \succ 0$. From this we obtain the interval $D \subseteq [0, \infty)$ such that $A + \lambda B \succ 0$ if and only if $\lambda \in D$. If D is empty then the QCQP is not definite feasible.

3 Eigenvalue-based algorithm for definite feasible QCQP

We now develop an eigenvalue algorithm for definite feasible QCQP. In this section we assume that a value of $\hat{\lambda} \geq 0$ such that $A + \hat{\lambda}B \succ 0$ is known, through a process such as those described in Section 2.4.1.

By Theorems 2.1 and 2.2, a definite feasible QCQP can be solved by solving (9) for λ_* and x_* . We develop an algorithm that first finds the optimal Lagrange multiplier λ_* by an eigenvalue problem, then computes x_* .

3.1 Preparations

First, let D be the interval $\{\lambda \geq 0 | A + \lambda B \succ 0\}$. We denote the left-end of D by λ_1 , and the right-end by λ_2 . Note that $\lambda_2 = \tilde{\lambda}_2$, but due to the requirement $\lambda \geq 0$, the left-end of D may not be the same as $\tilde{\lambda}_1$ in Section 2.4.1. We have either $D = (\lambda_1, \lambda_2)$ if $\lambda_1 > 0$, or $D = [\lambda_1, \lambda_2)$, which happens if $A \succ 0$ and hence $\lambda_1 = 0$.

For $\lambda \in D$, define

$$\begin{aligned} x(\lambda) &= -(A + \lambda B)^{-1}(a + \lambda b), \\ \gamma(\lambda) &= g(x(\lambda)). \end{aligned} \tag{10}$$

In view of the third condition in (9), the main goal is to find λ_* such that $\gamma(\lambda_*) = 0$. This argument apparently dismisses the cases where $A + \lambda_* B$ is singular (then $x(\lambda)$ is not well-defined) or $\lambda_* = 0$ (then $\gamma(\lambda) = 0$ is unnecessary). Nonetheless, the analysis below will cover such cases.

Since $A + \hat{\lambda}B \succ 0$, A and B are simultaneously diagonalizable, that is, there exists a nonsingular $W \in \mathbb{R}^{n \times n}$ such that $W^T A W$ and $W^T B W$ are both diagonal [12, Chap. 8]. Hence without loss of generality we assume that A, B are diagonal in the analysis below (our algorithm does not assume this or the knowledge of W). Let $A = \text{diag}(d_1, \dots, d_n)$, $B = \text{diag}(e_1, \dots, e_n)$, $a = [a_1, \dots, a_n]^T$, and $b = [b_1, \dots, b_n]^T$. It is now straightforward to identify the interval D . Since

$$d_i + \lambda e_i > 0 \Leftrightarrow \begin{cases} \lambda > -\frac{d_i}{e_i} & (e_i > 0) \\ \lambda < -\frac{d_i}{e_i} & (e_i < 0) \\ \lambda : \text{no constraint} & (e_i = 0, d_i > 0), \end{cases} \tag{11}$$

When $0 < \lambda_1 < \lambda_2 < \infty$ there exist i_1 and i_2 so that $d_{i_1} + \lambda_1 e_{i_1} = 0$ and $d_{i_2} + \lambda_2 e_{i_2} = 0$.

$\gamma(\lambda)$ can be explicitly expressed using $x(\lambda) = [x_1(\lambda), \dots, x_n(\lambda)]^T$ as

$$x_i(\lambda) = -\frac{a_i + \lambda b_i}{d_i + \lambda e_i}, \tag{12}$$

$$\gamma(\lambda) = \sum_{i=1}^n \{e_i x_i(\lambda)^2 + 2b_i x_i(\lambda)\} + \beta. \tag{13}$$

Therefore $x_i(\lambda)$ and $\gamma(\lambda)$ are rational functions of λ . Moreover, on $\lambda \in D$, the function $\gamma(\lambda)$ has the following property [23, Thm. 5.2].

Proposition 3.1 (Moré [23]) $\gamma(\lambda)$ is monotonically nonincreasing on $\lambda \in \tilde{D} = (\tilde{\lambda}_1, \tilde{\lambda}_2) \supseteq D$. Moreover, excluding the case where $x(\lambda)$ is a constant, $\gamma(\lambda)$ is monotonically strictly decreasing on $\lambda \in \tilde{D}$.

3.2 Classification of definite feasible QCQP

In order to investigate the properties of λ_* that satisfy (9), in particular $\gamma(\lambda_*) = 0$, we separate definite feasible QCQP (2) into four distinct cases, depending on the sign of $\gamma(\lambda)$ on $\lambda \in D$.

- (a) $\gamma(\lambda)$ takes both nonnegative and nonpositive values.
- (b) $\gamma(\lambda) > 0$ everywhere.
- (c) $\gamma(\lambda) < 0$ everywhere, and $\lambda_1 > 0$.
- (d) $\gamma(\lambda) < 0$ everywhere, and $\lambda_1 = 0$.

We now investigate the value of λ_* for each case.

First for (a), by the mean-value theorem there exists $\lambda \in D$ such that $\gamma(\lambda) = 0$, and for this λ we have $\lambda_* = \lambda$.

To deal with cases (b), (c) we use the following result.

Proposition 3.2 (Feng et al. [9]) *The following results hold for definite feasible QCQP (2) for which $A + \lambda B \succ 0$ on $\lambda \in D$.*

1. *Suppose $\lambda_2 < \infty$. Then if $\gamma(\lambda) > 0$ as $\lambda \rightarrow \lambda_2 - 0$, then $x(\lambda)$ converges and there exists x with $g(x) = 0$, $(A + \lambda_2 B)x = -(a + \lambda_2 b)$.*
2. *Suppose $\lambda_1 > 0$. Then if $\gamma(\lambda) < 0$ as $\lambda \rightarrow \lambda_1 + 0$ then $x(\lambda)$ converges, and there exists x with $g(x) = 0$ and $(A + \lambda_1 B)x = -(a + \lambda_1 b)$.*

By Proposition 3.2, in case (b) we have $\lambda_* = \lambda_2$ when $\lambda_2 < \infty$. Similarly, in case (c) we have $\lambda_* = \lambda_1$. In Proposition 3.2 we assumed $\lambda_2 < \infty$, but indeed Slater's condition assures that $\lambda_2 = \infty$ and $\gamma(\lambda_2) > 0$ cannot happen, as we show next.

Proposition 3.3 *Suppose that $\lambda_2 = \infty$ for a definite feasible QCQP, i.e., $B \succ 0$. Then $\lim_{\lambda \rightarrow \infty} \gamma(\lambda) < 0$.*

proof. Suppose to the contrary that $\lim_{\lambda \rightarrow \infty} \gamma(\lambda) \geq 0$. Then since $\gamma(\lambda)$ is nonincreasing on (λ_1, ∞) , we see that $\gamma(\lambda)$ converges, and let γ_∞ be the limit. Now if we suppose that $x_i(\lambda)$ diverges, then by (12) we have $e_i = 0$, $d_i > 0$ and $b_i \neq 0$. Hence as $\lambda \rightarrow \infty$ we have

$$e_i x_i(\lambda)^2 + 2b_i x_i(\lambda) = 2b_i x_i(\lambda) = -\frac{2(a_i + \lambda b_i)b_i}{d_i} \rightarrow -\infty,$$

which, by (13), indicates $\gamma(\lambda) \rightarrow -\infty$, a contradiction. Thus $x(\lambda)$ converges, and let \bar{x} be the limit. Then we have $B\bar{x} = -b$, so

$$\gamma_\infty = g(\bar{x}) = \bar{x}^\top B\bar{x} + 2b^\top \bar{x} + \beta = -\bar{x}^\top B\bar{x} + \beta \geq 0.$$

By the assumption $\lambda_2 = \infty$, taking $\lambda \rightarrow \infty$ we have $A + \lambda B \succeq 0$, so $B \succeq 0$. Thus for any $x \in \mathbb{R}^n$ we have

$$g(x) = (x - \bar{x})^\top B(x - \bar{x}) + 2(B\bar{x} + b)^\top x + g(\bar{x}) = (x - \bar{x})^\top B(x - \bar{x}) + \gamma_\infty \geq 0,$$

which contradicts the fact that there exists x such that $g(x) < 0$.

An alternative way to understand Proposition 3.3 is to note that $\lambda_2 = \infty \Leftrightarrow B \succ 0$ indicates the QCQP (2) is essentially a TRS (after an affine change-of-variables), for which a solution for $\gamma(\lambda_*) = 0$ is known to exist [1].

Finally, consider case (d). Since $\gamma(\lambda) \leq 0$ as $\lambda \rightarrow +0$, letting x_0 be the limit (which exists [9]) we have $g(x_0) \leq 0$ and $Ax_0 = -a$, so taking $\lambda_* = 0, x_* = x_0$ we see that the conditions (9) are satisfied.

Summarizing, the values of λ_* in Theorem 2.2 are

$$\lambda_* = \begin{cases} \lambda \in D \text{ such that } \gamma(\lambda) = 0 & \text{(Case (a))} \\ \lambda_2 & \text{(Case (b), } \lambda_2 < \infty) \\ \lambda_1 & \text{(Case (c))} \\ 0 & \text{(Case (d)).} \end{cases} \quad (14)$$

Figures 1-4 illustrate the typical plots of $\gamma(\lambda)$ for the four cases.

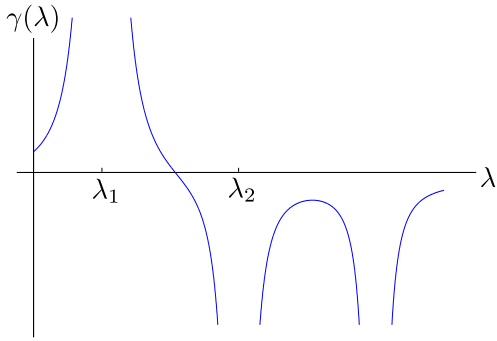


Figure 1: Typical $\gamma(\lambda)$ for case (a). There exists λ_* such that $\lambda_1 < \lambda_* < \lambda_2$, $\gamma(\lambda_*) = 0$.

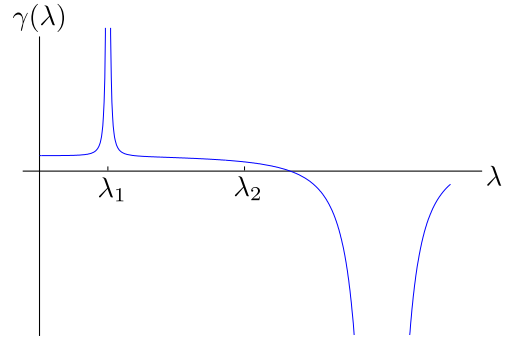


Figure 2: Typical $\gamma(\lambda)$ for case (b). $\lambda_* = \lambda_2$ is the solution.

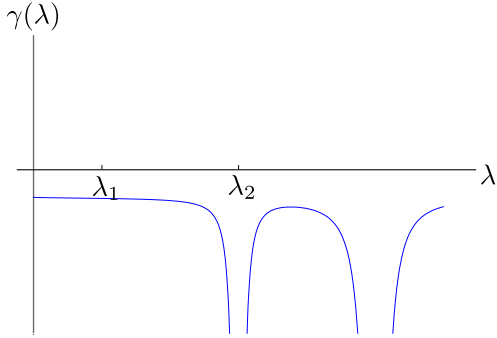


Figure 3: Typical $\gamma(\lambda)$ for case (c). $\lambda_* = \lambda_1$ is the solution.

