

Contents

Preface	vii
1 Preliminaries	1
1.1 Linear Algebra	2
1.2 Gradients	5
1.3 Hessians	9
1.4 Convexity	11
1.5 Fundamental Theorems of Calculus	14
1.6 Newton's Method	18
2 Basic Interior-Point Method Theory	21
2.1 Intrinsic Inner Products	21
2.2 Self-Concordant Functionals	23
2.2.1 Introduction	23
2.2.2 Self-Concordancy and Newton's Method	27
2.2.3 Other Properties	31
2.3 Barrier Functionals	35
2.3.1 Introduction	35
2.3.2 Analytic Centers	38
2.3.3 Optimal Barrier Functionals	39
2.3.4 Other Properties	40
2.3.5 Logarithmic Homogeneity	41
2.4 Primal Algorithms	43
2.4.1 Introduction	43
2.4.2 The Barrier Method	45
2.4.3 The Long-Step Barrier Method	49
2.4.4 A Predictor-Corrector Method	52
2.5 Matters of Definition	54
3 Conic Programming and Duality	65
3.1 Conic Programming	65
3.2 Classical Duality Theory	68
3.3 The Conjugate Functional	75
3.4 Duality of the Central Paths	81

3.5	Self-Scaled (or Symmetric) Cones	83
3.5.1	Introduction	83
3.5.2	An Important Remark on Notation	85
3.5.3	Scaling Points	86
3.5.4	Gradients and Norms	90
3.5.5	A Useful Theorem	95
3.6	The Nesterov–Todd Directions	97
3.7	Primal-Dual Path-Following Methods	102
3.7.1	Measures of Proximity	102
3.7.2	An Algorithm	104
3.7.3	Another Algorithm	106
3.8	A Primal-Dual Potential-Reduction Method	108
3.8.1	The Potential Function	108
3.8.2	The Algorithm	110
3.8.3	The Analysis	111
	Bibliography	115
	Index	117