SYMMETRIC DUAL NONLINEAR PROGRAMS

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Consider a function $K(x, y)$ continuously differentiable in $x \in \mathbb{R}^n$ and $y \in \mathbb{R}^m$. We form two problems:

**PRIMAL**: Find $(x, y)^0$ and Min $F$ such that

$$F = K(x, y) - y^T D_y K(x, y), \quad D_y K(x, y) \preceq 0$$

**DUAL**: Find $(x, y)^0$ and Max $G$ such that

$$G = K(x, y) - x^T D_x K(x, y), \quad D_x K(x, y) \succeq 0$$

where $D_y K(x, y)$ and $D_x K(x, y)$ denote the vectors of partial derivatives $D_{y_i} K(x, y)$ and $D_{x_j} K(x, y)$ for $i = 1, \ldots, m$ and $j = 1, \ldots, n$. Our main result is the existence of a common extremal solution $(x_0, y_0)$ to both the primal and dual systems when (i) an extremal solution $(x_0, y_0)$ to the primal exists, (ii) $K$ is convex in $x$ for each $y$, concave in $y$ for each $x$ and (iii) $K$, twice differentiable, has the property at $(x_0, y_0)$ that its matrix of second partials with respect to $y$ is negative definite.

$F$ and $G$ are related to the conjugate functions considered by Fenchel [6] (see also [9]) and to the Legendre transforms of $K$.

**Special Cases.**

A. If we set $K(x, y) = c^T x + b^T y - y^T A x$, we obtain von Neumann’s symmetric formulation of primal and dual linear programs: see [3] or [9].

**PRIMAL**: Find $x \succeq 0$, Min $F$ such that $F = c^T x, A x \preceq b$

**DUAL**: Find $y \preceq 0$, Max $G$ such that $G = b^T y, A^T y \succeq c$.

B. Symmetric dual quadratic programs [2] can be obtained by setting

$$K(x, y) = c^T x + b^T y - y^T A x + \frac{1}{2} (x^T D x - y^T E y) .$$

The dual quadratic programs of Dorn [4] result when $E = 0$.

C. If we set $K(x, y) = F_0(x) - \sum_{i=1}^m y_i F'_i(x)$, we obtain the nonlinear statements of duality by Wolfe [12] and Huard [7]. For $y$ not sign restricted, the problems may be simplified to

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PRIMAL: Find \( x \geq 0 \) and \( \text{Min } F_0(x) \) such that
\[
F_i(x) = 0, \quad i = 1, \ldots, m.
\]

DUAL: Find \( x \geq 0, \ y \) and \( \text{Max } K(x, y) \) such that
\[
D_j K(x, y) \geq 0, \quad j = 1, \ldots, n.
\]

A "Weak" Duality Theorem.

With additional conditions on \( K(x, y) \) we can state a relation between solutions of the primal and dual systems.

**Theorem 1.** If \( K(x, y) \) is convex in \( x \), for each \( y \), and concave in \( y \), for each \( x \), then any (not necessarily extremal) solutions \((x, y)\) of the primal and \((u, v)\) of the dual satisfy the inequality
\[
F(x, y) \geq G(u, v)
\]
where equality holds only if \((x, v)\) is orthogonal to
\[
[D_u K(u, v), - D_v K(x, y)].
\]

**Proof.** By the assumptions of convexity, concavity, and differentiability
\[
K(x, v) - K(u, v) \geq (x - u)^T D_u K(u, v)
\]
\[
K(x, v) - K(x, y) \leq (v - y)^T D_v K(x, y).
\]
Subtracting and rearranging, we get
\[
[K(x, y) - y^T D_v K(x, y)] - [K(u, v) - u^T D_u K(u, v)]
\geq x^T D_u K(u, v) - v^T D_v K(x, y) \geq 0.
\]

**Remark.** The significance of Theorem 1 is apparent when in addition it is also true that \( F(x^0, y^0) = G(u^0, v^0) \) for some \((x^0, y^0)\) and \((u^0, v^0)\); in that case, \((x^0, y^0)\) and \((u^0, v^0)\) are extremal solutions of the primal and dual, respectively. This is illustrated in the theorem below.