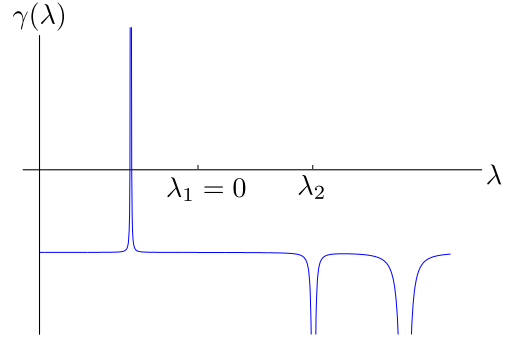


Figure 4: Typical $\gamma(\lambda)$ for case (d). $\lambda_* = 0$ is the solution.

3.3 Computing the Lagrange multiplier λ_*

We now consider computing $\lambda_* > 0$ that satisfies (9). The material in this subsection is the key ingredient of the algorithm that we propose. We need to find λ_*, x_* such that

$$\begin{aligned} (A + \lambda_* B)x_* &= -(a + \lambda_* b), \\ g(x_*) &= 0. \end{aligned}$$

In principle, this can be done by solving $\gamma(\lambda) = 0$ for λ , which is a rational equation. However, when A, B are not diagonal (as is usually the case), expressing $\gamma(\lambda)$ is a nontrivial task.

Our approach, building upon [1, 11] for the TRS, is to express $\gamma(\lambda) = 0$ as a generalized eigenvalue problem.

Define $M_0, M_1 \in \mathbb{R}^{(2n+1) \times (2n+1)}$ as

$$M_0 = \begin{bmatrix} \beta & b^\top & -a^\top \\ b & B & -A \\ -a & -A & O \end{bmatrix}, \quad M_1 = \begin{bmatrix} 0 & 0 & -b \\ 0 & O & -B \\ -b & -B & O \end{bmatrix}. \quad (15)$$

Then we show that the the optimal Lagrange multiplier $\lambda_* > 0$ in (9) is an eigenvalue of $M_0 + \lambda M_1$, that is, there exists a nonzero vector $z \in \mathbb{R}^{2n+1}$ such that

$$(M_0 + \lambda_* M_1)z = \begin{bmatrix} \beta & b^\top & -(a + \lambda_* b)^\top \\ b & B & -(A + \lambda_* B) \\ -(a + \lambda_* b) & -(A + \lambda_* B) & O \end{bmatrix} z = 0. \quad (16)$$

Theorem 3.1 For $\lambda_* > 0$ satisfying (9), we have $\det(M_0 + \lambda_* M_1) = 0$.

proof. For λ for which $\det(A + \lambda B) \neq 0$, we have

$$\begin{aligned} \det(M_0 + \lambda M_1) &= \det \begin{bmatrix} \beta & b^\top & -(a + \lambda b)^\top \\ b & B & -(A + \lambda B) \\ -(a + \lambda b) & -(A + \lambda B) & O \end{bmatrix} \\ &= \det \begin{bmatrix} g(x(\lambda)) & b^\top - x(\lambda)^\top B & 0^\top \\ b - Bx(\lambda) & B & -(A + \lambda B) \\ 0 & -(A + \lambda B) & O \end{bmatrix} \\ &= (-1)^n \gamma(\lambda) \det(A + \lambda B)^2. \end{aligned} \quad (17)$$

Hence if $A + \lambda_* B$ is nonsingular, then (17) holds with $\gamma(\lambda_*) = 0$, and hence we have $\det(M_0 + \lambda_* M_1) = 0$.

When $A + \lambda_* B$ is singular, we have $a + \lambda_* b = -(A + \lambda_* B)x_* \in \mathcal{R}(A + \lambda_* B)$, hence the bottom n rows of $M_0 + \lambda_* M_1$ have rank $(n - 1)$ or less, hence $\det(M_0 + \lambda_* M_1) = 0$.

The above proof also shows that any KKT multiplier λ satisfying the first three equations in (9) is an eigenvalue of $M_0 + \lambda M_1$. Note from (17) and the fact $A + \hat{\lambda} B \succ 0$ that we either have $\det(M_0 + \hat{\lambda} M_1) \neq 0$, indicating $M_0 + \lambda M_1$ is a *regular* matrix pencil (thus having exactly $2n + 1$ eigenvalues), or that $\det(M_0 + \hat{\lambda} M_1) = 0$, in which case $(\hat{\lambda}, x(\hat{\lambda}))$ satisfies all the conditions in (9), thus is a solution for QCQP (2). It thus follows that λ_* can be found (or at least a finite set containing it) via the eigenvalue problem $\det(M_0 + \lambda M_1) = 0$. Note from Proposition 3.1 that $M_0 + \lambda M_1$ is regular unless $\gamma(\lambda)$ is identically zero, in which case every value of λ for which $A + \lambda B \succ 0$ is an optimal Lagrange multiplier. Since this case is easy, in what follows we assume $M_0 + \lambda M_1$ is regular.

We shall further show that λ_* is the unique eigenvalue of $M_0 + \lambda M_1$ in the interval $D = (\lambda_1, \lambda_2)$. To simplify the analysis, we apply a Mobius transformation [22] to the matrix pencil (16). Specifically, recalling that $\hat{\lambda} \geq 0$ is known such that $A + \hat{\lambda} B \succ 0$, we define $\hat{M} := M_0 + \hat{\lambda} M_1$ and consider the eigenvalues of

$$(M_1 + \xi \hat{M})z = 0. \quad (18)$$

The eigenvalues ξ of (18) correspond one-to-one to those λ of $M_0 + \lambda M_1$ via the transformation $\lambda = \hat{\lambda} + \xi^{-1}$. We shall show that the largest (or smallest) real eigenvalue ξ_* of (18) gives the value $\lambda_* = \hat{\lambda} + \xi_*^{-1}$ in (9).

We consider separate cases depending on the sign of $\gamma(\hat{\lambda})$, and we shall show that in both cases it suffices to compute one extremal eigenpair of (18).

3.3.1 When $\gamma(\hat{\lambda}) = 0$

In this case $\gamma(\hat{\lambda}) = g(x(\hat{\lambda})) = 0$, so $(\lambda_*, x_*) = (\hat{\lambda}, x(\hat{\lambda}))$ satisfies (9). Hence in this case we are done; there is no need to solve the generalized eigenvalue problem.

3.3.2 When $\gamma(\hat{\lambda}) > 0$

In this case $\det(M_1 + \xi \hat{M}) = \xi^{2n+1} \det(M_0 + (\hat{\lambda} + \xi^{-1})M_1)$, so defining $\xi_* = (\lambda_* - \hat{\lambda})^{-1}$ where $\lambda_* \neq \hat{\lambda}$ satisfies (9), we have $\det(M_1 + \xi_* \hat{M}) = 0$.

By Theorem 3.1 we know that for an eigenvalue ξ of (18), $\lambda = \hat{\lambda} + \xi^{-1}$ and $x(\lambda)$ satisfy the first three equations in (9). Now we shall show that indeed the ξ of interest is the largest real eigenvalue of (18).

Theorem 3.2 *Suppose $\gamma(\hat{\lambda}) > 0$. Then for the largest real eigenvalue ξ' of (18) it holds $\xi' > 0$, and the optimal Lagrange multiplier satisfying (9) is $\lambda_* = \hat{\lambda} + \xi'^{-1}$.*

proof. Recall that $\gamma(\hat{\lambda}) > 0$ happens only in cases (a) and (b).

When (a), by Proposition 3.1 there exists a unique $\lambda_* \in D$ such that $\gamma(\lambda_*) = 0$. Now define $\xi_* = (\lambda_* - \hat{\lambda})^{-1}$. $\gamma(\hat{\lambda}) > 0$ and $\gamma(\lambda_*) = 0$ imply $0 \leq \hat{\lambda} < \lambda_*$, so it follows that $\xi_* > 0$. For any $\xi > \xi_*$, we have $\hat{\lambda} < \hat{\lambda} + \xi^{-1} < \lambda_*$, hence $\hat{\lambda} + \xi^{-1} \in D$, so we have $\det(A + (\hat{\lambda} + \xi^{-1})B) \neq 0$ and $\gamma(\hat{\lambda} + \xi^{-1}) > \gamma(\lambda_*) = 0$. Hence $\det(M_1 + \xi \hat{M}) = \xi^{2n+1} \det(M_0 + (\hat{\lambda} + \xi^{-1})M_1) \neq 0$, so it follows that ξ with $\xi > \xi_*$ cannot be an eigenvalue of (18). Also, from

$$\det(M_1 + \xi_* \hat{M}) = (-1)^n \xi_*^{2n+1} \gamma(\lambda_*) \det(A + \lambda_* B)^2 = 0$$

we have $\xi' = \xi_*$. Hence we conclude that $\lambda_* = \hat{\lambda} + \xi'^{-1}$.

When (b), we have $\lambda_* = \lambda_2 < \infty$, so taking $\xi_* = (\lambda_2 - \hat{\lambda})^{-1}$ we have $\xi_* > 0$. Hence as above, any ξ such that $\xi > \xi_*$ is not an eigenvalue of (18). Furthermore, from $\det(A + \lambda_2 B) = 0$ it follows that $\det(M_1 + \xi_* \hat{M}) = 0$, so $\xi' = \xi_*$. Thus $\lambda_* = \hat{\lambda} + \xi'^{-1}$.

Theorem 3.2 shows that when $\gamma(\hat{\lambda}) > 0$, the optimal Lagrange multiplier λ_* can be obtained by computing the largest real eigenvalue of (18). One practical difficulty here is that by an algorithm such as shift-and-invert Arnoldi, it can be much harder to compute the largest real eigenvalue than the eigenvalue with largest real part (which can be complex). We shall now show that in fact these are the same for (18), that is, its rightmost eigenvalue is real. A similar statement was made in [1] for the special case of TRS; here we extend the result to definite feasible QCQP.

Theorem 3.3 *Let $\gamma(\hat{\lambda}) > 0$. Then the rightmost eigenvalue of the pencil (18) is real.*

proof. It suffices to prove that for every $\xi = s+ti$ with $s > \xi'$ and $t \neq 0$, we have $\det(M_1 + \xi \hat{M}) \neq 0$, or equivalently (by (17)), that $\det(A + (\hat{\lambda} + \xi^{-1})B) \neq 0$ and $\gamma(\hat{\lambda} + \xi^{-1}) \neq 0$.

First consider values of λ such that $\det(A + \lambda B) = 0$. These are the eigenvalues $\lambda = -\frac{d_i}{e_i}$ of $A + \lambda B$. In particular, when λ is nonreal we have $\det(A + \lambda B) \neq 0$, and so $\det(A + (\hat{\lambda} + \xi^{-1})B) \neq 0$.

We next examine the imaginary part of $\gamma(\hat{\lambda} + \xi^{-1})$. Defining $\hat{\lambda} + \xi^{-1} = p + qi$ we have

$$\text{Im}(\gamma(p + qi)) = -2q \sum_{k=1}^n \frac{(b_k d_k - a_k e_k)^2 (d_k + p e_k)}{((d_k + p e_k)^2 + (q e_k)^2)^2}.$$

Now $p = \hat{\lambda} + s(s^2 + t^2)^{-1}$, and since $0 < \xi' < s$ we obtain

$$\hat{\lambda} < p = \hat{\lambda} + \frac{s}{s^2 + t^2} < \hat{\lambda} + s^{-1} < \hat{\lambda} + \xi'^{-1} = \lambda_*,$$

hence $p \in D$. In other words, $d_k + pe_k > 0$ ($k = 1, \dots, n$). By $\gamma(\hat{\lambda}) \neq 0$ and Proposition 3.1 we see that for some k we have $b_k d_k - a_k e_k \neq 0$, so by $q \neq 0$

$$\sum_{k=1}^n \frac{(b_k d_k - a_k e_k)^2 (d_k + pe_k)}{((d_k + pe_k)^2 + (qe_k)^2)^2} \geq \frac{(b_k d_k - a_k e_k)^2 (d_k + pe_k)}{((d_k + pe_k)^2 + (qe_k)^2)^2} > 0.$$

Hence $\gamma(\hat{\lambda} + \xi^{-1}) \neq 0$, completing the proof.

The upshot is that to obtain the optimal Lagrange multiplier λ_* when $\gamma(\hat{\lambda}) > 0$, it suffices to compute the rightmost eigenpair of (18).

3.3.3 When $\gamma(\hat{\lambda}) < 0$

If $\gamma(\hat{\lambda}) < 0$, we are in one of cases (a), (c) and (d). The cases (a) and (c) can be treated in essentially the same way as above, but special treatment is necessary for the case (d). We first discuss how to deal with (a) and (c) and how to determine whether we are in case (d).

Theorem 3.4 *Suppose $\gamma(\hat{\lambda}) < 0$. Let ξ' be the smallest real eigenvalue of (18). If $\hat{\lambda} > 0$ and $\xi' < -\hat{\lambda}^{-1}$, then $\lambda_* = \hat{\lambda} + \xi'^{-1}$. Otherwise, that is, when $-\hat{\lambda}^{-1} \leq \xi' \leq 0$ or $\hat{\lambda} = 0$, the case corresponds to (d), and we have $\lambda_* = 0$.*

proof. In case (a), as in Theorem 3.2 we have $\xi' = (\lambda_* - \hat{\lambda})^{-1}$, so (9) can be satisfied. It remains to establish $\xi' < -\hat{\lambda}^{-1}$, which follows from $-\hat{\lambda} < \lambda_* - \hat{\lambda} < 0$.

Similarly, when (c) we proceed as in Theorem 3.2 for case (b), and take $\xi' = (\lambda_1 - \hat{\lambda})^{-1}$. Since $-\hat{\lambda} < \lambda_1 - \hat{\lambda} < 0$ we have $\xi' < -\hat{\lambda}^{-1}$.

Now consider case (d). First if $\hat{\lambda} = 0$, then by $\gamma(\hat{\lambda}) < 0$ we are trivially in case (d) and $\lambda_* = 0$. Now suppose that $\hat{\lambda} > 0$ and define $\xi_* = -\hat{\lambda}^{-1} < 0$. Since M_1 is singular, $\xi = 0$ is a solution for (18), and so $\xi' \leq 0$ holds. For every $\xi < \xi_*$ we have $0 < \hat{\lambda} + \xi^{-1} < \hat{\lambda}$. Hence $\hat{\lambda} + \xi^{-1} \in D$, so $\det(M_0 + (\hat{\lambda} + \xi^{-1})M_1) \neq 0$ and $\gamma(\hat{\lambda} + \xi^{-1}) < 0$, so ξ is not a solution for (18). We thus obtain $\xi_* = -\hat{\lambda}^{-1} \leq \xi' \leq 0$, hence $\lambda_* = 0$.

To summarize, if $\hat{\lambda} > 0$ and $\xi' < -\hat{\lambda}^{-1}$ we are either in case (a) or (b), and otherwise in case (d) and hence $\lambda_* = 0$.

The following is an analogue of Theorem 3.3.

Theorem 3.5 *Suppose that $\gamma(\hat{\lambda}) < 0$, and that for the leftmost real eigenvalue ξ' of (18), $\xi = s + ti$ satisfies $s < \xi'$, $t \neq 0$ and ξ is an eigenvalue of (18). Then this corresponds to case (d), and $\text{Re}(\hat{\lambda} + \xi^{-1}) \leq 0$.*

proof. We first prove that cases (a) and (c) cannot satisfy the assumptions. Indeed by Theorem 3.4 we have $\xi' < -\hat{\lambda}^{-1} < 0$, so writing $\hat{\lambda} + \xi^{-1} = p + qi$ we have

$$\lambda' = \hat{\lambda} + \xi'^{-1} < \hat{\lambda} + s^{-1} < \hat{\lambda} + \frac{s}{s^2 + t^2} = p < \hat{\lambda}.$$

Since $\lambda', \hat{\lambda} \in D$, we have $\hat{\lambda} + s^{-1} \in D$. Then as in the proof of Theorem 3.2 we see that ξ is not a solution for (18), a contradiction.

Now suppose we are in case (d). Since D is bounded below by 0, if $0 < \lambda < \hat{\lambda}$ then $\lambda \in D$. Also, since $p < \hat{\lambda}$ always holds, if $p > 0$ then by $0 < p < \hat{\lambda}$ we have $p \in D$, so as in the proof of Theorem 3.2 we see that ξ is not a solution for (18), again a contradiction. Thus we conclude that $p = \text{Re}(\hat{\lambda} + \xi^{-1}) \leq 0$.

In summary, when $\gamma(\hat{\lambda}) < 0$ we can obtain λ_* in (9) by computing the leftmost eigenvalue ξ_* of (18) and choosing λ_* depending on the value of $\hat{\lambda} + \xi_*^{-1}$ as follows:

- if $\hat{\lambda} + \xi_*^{-1} > 0$, take $\lambda_* = \hat{\lambda} + \xi_*^{-1}$
- if $\text{Re}(\hat{\lambda} + \xi_*^{-1}) \leq 0$, or if $\xi_* = 0$, take $\lambda_* = 0$.

3.3.4 Pseudocode for computing λ_*

We summarize the whole process for finding λ_* in Algorithm 3.1.

Algorithm 3.1 Computes optimal Lagrange multiplier λ_* satisfying (9)

Input: QCQP (2), and $\hat{\lambda}$ such that $A + \lambda B \succ 0$

Output: Optimal Lagrange multiplier λ_* in (9)

Separate cases based on sign of $\gamma(\hat{\lambda})$

if $\gamma(\hat{\lambda}) > 0$ **then**

Find *rightmost* real eigenvalue ξ of $(M_1 + \xi \hat{M})z = 0$

$\lambda_* = \hat{\lambda} + \xi^{-1}$

else if $\gamma(\hat{\lambda}) < 0$ **then**

Find *leftmost* eigenvalue ξ of $(M_1 + \xi \hat{M})z = 0$

if $\hat{\lambda} = 0$ or $\text{Re}(\hat{\lambda} + \xi^{-1}) \leq 0$ (case (d) in (9)) **then**

$\lambda_* = 0$

else

$\lambda_* = \hat{\lambda} + \xi^{-1}$

end if

else

$\lambda_* = \hat{\lambda}$

end if

As discussed before, we can compute the rightmost (or leftmost) eigenpair of a generalized eigenvalue problem using the Arnoldi method, which is much more efficient than computing all the eigenvalues, especially when the matrices have structure such as symmetry and/or sparsity. In MATLAB the `eigs` command with the flag `'lr'` (`'sr'`) computes such eigenpair.

3.4 Obtaining the solution x_*

Having computed the optimal Lagrange multiplier λ_* , we now turn to finding the solution x_* . We shall show that generically the eigenvector z obtained in Algorithm 3.1 contains the desired information on x_* .

First, if the output of Algorithm 3.1 is $\lambda_* = 0$, then the QCQP solution is simply $-A^{-1}a$, the solution of a linear system (see Section 3.4.2 for the case $\det(A) = 0$).

For nonzero λ_* , we can generically obtain the solution by computing $x_* = -(A + \lambda_* B)^{-1}(a + \lambda_* b)$, but below we show that solving such linear system is usually unnecessary.

3.4.1 When $A + \lambda_* B$ is nonsingular

If $\lambda_* > 0$ and $\det(A + \lambda_* B) \neq 0$, then we can obtain x_* via the eigenvector associated with λ_* (which is obtained by the Arnoldi method). Suppose $z = [\theta \ y_1^\top \ y_2^\top]^\top$ is the computed eigenvector where $\theta \in \mathbb{R}$, $y_1, y_2 \in \mathbb{R}^n$.

Plugging $z = [\theta y_1^\top \ y_2^\top]^\top$ into $M_0 z + \lambda_* M_1 z = 0$ gives

$$\begin{aligned}\beta\theta + b^\top y_1 - (a + \lambda_* b)^\top y_2 &= 0, \\ \theta b + B y_1 - (A + \lambda_* B) y_2 &= 0, \\ -\theta(a + \lambda_* b) - (A + \lambda_* B) y_1 &= 0.\end{aligned}\tag{19}$$

First suppose $\theta \neq 0$, which holds generically. Then from the last equation we see that the solution is $x_* = \frac{y_1}{\theta}$.

Next suppose that $\theta = 0$. By (20), if $y_1 \neq 0$ then $y_1 \in \mathcal{N}(A + \lambda_* B)$, and $A + \lambda_* B$ is singular. When $y_1 = 0$, by (19) we have $y_2 \in \mathcal{N}(A + \lambda_* B)$ so again $A + \lambda_* B$ is singular. Thus when $A + \lambda_* B$ is nonsingular we necessarily have $\theta \neq 0$, and thus we can obtain x_* directly from the eigenvector z .

3.4.2 When $A + \lambda_* B$ is singular

When $A + \lambda_* B$ is singular at the λ_* obtained by Algorithm 3.1, matters are more subtle. In this case we need to solve the linear system

$$(A + \lambda_* B)x_* = -(a + \lambda_* b),\tag{21}$$

which has a singular coefficient matrix $A + \lambda_* B$. A singular linear system generically does not have a solution, but (9) shows that (21) must be consistent. However, the error of a computed solution to a linear system is generally proportional to the condition number, and solving a singular linear system numerically is challenging, if not impossible.

In fact, the case where $A + \lambda_* B$ is singular corresponds to the well known ‘‘hard case’’ for the special case of TRS. For TRS, dealing with such hard cases are discussed in [24, 28]. In this work we discuss dealing with the hard case for the general QCQP by forming and solving a nonsingular linear system that has the same solution as (21). The development here parallels that in [1], which is in turn based on [10].

The following theorem will be the basis for the construction of x_* .

Theorem 3.6 *For λ_* satisfying (9), suppose $A + \lambda_* B$ is singular. Let v_1, \dots, v_j be a basis for $\mathcal{N}(A + \lambda_* B)$, and let w_* be the solution of the linear system $\tilde{A}w_* = -\tilde{a}$, where*

$$\tilde{A} = A + \lambda_* B + \alpha \sum_{i=1}^j B v_i v_i^\top B, \quad \tilde{a} = a + \lambda_* b + \alpha B \sum_{i=1}^j v_i v_i^\top b,\tag{22}$$

in which $\alpha > 0$ is an arbitrary positive number. Then the following hold:

1. $\tilde{A} \succ 0$, in particular, \tilde{A} is nonsingular (hence w_* above exists uniquely),
2. $(A + \lambda_* B)w_* = -(a + \lambda_* b)$,
3. $(Bw_* + b)^\top v = 0$ for every $v \in \mathcal{N}(A + \lambda_* B)$.