A Strong Duality Theorem.

Under certain assumptions, we can show that if one of the systems can be extremized, the two systems possess a solution in common. (References on duality, in addition to those mentioned above, are [11], [5], [1].)

**Theorem 2.** If \((x^0, y^0)\) is an extremal solution for the primal where \( K(x, y) \) is twice differentiable and \(- D_{yy} K(x^0, y^0)\) is positive definite, then \((x^0, y^0)\) satisfies the dual constraints with \( F(x^0, y^0) = G(x^0, y^0) \). If, in addition, \( K(x, y) \) is convex in \( x \), for each \( y \), and concave in \( y \), for each \( x \), then
Min \( F(x, y) = F(x^0, y^0) = G(x^0, y^0) = \operatorname{Max} G(x, y) \).

**Proof.** By a result of John [8, Theorem 1], see also Kuhn and Tucker [10], there exist "multipliers" \( v_0 \geq 0 \) (scalar) and \( v \geq 0 \) (m-vector) such that \( (v_0, v) \neq 0 \), \( v^T D_y (x^0, y^0) = 0 \), and

\[
\begin{align*}
v_0 D_y F(x^0, y^0) + D_{yy} K(x^0, y^0) v & \geq 0 \\
(y^0)^T [v_0 D_y F(x^0, y^0) + D_{yy} K(x^0, y^0) v] & = 0 \\
v_0 D_x F(x^0, y^0) + D_{xy} K(x^0, y^0) v & \geq 0 \\
(x^0)^T [v_0 D_x F(x^0, y^0) + D_{xy} K(x^0, y^0) v] & = 0 .
\end{align*}
\]

Replacing \( F \) by its definition, \( K(x, y) = y^T D_y K(x, y) \), yields

\[
\begin{align*}
(1) & \quad D_{yy} K(x^0, y^0) (v - v_0 y^0) \geq 0 \\
(2) & \quad (y^0)^T D_{yy} K(x^0, y^0) (v - v_0 y^0) = 0 \\
(3) & \quad v_0 D_x K(x^0, y^0) + D_{xy} K(x^0, y^0) (v - v_0 y^0) \geq 0 \\
(4) & \quad (v_0 x^0)^T D_x K(x^0, y^0) + (x^0)^T D_{xy} K(x^0, y^0) (v - v_0 y^0) = 0 .
\end{align*}
\]

Multiplying (1) by \( v^T \geq 0 \), (2) by \( v_0 \), and then subtracting, we obtain

\[
(v - v_0 y^0)^T D_{yy} K(x^0, y^0) (v - v_0 y^0) \geq 0 .
\]

But since the matrix \( -D_{yy} K(x^0, y^0) \) is positive definite, we have \( v - v_0 y^0 = 0 \). Relations (3) and (4) yield

\[
\begin{align*}
(5) & \quad v_0 D_x K(x^0, y^0) \geq 0 , \\
(6) & \quad (v_0 x^0)^T D_x K(x^0, y^0) = 0 .
\end{align*}
\]

Moreover, since \( v^T D_y K(x^0, y^0) = 0 \), we have

\[
(7) \quad (v_0 y^0)^T D_y K(x^0, y^0) = 0 .
\]

But \( v_0 > 0 \) for otherwise \( v = v_0 y^0 = 0 \) and \( (v_0, v) = 0 \), a contradiction. Dividing (5), (6), and (7) by the positive scalar \( v_0 \) produces relations which imply that \( (x^0, y^0) \) satisfies the dual constraints as well as the equation \( F(x^0, y^0) = G(x^0, y^0) \). The final assertion of the theorem is an application of Theorem 1.

**REFERENCES**


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