To prove the theorem we prepare a lemma, which we will use repeatedly.

Lemma 3.1 *For a definite feasible QCQP (2), if $x \in \mathcal{N}(A + \lambda_* B)$ and $x^\top Bx = 0$ then $x = 0$.*

proof. We have

$$x^\top (A + \hat{\lambda} B)x = x^\top (A + \lambda_* B)x + (\hat{\lambda} - \lambda_*) x^\top Bx = 0$$

and $A + \hat{\lambda} B \succ 0$, hence $x = 0$.

We are now ready to prove Theorem 3.6.

proof. (for Theorem 3.6) We give a proof for each claim.

1. By $A + \lambda_* B \succeq 0$ and $\sum_{i=1}^j Bv_i v_i^\top B \succeq 0$, we trivially have $\tilde{A} \succeq 0$. For any $x \in \mathbb{R}^n$, there exist a unique $x_0 \in \mathcal{N}(A + \lambda_* B)$ and $x_1 \in \mathcal{R}(A + \lambda_* B)$ such that $x = x_0 + x_1$. Let x be a vector such that $x^\top \tilde{A} x = 0$. We show that $x = 0$. We have $x^\top \tilde{A} x = x_1^\top (A + \lambda_* B) x_1 + \alpha \sum_{i=1}^j (v_i^\top B x)^2 = 0$, hence

$$x_1^\top (A + \lambda_* B) x_1 = 0, \quad \text{and} \quad v_i^\top B x = 0 \quad (i = 1, \dots, j). \quad (23)$$

Since $(A + \lambda_* B) \succeq 0$ we have $(A + \lambda_* B) x_1 = 0$, and hence $x_1 \in \mathcal{N}(A + \lambda_* B)$. Together with the assumption $x_1 \in \mathcal{R}(A + \lambda_* B)$ we obtain $x_1 = 0$. Therefore, $x = x_0$ can be written as $x = \sum_{i=1}^j c_i v_i$, for some constants c_1, \dots, c_j , so together with (23) we obtain $x^\top B x = \sum_{i=1}^j c_i v_i^\top B x = 0$. Combining this with $x^\top (A + \lambda_* B) x = 0$ and Lemma 3.1 we obtain $x = 0$. Therefore $\tilde{A} \succ 0$.

2. We shall first prove that

$$u_i := \tilde{A}^{-1} B v_i \in \mathcal{N}(A + \lambda_* B), \quad i = 1, \dots, j. \quad (24)$$

From $\tilde{A} u_i = B v_i$, we have

$$(A + \lambda_* B) u_i = B v_i - \alpha \sum_{k=1}^j (v_k^\top B u_i) B v_k = B \left(v_i - \alpha \sum_{k=1}^j (v_k^\top B u_i) v_k \right) =: B v'_i,$$

where we defined $v'_i := v_i - \alpha \sum_{k=1}^j (v_k^\top B u_i) v_k$. Since $v'_i \in \mathcal{N}(A + \lambda_* B)$ we have $(v'_i)^\top B v'_i = (v'_i)^\top (A + \lambda_* B) u_i = 0$. Therefore by Lemma 3.1 we have $v'_i = 0$, so $(A + \lambda_* B) u_i = 0$, hence $u_i \in \mathcal{N}(A + \lambda_* B)$, establishing (24). From this it follows that $(A + \lambda_* B) \tilde{A}^{-1} B v_i = 0$, and

$$\begin{aligned} (A + \lambda_* B) w_* + (a + \lambda_* b) &= -(A + \lambda_* B) \tilde{A}^{-1} \tilde{a} + (a + \lambda_* b) \\ &= -(A + \lambda_* B) \tilde{A}^{-1} (a + \lambda_* b + \alpha \sum_{i=1}^j B v_i v_i^\top b) + (a + \lambda_* b) \\ &= -(A + \lambda_* B - \tilde{A}) \tilde{A}^{-1} (a + \lambda_* b) - \alpha \sum_{i=1}^j ((A + \lambda_* B) \tilde{A}^{-1} B v_i) v_i^\top b \\ &= \alpha \sum_{i=1}^j B v_i \left(v_i^\top B \tilde{A}^{-1} (a + \lambda_* b) \right), \end{aligned}$$

where for the last equality we used $(A + \lambda_* B) \tilde{A}^{-1} B v_i = 0$ and (22). Now from (9) we see that there exists x_* such that $a + \lambda_* b = -(A + \lambda_* B) x_*$, so $v_i^\top B \tilde{A}^{-1} (a + \lambda_* b) = -v_i^\top (A + \lambda_* B) x_* = 0$ for $i = 1, \dots, j$, and $(A + \lambda_* B) w_* = -(a + \lambda_* b)$.

3. For any $v \in \mathcal{N}(A + \lambda_* B)$, we have

$$\begin{aligned} (B w_* + b)^\top v &= (-B \tilde{A}^{-1} \tilde{a} + b)^\top v = \left(-B \tilde{A}^{-1} (a + \lambda_* b + \alpha \sum_{i=1}^j B v_i v_i^\top b) + b \right)^\top v \\ &= -b^\top \left(B \tilde{A}^{-1} \alpha \sum_{i=1}^j B v_i v_i^\top \right)^\top v + b^\top v \\ &= -b^\top \left(\alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} B \right) v + b^\top v =: -b^\top L v + b^\top v, \end{aligned} \quad (25)$$

where we define $L := \alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} B$. Taking $Lx = 0$ for some $x \in \mathcal{N}(A + \lambda_* B)$ we have

$$Lx = \alpha \sum_{i=1}^j (v_i^\top B \tilde{A}^{-1} Bx) v_i = 0,$$

so $v_i^\top B \tilde{A}^{-1} Bx = 0$ for $i = 1, \dots, j$. Now since x can be written as a linear combination of v_1, \dots, v_j , it follows that $x^\top B \tilde{A}^{-1} Bx = 0$, and by $\tilde{A}^{-1} \succ 0$ we have $Bx = 0$. Hence $x^\top Bx = 0$, and again by Lemma 3.1 we conclude that $x = 0$. Moreover,

$$\begin{aligned} L &= \alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} B = \alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} \tilde{A} \tilde{A}^{-1} B \\ &= \alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} (A + \lambda_* B + \alpha \sum_{l=1}^j B v_l v_l^\top B) \tilde{A}^{-1} B \\ &= \alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} \left(\alpha \sum_{l=1}^j B v_l v_l^\top B \right) \tilde{A}^{-1} B \quad (\text{by (24)}) \\ &= \alpha \sum_{l=1}^j \left(\alpha \sum_{i=1}^j v_i v_i^\top B \tilde{A}^{-1} B \right) v_l v_l^\top B \tilde{A}^{-1} B \\ &= \alpha \sum_{l=1}^j L v_l v_l^\top B \tilde{A}^{-1} B = L^2, \end{aligned}$$

that is, L is an idempotent matrix: indeed, it turns out that L does not depend on α . Therefore, for every $v \in \mathcal{N}(A + \lambda_* B)$, Lv is a linear combination of v_1, \dots, v_j , so $(v - Lv) \in \mathcal{N}(A + \lambda_* B)$, and from $L(v - Lv) = Lv - L^2v = 0$ it follows from the above argument, taking $x \leftarrow v - Lv$, that $v - Lv = 0$. Hence by (25) we conclude that

$$(Bw_* + b)^\top v = b^\top (v - Lv) = 0,$$

as required.

Let us now explain how to obtain a QCQP solution x_* using Theorem 3.6. First when $\lambda_* > 0$, by Theorem 2.2 $A + \lambda_* B$ can be singular only in cases (b) and (c). First examine case (b). For the obtained λ_* we have $\lambda_* < \hat{\lambda}$, so for any nonzero $v \in \mathcal{N}(A + \lambda_* B)$ we have

$$v^\top Bv = \frac{1}{\hat{\lambda} - \lambda_*} \left(v^\top (A + \hat{\lambda} B)v - v^\top (A + \lambda_* B)v \right) = \frac{1}{\hat{\lambda} - \lambda_*} v^\top (A + \hat{\lambda} B)v > 0.$$

Hence

$$g(w_* + v) = v^\top Bv + 2(Bw_* + b)^\top v + g(w_*) = v^\top Bv + g(w_*),$$

so $g(w_* + v) > g(w_*)$. Moreover, there exists x_* satisfying (9), so $g(w_*) \leq g(x_*) = 0$. Thus writing $x = w_* + tv$ for $t \in \mathbb{R}$, the quadratic equation in t

$$g(w_* + tv) = v^\top Bvt^2 + g(w_*) = 0$$

has a real solution $t = \pm \sqrt{-g(w_*) / (v^\top Bv)}$. Letting t be one of these solutions, taking $x_* = w_* + tv$ we have $g(x_*) = 0$, and from $\lambda_* = \lambda_1$ we see that (λ_*, x_*) satisfies (9). The case (c) is analogous.

Next when $\lambda_* = 0$ and $A = A + \lambda_*B$ is singular, we similarly have $g(w_*) \leq 0$. However, recalling (9), when $\lambda_* = 0$ we do not need $g(x_*) = 0$, so we can directly take $x_* = w_*$.

Summarizing the above findings, we can compute an optimal solution x_* by Algorithm 3.2. Note that the above argument clearly shows the solution can be non-unique; the goal here is to obtain one optimal solution.

Algorithm 3.2 Finding solution x_* for QCQP (2)

Input: $\hat{\lambda} \geq 0$ such that $A + \hat{\lambda}B \succ 0$

if $\gamma(\hat{\lambda}) > 0$ **then**

 Compute the rightmost real eigenpair $(\xi, z = [\theta \ y_1^\top \ y_2^\top]^\top)$ of $(M_1 + \xi\hat{M})z = 0$
 $\lambda_* = \hat{\lambda} + \xi^{-1}$

else if $\gamma(\hat{\lambda}) < 0$ **then**

 Compute the leftmost real eigenpair $(\xi, z = [\theta \ y_1^\top \ y_2^\top]^\top)$ of $(M_1 + \xi\hat{M})z = 0$

if $\hat{\lambda} = 0$ or $\xi \geq -\hat{\lambda}^{-1}$ **then**

$\lambda_* = 0, x_* = -A^{-1}a$

else

$\lambda_* = \hat{\lambda} + \xi^{-1}$

end if

else

$\lambda_* = \hat{\lambda}, x_* = x(\hat{\lambda})$

end if

if $\lambda_* > 0$ and $\gamma(\hat{\lambda}) \neq 0$ **then**

if $\theta \neq 0$ **then**

$x_* = \frac{y_1}{\theta}$

else

 Find a basis v_1, \dots, v_j for $\mathcal{N}(A + \lambda_*B)$.

$\tilde{A} = A + \lambda_*B + \alpha \sum_{i=1}^j Bv_i v_i^\top B, \tilde{a} = a + \lambda b_* + \alpha B \sum_{i=1}^j v_i v_i^\top b.$

 Obtain w_* from $\tilde{A}w_* = -\tilde{a}$.

 Take an arbitrary $v \in \mathcal{N}(A + \lambda_*B)$ and choose $x_* = w_* + tv$ so that $g(x_*) = 0$.

end if

end if

3.5 Complexity

When no structure is present and A, B are dense, the dominant cost in Algorithm 3.2 lies in finding an eigenpair and the solution of a linear system; these are both $O(n^3)$. Computing $\mathcal{N}(A + \lambda_*B)$ can be done by an SVD, and finding $\gamma(\hat{\lambda})$ is mostly solving a linear system, and the other steps are all $O(n^2)$. Hence the overall complexity of Algorithm 3.2 is $O(n^3)$.

In comparison, the SDP-based approaches require at least $O(n^3)$ in each iteration of the interior-point method [3] with a rather large constant, so we see that Algorithm 3.2 can be much more efficient.

Moreover, the dominant step of finding an extremal eigenpair can easily take advantage of the sparsity structure of A, B if present, resulting in running time much faster than $O(n^3)$. This fact is illustrated in our experiments.

4 Numerical experiments

To illustrate the performance (speed and accuracy) of Algorithm 3.2 for solving QCQP (2), here we present MATLAB experiments comparing with the SDP-based algorithm. Specifically, we compare Algorithm 3.2 with SDP solvers based on the interior-point method: SeDuMi [32], and SDPT3 [35], which we invoke via CVX [14]. We used the default values for parameters such as the stopping criterion. We do not compare with the algorithm of Moré [23] since a quality implementation appears to be unavailable. However, since the core of that algorithm and ours are both essentially the same as those for the TRS (excluding finding $\hat{\lambda}$, which they both require), we expect that our code would outperform [23] in speed and accuracy just as in TRS.

All experiments were carried out in MATLAB version R2013a on a machine with an Intel Xeon E5-2680 processor with 64GB RAM.

4.1 Setup

We generate a “random” definite feasible QCQP with indefinite A, B as follows. First form a random positive definite $K \succ 0$, formed as $X^\top X + I$ where X is a random $n \times n$ matrix, obtained by MATLAB’s function `randn(n)`. Since the problem becomes ill-conditioned if K is close to singular, we chose K to have eigenvalues at least 1. We then set $\hat{\lambda}$ to be a random positive number.

We then took a random symmetric matrix B obtained by $Y = \text{randn}(n)$; $B = Y+Y'$, and define A via $K = A + \hat{\lambda}B$. We took a and b to be random vectors.

To form a problem with known exact solution (so that the accuracy of the computed solution x can be evaluated), we take $\lambda_{\text{opt}} := \hat{\lambda} + \epsilon$ where $|\epsilon| \approx 10^{-10}$ and computed $x_{\text{opt}} = -(A + \lambda_{\text{opt}}B)^{-1}(a + \lambda_{\text{opt}}b)$, then set β to satisfy $g(x_{\text{opt}}) = 0$, so that $(\lambda_{\text{opt}}, x_{\text{opt}})$ satisfies (2.1), hence x_{opt} is the QCQP solution, i.e., $(\lambda_{\text{opt}}, x_{\text{opt}}) = (\lambda_*, x_*)$.

Below we report the average speed and accuracy from 50 randomly generated instances for each matrix size n .

4.1.1 Computing $\hat{\lambda}$

In practice $\hat{\lambda}$ is usually unknown in advance, and in that case our algorithm starts by computing $\hat{\lambda}$. To this end we used the algorithm in [6, 15] to find $\hat{\lambda}$, as discussed in Section 2.4.1, to obtain the interval D . Although any value in D is allowed to be $\hat{\lambda}$, we chose $\hat{\lambda}$ as the middle point of D to avoid ill-conditioning of $A + \hat{\lambda}B$.

In the figures we show the performance of our algorithm in two cases: (i) when $\hat{\lambda}$ is known a priori, shown as “Eig”, and (ii) when $\hat{\lambda}$ needs to be computed, shown as “Eigcheck”. In other words, the runtime of Eigcheck is the sum of Eig and finding $\hat{\lambda}$.

4.1.2 Newton refinement process

We use a refinement process to improve the accuracy of the solution, in particular to force the computed solution to satisfy the constraint to working precision. Suppose λ_* is positive in (9). Then at the solution the constraint must hold with equality, but due to numerical errors this may not be the case with the computed solution x . Writing $x = x_* + \delta$ where x_* satisfies the constraint exactly, i.e., $g(x_*) = 0$, we have

$$g(x) = 2(Bx_* + b)^\top \delta + \delta^\top B\delta.$$

We apply Newton's method to $g(x) = 0$ to force x to satisfy the constraint to full accuracy. Specifically, we update x by

$$\hat{\delta} = \frac{g(x)}{2\|Bx + b\|^2}(Bx + b), \quad x \leftarrow x - \hat{\delta}.$$

Then

$$\begin{aligned} g(x - \hat{\delta}) &= g(x) - 2(Bx + b)^\top \hat{\delta} + \hat{\delta}^\top B \hat{\delta} = g(x) - 2(Bx + b)^\top \hat{\delta} + O(\hat{\delta}^2) \\ &= g(x) - 2(Bx + b)^\top \frac{g(x)}{2\|Bx + b\|^2}(Bx + b) + O(\hat{\delta}^2) = O(\hat{\delta}^2). \end{aligned}$$

We have applied this refinement process to all three algorithms. By forcing the computed x to be numerically feasible, we rule out the misleading cases where a infeasible x with a small objective function is interpreted as a "good" solution.

4.2 Results

Figure 5 shows the runtime of the three algorithms. For $n \geq 1000$, SDPT3 was unable to compute a solution on our computer, so we show experiments with $n \leq 700$ for this algorithm. Our algorithm and SeDuMi are able to deal with larger matrices on our machine, and we report its performance up to $n = 5000$.

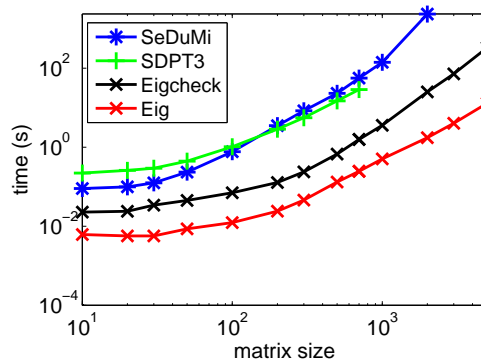


Figure 5: Average runtime.

We see that when $\hat{\lambda}$ is known (Eig), our algorithm is faster than SeDuMi, SDPT3 by orders of magnitude. Even if we include the time for computing $\hat{\lambda}$, our algorithm (EigCheck) is still faster than SeDuMi and SDPT3.

Figure 6 shows the accuracy of the computed solution. For each QCQP, let f_i ($i = 1, 2, 3$) be the objective value of the solution computed by each of the three algorithms. We compute

$$s_i = \frac{|f_i - f_{\text{opt}}|}{|f_{\text{opt}}|}, \quad t_i = \frac{\|x_i - x_{\text{opt}}\|_2}{\|x_{\text{opt}}\|_2},$$

where $f_{\text{opt}} = f(x_{\text{opt}})$. We report the average value \bar{s}_i, \bar{t}_i of s_i, t_i for each fixed matrix size (recall that we repeated 50 random examples for each n).

Figure 6 illustrates that our algorithm found solutions and objective values nearest to optimal, hence more accurate.

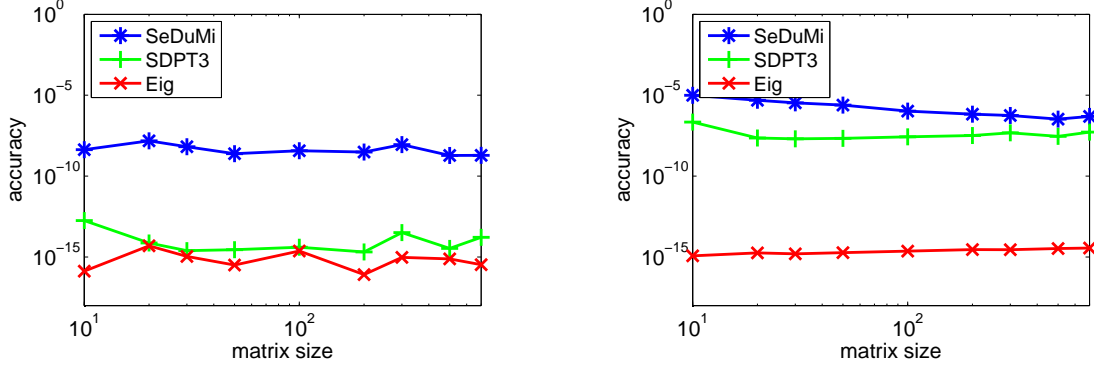


Figure 6: Average accuracy \bar{s}_i (left) and \bar{t}_i (right).

Sparse matrices Another strength of our method is that it can directly take advantage of the matrix sparsity structure. Specifically, for the computation of an extremal eigenpair, which is the dominant part of our algorithm, efficient eigensolvers for large-sparse matrices are widely available [2, 21], and implemented for example in MATLAB’s `eigs` command.

To illustrate this we generated QCQP as before, but with A, B tridiagonal. Here we assume that $\hat{\lambda}$ is known, and skip its computation, showing the runtime of only Eig; otherwise the code spends the majority of the runtime in finding $\hat{\lambda}$ (unless the tridiagonal structure is fully exploited in the detection process). Similarly, SeDuMi and SDPT3 are not shown here, as their speed remained about the same as in the dense case for $n \leq 700$, hence impractical for $n \geq 10^3$. In Figure 8 we show the runtime and accuracy of our algorithm Eig for varying matrix size n from 10^3 to as large as 10^6 .

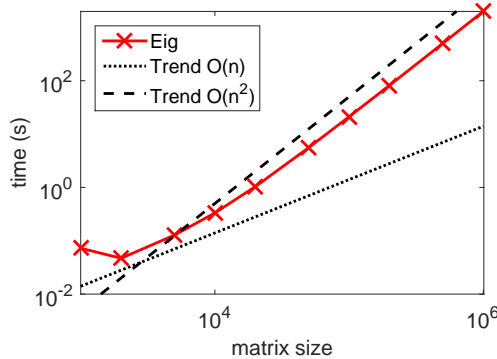


Figure 7: Tridiagonal example, runtime.

In Figure 7 we verify that when the matrices A, B are sparse our method is much faster than $O(n^3)$; here it scaled like $O(n^2)$. The accuracy of the solution and objective values is also consistently good, as illustrated in Figure 8.

5 QCQP that are not definite feasible

Thus far we have focused on the definite feasible QCQP and derived an eigenvalue-based algorithm that is fast and accurate. We now develop an analysis that accounts for “non-generic” QCQP that are not necessarily definite feasible. The key tool for our analysis is the canonical form of a symmetric pair under congruence, which we review next.

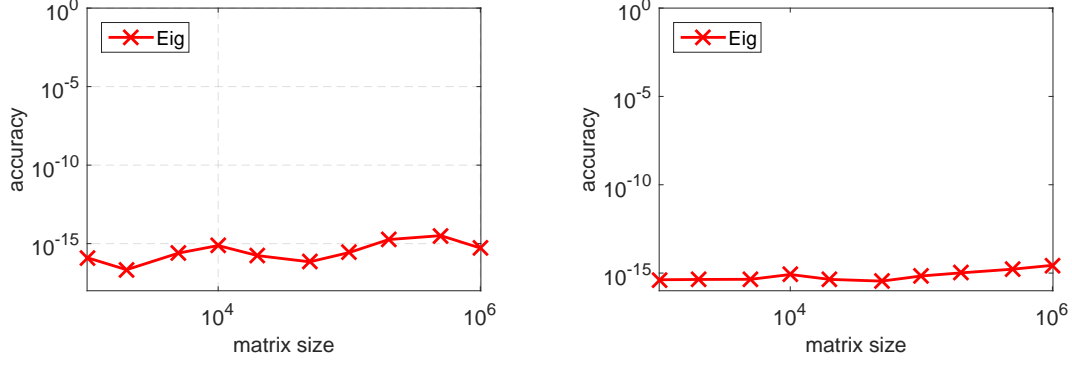


Figure 8: Tridiagonal example, accuracy \bar{s}_i (center) and \bar{t}_i (right).

5.1 The canonical form of (A, B) under congruence

For a pair of symmetric matrices (A, B) the *canonical form under congruence* [20, 33, 34], shown below, is the simplest form taken by $W^\top(A + \lambda B)W$ where W is nonsingular. We define the \oplus operator as $A_1 \oplus A_2 := \begin{bmatrix} A_1 & O \\ O & A_2 \end{bmatrix}$.

Theorem 5.1 (Lancaster, Rodman [20]) *For symmetric matrices $A, B \in \mathcal{S}^n$, there exist a nonsingular W such that*

$$W^\top(A + \lambda B)W = O_{u \times u} \oplus \bigoplus_{j=1}^p \left(\lambda \begin{bmatrix} O & O & F_{\varepsilon_j} \\ O & 0 & O \\ F_{\varepsilon_j} & O & O \end{bmatrix} + G_{2\varepsilon_j+1} \right) \quad (26)$$

$$\oplus \bigoplus_{j=1}^r (\delta_j (F_{k_j} + \lambda G_{k_j})) \oplus \bigoplus_{j=1}^q (\eta_j ((\lambda + \alpha_j) F_{l_j} + G_{l_j})) \quad (27)$$

$$\oplus \bigoplus_{j=1}^s \left((\lambda + \mu_j) F_{2m_j} + \nu_j H_{2m_j} + \begin{bmatrix} F_{2m_j-2} & O \\ O & O_{2 \times 2} \end{bmatrix} \right). \quad (28)$$

Here

$$F_m = \begin{bmatrix} 0 & 0 & \cdots & 0 & 1 \\ 0 & & & 1 & 0 \\ \vdots & & \ddots & \vdots & \\ 0 & 1 & & & 0 \\ 1 & 0 & \cdots & 0 & 0 \end{bmatrix} \in \mathbb{R}^{m \times m}, \quad G_m = \begin{bmatrix} F_{m-1} & 0 \\ 0^\top & 0 \end{bmatrix} \in \mathbb{R}^{m \times m},$$

$$H_{2m} = \begin{bmatrix} 0 & 0 & \cdots & 1 & 0 \\ 0 & & & 0 & -1 \\ \vdots & & 1 & 0 & \\ & & 0 & -1 & \\ & & & & \ddots \\ 1 & 0 & \ddots & & 0 \\ 0 & -1 & & \cdots & 0 & 0 \end{bmatrix} \in \mathbb{R}^{2m \times 2m}$$

and $\nu_j \neq 0$, $\delta_j, \eta_j = \pm 1$. The form in (26), (27) (28) is the canonical form of (A, B) under congruence.

This theorem shows that by congruence transformation, a symmetric matrix pair (A, B) can be block diagonalized with three types of diagonal blocks (26), (27) and (28). Each block corresponds to an eigenvalue or singular part of the pencil $A + \lambda B$ as summarized below.

1. The blocks in the right-hand side of (26) correspond to a singular part; any matrix pair that possess these blocks is singular, that is, $\det(A + \lambda B) = 0$ for every λ .
2. The blocks (27) correspond to real finite (right term) and infinite (left term) eigenvalues. The right terms are the “natural” extensions of the Jordan block in standard eigenvalue problems. k_j, l_j are the size of the Jordan blocks.
3. The blocks (28) correspond to nonreal eigenvalues, which must appear in conjugate pairs. Again, m_j is the Jordan block size.

The main message of this section is that the canonical form under congruence contains full information about QCQP (2). While this work appears to be the first to use the canonical form in the analysis of QCQP, related results have been presented in the literature. The paper [9] also shows that if the matrices A, B are diagonalizable by congruence and this congruence transformation is known, the dual problem can be solved by linear programming. The preprint [16] also investigates the matrix pencil and illustrates why QCQP is nontrivial when the pencil is not simultaneously diagonalizable under congruence. Here we clarify the situation, treating extensively the difficult cases that are not definite feasible, and characterize the feasibility/boundedness/attainability with respect to the canonical form of the pair (A, B) under congruence.

5.2 Implication of canonical form for QCQP boundedness

Now we turn to the implications of Theorem 5.1 for QCQP, first focusing on the condition for QCQP to be bounded.

In Section 2.1 we dealt with the case where the feasible region has no interior point, and the analysis made no assumption on definite feasibility. Hence, here we assume Slater’s condition, which allows us to invoke Lemma 2.1 and Theorem 2.1. The first observation is that the necessary condition $A + \lambda B \succeq 0$ in (5) for QCQP to be bounded restricts the admissible canonical forms of $A + \lambda B$ from the general form in Theorem 5.1 to the following.

Theorem 5.2 *Let $A, B \in \mathcal{S}^n$ be symmetric matrices. If there exists $\lambda \geq 0$ for which $A + \lambda B \succeq 0$, then there exists a nonsingular $W \in \mathbb{R}^{n \times n}$ such that*

$$W^\top (A + \lambda B) W = O_{u \times u} \oplus I_{r \times r} \oplus \bigoplus_{j=1}^{q_1} \eta_j [\lambda + \alpha_j] \oplus \bigoplus_{j=1}^{q_2} J(\lambda; \theta). \quad (29)$$

Here $J(\lambda; \theta) = \begin{bmatrix} 1 & \lambda + \theta \\ \lambda + \theta & 0 \end{bmatrix}$ for some real constant $\theta \leq 0$, and $\eta_i = \pm 1$.

proof. For $A + \lambda B \succeq 0$ to hold, each block in Theorem 5.1 needs to be positive semidefinite. We examine each of the blocks of the form (26), (27) and (28).

First consider the block (28), corresponding to the nonreal eigenvalues. When $m_j > 1$, the $(2, 2)$, $(2m_j, 2)$, and $(2m_j, 2m_j)$ elements are respectively 0 , $-\nu_j$ and 0 . Thus the (28) blocks cannot be positive semidefinite, regardless of the value of λ . Therefore we need $m_j = 1$, but then (28) is

$$\bigoplus_{j=1}^s \begin{bmatrix} \nu_j & \lambda + \mu_j \\ \lambda + \mu_j & -\nu_j \end{bmatrix},$$

and we look for conditions under which this is semidefinite. For this to happen we need the $(1, 1)$ and $(2, 2)$ elements to be nonnegative, which means we need $\nu_j = 0$, a contradiction. Thus the blocks (28) cannot exist.

Similarly, the second term in (26) cannot exist since its $(1, 1)$, $(1, 2\varepsilon_j)$, $(2\varepsilon_j, 2\varepsilon_j)$ elements are respectively 0, 1 and 0.

For the first term in (27), if $k_j > 1$ the $(1, k_j)$ and (k_j, k_j) elements are respectively δ_j and 0, so again we need $k_j = 1$. Then $\delta_j(F_1 + \lambda G_1) = [\delta_j] \geq 0$ so $\delta_j = 1$, and

$$\bigoplus_{j=1}^r (\delta_j(F_{k_j} + \lambda G_{k_j})) = \bigoplus_{j=1}^r [1] = I_{r \times r}.$$

Finally, consider the second term in (27). When $l_j > 1$ the $(1, l_j)$ and (l_j, l_j) elements are respectively $\eta_j(\lambda + \alpha_j)$ and 0, so the only value of λ for which $\eta_j((\lambda + \alpha_j)F_{l_j} + G_{l_j}) \succeq 0$ is $\lambda = -\alpha_j$. Hence we need $\eta_j G_{l_j} \succeq 0$, and the only value of $l_j > 1$ for which this holds is $l_j = 2$, in which case $\eta_j = 1$. Moreover, we need $\lambda = -\alpha_j$ to hold simultaneously for all $j = 1, \dots, q$, so $\alpha_j = \theta$ for each j (they are all the same), and by $\lambda \geq 0$ we have $\theta \leq 0$. In addition, when $l_j = 1$ we have $\eta_j((\lambda + \alpha_j)F_{l_j} + G_{l_j}) = \eta_j(\lambda + \alpha_j)$.

Given A, B satisfying (29), we next examine the values of λ for which $A + \lambda B \succeq 0$.

Proposition 5.1 *Let $A, B \in \mathcal{S}^n$ by symmetric matrices satisfying (29). Then the values of λ for which $A + \lambda B \succeq 0$ are the intersection of*

$$\begin{cases} \lambda \geq -\alpha_j, & \text{if } \eta_j = 1 \\ \lambda \leq -\alpha_j, & \text{if } \eta_j = -1 \end{cases} \quad \text{for } j = 1, \dots, q_1, \quad (30)$$

$$\lambda = -\theta \quad \text{if } q_2 \geq 1.$$

A proof is a straightforward examination of each term in (29).

The above results imply that for a bounded QCQP, the pencil $A + \lambda B$ cannot have nonreal eigenvalues. Furthermore, Jordan blocks must be of size at most two, and when (29) contains $q_2 \geq 1$ blocks of size two $J(\lambda; \theta)$ (the QCQP in (7) is one such example with $q_2 = 1$), the corresponding eigenvalue θ need to be all the same for all the q_2 blocks, and moreover the value of λ with $A + \lambda B \succeq 0$ is restricted to just one value, namely $\lambda = -\theta$, and this value needs to satisfy $\bigoplus_{j=1}^{q_1} \eta_j[\lambda + \alpha_j] \succeq 0$ for $A + \lambda B \succeq 0$ to hold.

5.2.1 Characterizing bounded QCQP via the canonical form

Recall from Lemma 2.1 that the QCQP is bounded if and only if there exists $\lambda \geq 0$ such that

$$A + \lambda B \succeq 0 \quad \text{and} \quad a + \lambda b \in \mathcal{R}(A + \lambda B). \quad (31)$$

If (A, B) is definite so that $A + \lambda B \succ 0$ for some λ , then both conditions in (31) are satisfied trivially. However, these conditions are not straightforward to verify when the pair (A, B) is semidefinite but not definite.

Here we show that the conditions (31) can be written explicitly using the canonical form of symmetric pencils by congruence. Essentially this specifies the types of A, B for which the QCQP is solvable.

We start by examining the first condition in (31), the semidefiniteness of the pair (A, B) . As we saw in Theorem 5.2, this requirement restricts the canonical form to (29); here without loss of generality we assume the α_j are arranged in nondecreasing order. Recall that $J(\lambda; \theta)$ is a Jordan block corresponding to a real eigenvalue, whose size is here restricted to 2×2 . The so-called sign characteristics $\eta_j \in \{1, -1\}$ must satisfy certain conditions. We separate into two cases depending on the presence of Jordan blocks.

- if no block $J(\lambda; \theta)$ is present, then by Proposition 5.1 there exists an interval $[\alpha_j, \alpha_{j+1}]$ on which $A + \lambda B \succeq 0$, and the requirement on η_i is $\eta_i = 1$ for $i \leq j$ and $\eta_i = -1$ for $i \geq j + 1$. (Note that $\alpha_j = \alpha_{j+1}$ is allowed, in which case the interval $[\alpha_j, \alpha_{j+1}]$ becomes a point. We also allow $\alpha_{j+1} = \infty$)
- if a block $J(\lambda; \theta)$ is present then the θ values must be all the same, and $\lambda = -\theta$ is the only value for which $A + \lambda B \succeq 0$. The requirement on η_i is $\eta_i = 1$ if $\alpha_j > \theta$, and $\eta_j = -1$ if $\alpha_j < \theta$. For the real and semisimple eigenvalues $\alpha_j = \theta$, the corresponding sign characteristic η_j is allowed to be either 1 or -1 .

We repeat that in the second case the set of λ for which $A + \lambda B \succeq 0$ is a point. In the first case, it is the interval $[\alpha_j, \alpha_{j+1}]$. In the special case where the pair (A, B) is definite, the canonical form consists only of the second and third terms in (29) $I_{r \times r} \oplus \bigoplus_{j=1}^{q_1} \eta_j [\lambda + \alpha_j]$, with η_j satisfying the first of the above conditions.

Next consider the second condition $a + \lambda b \in \mathcal{R}(A + \lambda B)$. This can be written as $(A + \lambda B)x = a + \lambda b$ for some vector x , which, using the canonical form, is equivalent to

$$W^{-\top} \left(O_{u \times u} \oplus I_{r \times r} \oplus \bigoplus_{j=1}^{q_1} \eta_j [\lambda + \alpha_j] \oplus \bigoplus_{j=1}^{q_2} J(\lambda; \theta) \right) W^{-1} x = a + \lambda b.$$

Left-multiplying W^\top yields

$$\left(O_{u \times u} \oplus I_{r \times r} \oplus \bigoplus_{j=1}^{q_1} \eta_j [\lambda + \alpha_j] \oplus \bigoplus_{j=1}^{q_2} J(\lambda; \theta) \right) W^{-1} x = W^\top (a + \lambda b). \quad (32)$$

Our task is to identify the condition under which the linear system (32) has a solution x with $A + \lambda B \succeq 0$. We consider two cases separately:

- $A + \lambda B \succeq 0$ on an interval $[\lambda_j, \lambda_{j+1}]$ with $\lambda_j < \lambda_{j+1}$. In this case

$$\left(O_{u \times u} \oplus I_{r \times r} \oplus \bigoplus_{j=1}^{q_1} \eta_j [\lambda + \alpha_j] \right) W^{-1} x = W^\top (a + \lambda b).$$

This has a solution for any value of $\lambda \in (\lambda_j, \lambda_{j+1})$ if and only if $W^\top (a + \lambda b)$ is of the form

$$W^\top (a + \lambda b) = \begin{bmatrix} 0_{1 \times u} \\ * \end{bmatrix}, \quad (33)$$

where $* \in \mathbb{R}^{n-u}$ can take any value. Crucial here is the zero pattern of the vector $W^\top (a + \lambda b)$; whether such vector exists with $\lambda \in (\lambda_j, \lambda_{j+1})$ can be verified easily once $W^\top a, W^\top b$ are available.

- $A + \lambda B \succeq 0$ only at a point $\hat{\lambda}$. In this case (32) reduces to

$$\left(O_{u \times u} \oplus I_{r \times r} \oplus \begin{bmatrix} \eta_1 (\hat{\lambda} - \alpha_1) & & \\ & \ddots & \\ & & \eta_{q_1} (\hat{\lambda} - \alpha_{q_1}) \end{bmatrix} \oplus \bigoplus_{j=1}^{q_2} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \right) W^{-1} x = W^\top (a + \hat{\lambda} b).$$

Note that $q_2 = 0$ is allowed, and otherwise $\hat{\lambda} = -\theta$. Clearly, this has a solution if and only if

$$W^\top (a + \hat{\lambda} b) = \begin{bmatrix} O_{u \times 1} \\ * \\ *_{J} \end{bmatrix} \quad (34)$$

where $*$ $\in \mathbb{R}^{n-u-2q_2}$ can take any value (except for elements corresponding to $(\lambda - \alpha_i) = 0$ if such elements are present), and $*_J \in \mathbb{R}^{2q_2}$ has zeros in coordinates of even indices: $*_J = [\star, 0, \star, 0, \dots, 0, \star, 0]$ where each \star denotes an arbitrary scalar.

We summarize the above findings in the next theorem.

Theorem 5.3 *A QCQP with strict interior feasible point is bounded below if and only if its canonical form under congruence is of the form (29), and $W^\top(a + \lambda b)$ has nonzero structure*

$$\begin{cases} (34), & \text{when a block } J(\lambda; \theta) \text{ is present or } \lambda_j = \lambda_{j+1}, \text{ and} \\ (33), & \text{otherwise.} \end{cases}$$

Note that the conditions in the theorem are straightforward to verify provided that the congruence transformation W for the canonical form is available.

5.3 Complete solution for QCQP

We now discuss how to solve a QCQP that is not necessarily definite feasible. We describe the process in a way that avoids computing the canonical form whenever possible.

5.3.1 Removing common null space

For QCQP that are not definite feasible, attempting to compute λ_* as in Section 3, we face the difficulty that the $O_{u \times u}$ block (if it exists) forces $\det(M_0 + \lambda M_1) = 0$ for every value of λ , so the pencil is singular and hence we cannot compute λ_* via the generalized eigenvalue problem. Here we discuss how to remove such $O_{u \times u}$ blocks.

Since such block corresponds to the common null space, we first compute the null space Q such that

$$\begin{bmatrix} A \\ B \end{bmatrix} Q = 0.$$

We take Q to have orthonormal columns $Q^\top Q = I$ and let Q^\perp be its orthogonal complement in \mathbb{R}^n . Write $x = Q^\perp y + Qz$ and define $A' = (Q^\perp)^\top A Q^\perp$, $B' = (Q^\perp)^\top B Q^\perp$, $a' = (Q^\perp)^\top a$, $c = Q^\top a$, $b' = (Q^\perp)^\top b$, and $d = Q^\top b$. The original QCQP is equivalent to

$$\begin{aligned} & \underset{y, z}{\text{minimize}} && y^\top A' y + 2a'^\top y + 2c^\top z \\ & \text{subject to} && y^\top B' y + 2b'^\top y + 2d^\top z + \beta \leq 0. \end{aligned} \tag{35}$$

When $c = d = 0$, this is a QCQP of smaller size with the $O_{u \times u}$ blocks removed: the canonical form of (A', B') has no zero block.

First suppose that $c \neq 0$ but $d = 0$. Then (35) is clearly unbounded, as we can take $z = -\alpha c$ with $\alpha \rightarrow \infty$.

Now suppose that $d \neq 0$. We shall show how to obtain (λ_*, x_*) satisfying (9) in Theorem 2.1. Since we assume that QCQP is bounded, $A + \lambda_* B \succeq 0$ and $(a + \lambda_* b) \in \mathcal{R}(A + \lambda_* B)$ both hold and we see that

$$\begin{aligned} c + \lambda_* d &\in \mathcal{R}(Q^\top (A + \lambda_* B) Q) = \{0\}, \\ a' + \lambda_* b' &\in \mathcal{R}((Q^\perp)^\top (A + \lambda_* B) Q^\perp) = \mathcal{R}(A' + \lambda_* B') \end{aligned}$$

need to hold; otherwise it would not be a bounded QCQP. The first equation $c + \lambda_* d = 0$ clearly determines the value of λ_* (if it exists; otherwise the QCQP is unbounded), and if $A + \lambda_* B \succeq 0$

does not hold for this λ_* , the QCQP is unbounded. Then, taking y_* to be an arbitrary vector satisfying $(A' + \lambda_* B')y_* = -(a' + \lambda_* b')$, and defining

$$z_* = -\frac{y_*^\top B' y_* + 2b'^\top y_* + \beta}{2\|d\|_2^2} d, \quad (36)$$

we have $y_*^\top B' y_* + 2b'^\top y_* + 2d^\top z_* + \beta = 0$, and $x_* = Q^\perp y_* + Q z_*$ satisfies (9), so x_* is a global QCQP solution. Note that even when $A' + \lambda_* B'$ is singular, by defining \hat{A} and \tilde{a} as in Theorem 3.6 we can compute y_* via a nonsingular linear system.

We thus focus on QCQP without a $O_{u \times u}$ block in what follows.

5.3.2 Solution process for nongeneric QCQP

Suppose that we have removed the common null space of A and B as in Section 5.3.1, and $\hat{\lambda} \geq 0$ is known such that $A + \hat{\lambda} B \succeq 0$. The canonical form of (A, B) must be in the form

$$I_{r \times r} \oplus \bigoplus_{j=1}^{q_1} \eta_j [\lambda + \alpha_j] \oplus \bigoplus_{j=1}^{q_2} J(\lambda; \theta). \quad (37)$$

Let the columns of V form a basis for $\mathcal{N}(A + \hat{\lambda} B)$, and we separate the cases depending on the eigenvalues of $V^\top B V$. Note that the blocks in the canonical form that contribute to the null space are the blocks $\hat{\lambda} + \alpha_j = 0$ with eigenvalue $-\alpha_j = \hat{\lambda}$, and $J(\hat{\lambda}; \theta) = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$, for which the vector $\begin{bmatrix} 0 \\ 1 \end{bmatrix}$ is a null vector.

Note from (37) that given an eigenvector v corresponding to $\hat{\lambda} + \alpha_j = 0$, the sign of $v^\top B v$ must match that of η_j . Moreover, for an eigenvector v corresponding to $J(\hat{\lambda}; \theta)$, we have $v^\top B v = 0$. Thus we see that the zero eigenvalues of $V^\top B V$ correspond to the terms $J(\lambda; \theta)$, and the nonzero eigenvalues to the terms $\eta_j [\lambda + \alpha_j]$, and their signs are η_j .

1. When $\mathcal{N}(A + \hat{\lambda} B) = 0$.

This means $A + \hat{\lambda} B$ is nonsingular and so $A + \hat{\lambda} B \succ 0$, so it belongs to the definite feasible case, for which Algorithm 3.2 suffices.

2. When $V^\top B V \succ 0$ or $V^\top B V \prec 0$.

There is no term of the form $J(\lambda; \theta)$, and the signs of η_j are all the same. Thus slightly perturbing $\hat{\lambda}$ in the positive (when $V^\top B V \succ 0$) or the negative (when $V^\top B V \prec 0$) direction we obtain $A + \hat{\lambda} B \succ 0$, so updating $\hat{\lambda}$ to the perturbed $\hat{\lambda}$, we reduce the problem to the case $\mathcal{N}(A + \hat{\lambda} B) = 0$.

3. When $V^\top B V$ is indefinite with both positive and negative eigenvalues.

For all j such that $\hat{\lambda} + \alpha_j = 0$, the signs of η_j take both $+1$ and -1 . This implies $\hat{\lambda} = \lambda_*$, which is the only value λ for which $A + \lambda B \succeq 0$, and we can take $v_1, v_2 \in \mathcal{N}(A + \hat{\lambda} B)$ such that $v_1^\top B v_1 > 0, v_2^\top B v_2 < 0$, so we solve $(A + \hat{\lambda} B)\hat{x} = -(a + \hat{\lambda} b)$ for \hat{x} (by (33) the QCQP is unbounded if no such \hat{x} exists) and then find $t \in \mathbb{R}$ such that $g(\hat{x} + t v_i) = 0$; we choose $i \in \{1, 2\}$ depending on the sign of $g(\hat{x})$: $i = 1$ if $g(\hat{x}) < 0$, and $i = 2$ otherwise. Then $x_* = \hat{x} + t v_i$.

4. When $V^\top B V \neq O$ has a zero eigenvalue, and we have $V^\top B V \succeq 0$ or $V^\top B V \preceq 0$.

For definiteness suppose that $V^\top B V \succeq 0$; the other case is analogous.

Since a zero eigenvalue is present, this is a case where the $J(\lambda; \theta)$ block exists. The goal is to find x such that $g(x) = 0$ and $(A + \hat{\lambda} B)x = -(a + \hat{\lambda} b)$. We first find a vector w_* such that

$$(A + \hat{\lambda} B)w_* = -(a + \hat{\lambda} b), \quad (38)$$

while if no such w_* exists then the QCQP is unbounded by Theorem 5.3. Otherwise the QCQP is bounded, and we proceed to solve the unconstrained quadratic optimization problem

$$\underset{u}{\text{minimize}} \quad g(w_* + Vu). \quad (39)$$

If the optimal objective value is 0 or below (including $-\infty$), there must exist u_0 such that $g(w_* + Vu_0) \leq 0$. We then use a vector v such that $v^\top Bv > 0$, $v \in \mathcal{N}(A + \hat{\lambda}B)$ and adjust a scalar t so that $g(w_* + Vu_0 + tv) = 0$. Then we obtain a global solution $w_* + Vu_0 + tv$.

Next consider the case where the optimal value of (39) is larger than 0. In this case there is no x such that $g(x) = 0$ and $(A + \hat{\lambda}B)x = -(a + \hat{\lambda}b)$. Since we are dealing with the bounded case, this means we are in the unattainable case; there exists a scalar μ such that for any $\varepsilon > 0$, there exists a feasible point x with $f(x) = \mu + \varepsilon$. A similar statement is made in [16, Thm. 7]. Since there is no solution in this case (ii), a reasonable goal would be to provide just μ , which is the optimal objective value for

$$\begin{aligned} & \underset{\mu, \lambda \in \mathbb{R}}{\text{maximize}} \quad \mu \\ & \text{subject to} \quad \lambda \geq 0, \quad M(\lambda, \mu) = \begin{bmatrix} \lambda\beta - \mu & (a + \lambda b)^\top \\ a + \lambda b & A + \lambda B \end{bmatrix} \succeq 0 \end{aligned}$$

Since λ is fixed to $\lambda = \hat{\lambda}$, by the definition of w_* we see that it suffices to find the largest μ for which

$$\begin{bmatrix} \hat{\lambda}\beta - \mu & -((A + \hat{\lambda}B)w_*)^\top \\ -(A + \hat{\lambda}B)w_* & A + \hat{\lambda}B \end{bmatrix} \succeq 0.$$

We can rewrite this as

$$\begin{aligned} & \begin{bmatrix} 1 & w_*^\top \\ 0 & A + \hat{\lambda}B \end{bmatrix} \begin{bmatrix} \hat{\lambda}\beta - \mu & -((A + \hat{\lambda}B)w_*)^\top \\ -(A + \hat{\lambda}B)w_* & A + \hat{\lambda}B \end{bmatrix} \begin{bmatrix} 1 & 0 \\ w_* & A + \hat{\lambda}B \end{bmatrix} \\ & = \begin{bmatrix} \hat{\lambda}\beta - \mu - w_*^\top (A + \hat{\lambda}B)w_* & 0 \\ 0 & A + \hat{\lambda}B \end{bmatrix} \succeq 0, \end{aligned}$$

so it follows that the desired value of μ is

$$\mu = \hat{\lambda}\beta - w_*^\top (A + \hat{\lambda}B)w_*. \quad (40)$$

5. When $V^\top BV = O$.

This is the case where $q_1 = 0$ and $q_2 > 0$. We proceed as above until (38). The goal is to find u such that $g(w_* + Vu) = 0$. In this case,

$$\begin{aligned} g(w_* + Vu) &= g(w_*) + 2(Bw_* + b)^\top Vu + u^\top (V^\top BV)u \\ &= g(w_*) + 2(Bw_* + b)^\top Vu, \end{aligned}$$

so $g(w_* + Vu)$ is constant if and only if $(Bw_* + b)^\top V = 0$.

If $(Bw_* + b)^\top V \neq 0$, there exists u_0 such that $g(w_* + Vu_0) = 0$, which means that the global solution is $x_* = w_* + Vu_0$.

Otherwise, when $(Bw_* + b)^\top V = 0$, we are unable to find u such that $g(w_* + Vu) = 0$ unless $g(w_*) = 0$. This means we are in the unattainable case, and the optimal value is as in (40).

If $\hat{\lambda} = 0$, we either have $\lambda_* = \hat{\lambda} = 0$ or $\lambda_* > 0$; the latter case (in which QCQP is definite feasible) occurs if and only if $V^\top BV \succ 0$, because if $V^\top BV \succeq 0$ has a zero eigenvalue, then by (37) a zero eigenvalue of $V^\top BV$ implies the existence of $J(\lambda; \theta)$, which means D is a point. If $V^\top BV$ is not positive definite, we must have $\lambda_* = \hat{\lambda} = 0$. We then compute w_* such that (38) holds, and solve (39), or more precisely a feasibility problem of finding u such that $g(w_* + Vu) \leq 0$. In fact, any $w_* + Vu$ such that $g(w_* + Vu) \leq 0$ satisfies (9) and is therefore a global solution; recall from the complementarity condition in (9) that when $\lambda_* = 0$ it is not necessary to satisfy $g(x_*) = 0$. Such u trivially exists if $V^\top BV$ has a negative eigenvalue. If $V^\top BV \succeq 0$ and $\det(V^\top BV) = 0$ (i.e., $J(\lambda; 0)$ exists) then it could be that $\min_u g(w_* + Vu) > 0$; then by Lemma 2.2 this corresponds to the unattainable case, with infimum value $\mu = -w_*^\top Aw_*$ as in (40).

The steps described in this section, as shown in Figure 9, completely solves QCQP with one constraint in the following sense:

1. For any bounded QCQP, it returns the optimal (or infimum) objective value, along with its corresponding solution x if it is attainable.
2. If the QCQP is unbounded, it reports unboundedness.
3. If the QCQP is infeasible, it reports infeasibility.

The worst-case complexity corresponds to the case where a canonical form of (A, B) is required. No numerically stable algorithm seems to be known for computing it, but the GUPTRI algorithm [7, 19] provides most of the information, whose worst-case complexity is $O(n^4)$. We repeat that most QCQP that are solvable in practice are solved by Algorithm 3.2, which is $O(n^3)$ or faster.

6 Conclusion and discussion

We introduced an algorithm for QCQP with one constraint, which for generic (i.e., definite feasible QCQP for which $\hat{\lambda}$ is known) QCQP requires computing just one eigenpair of a generalized eigenvalue problem. The algorithm is both faster and more accurate than the SDP-based approach, and can directly take advantage of the matrix sparsity structure if present.

For QCQP that are not definite feasible, for which SDP-based methods also face difficulty, we have classified the possible canonical forms under congruence of the pair (A, B) , and described an algorithm (though more expensive than Algorithm 3.2) that completely solves the QCQP.

We close with remarks on future directions. First, a recent manuscript [31] describes an eigenvalue-based algorithm for TRS with an additional linear constraint, and a natural direction is to examine such an extension for QCQP. Second, since our algorithm essentially also solves the SDP (3), it is worth examining the class of SDP problems that can be solved similarly by an eigenvalue problem. Also of interest would be to deal with Riemannian optimization, such as minimization of $\text{trace}(X^\top AX + C^\top X)$ over $X \in \mathbb{R}^{n \times k}$ subject to the orthogonality constraint $X^\top X = I_k$.

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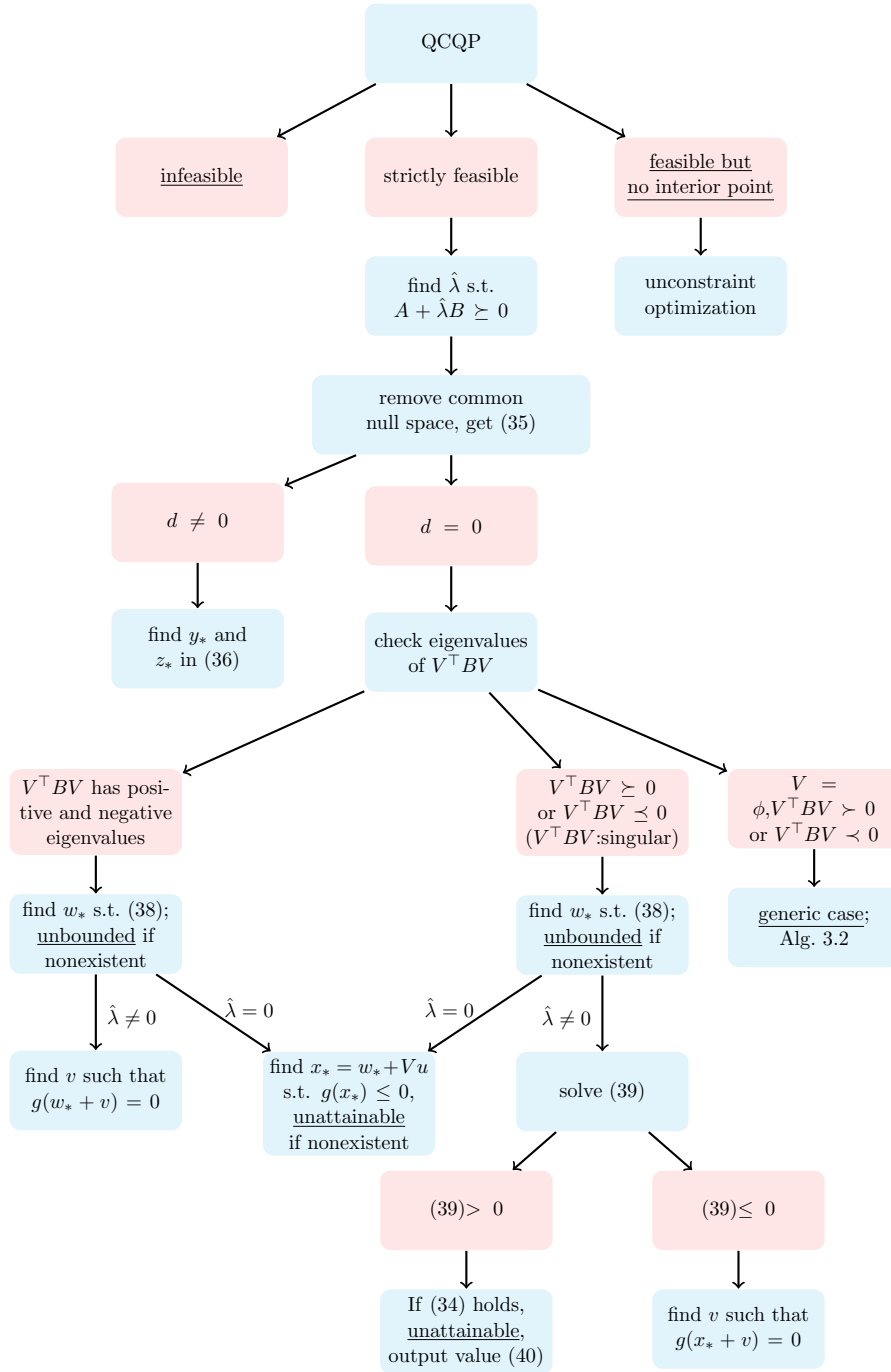


Figure 9: Diagram for solving QCQP. The red boxes indicate properties of the problem, blue the processes in the algorithm.

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