CONVEX RELAXATION FOR HARD PROBLEM IN DATA MINING
AND SENSOR LOCALIZATION

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04/13/2017
Final Report

DISTRIBUTION A: Distribution approved for public release.
**REPORT DOCUMENTATION PAGE**

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<tr>
<th>Form Approved</th>
<th>OMB No. 0704-0188</th>
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### 1. REPORT DATE
13-04-2017

### 2. REPORT TYPE
Final Performance

### 3. DATES COVERED (From - To)
15 Jun 2012 to 14 Aug 2015

### 4. TITLE AND SUBTITLE
**CONVEX RELAXATION FOR HARD PROBLEM IN DATA MINING AND SENSOR LOCALIZATION**

### 5a. CONTRACT NUMBER

### 5b. GRANT NUMBER
FA9550-12-1-0323

### 5c. PROGRAM ELEMENT NUMBER
61102F

### 6. AUTHOR(S)
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### 7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES)
UNIVERSITY OF WATERLOO
200 UNIVERSITY AVE W
WATERLOO, 27472356 CA

### 8. PERFORMING ORGANIZATION REPORT NUMBER

### 9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES)
AF Office of Scientific Research
875 N. Randolph St. Room 3112
Arlington, VA 22203

### 10. SPONSOR/MONITOR’S ACRONYM(S)
AFRL/AFOSR RTA2

### 11. SPONSOR/MONITOR’S REPORT NUMBER(S)
AFRL-AFOSR-VA-TR-2017-0085

### 12. DISTRIBUTION/AVAILABILITY STATEMENT
DISTRIBUTION A: Distribution approved for public release.

### 13. SUPPLEMENTARY NOTES

### 14. ABSTRACT
During the three-year period of the grant, the PI's discovered new, faster and more robust optimization solvers and also new methodologies for using optimization to find hidden structure in large data sets. The results led to journal publications and conference talks. This report provides some of the highlights of the results.

### 15. SUBJECT TERMS
Convex Relaxation Methods, Data Mining

### 16. SECURITY CLASSIFICATION OF:

<table>
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<th>a. REPORT</th>
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<td>Unclassified</td>
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### 17. LIMITATION OF ABSTRACT
UU

### 18. NUMBER OF PAGES
1

### 19a. NAME OF RESPONSIBLE PERSON
CAMBIER, JEANLUC

### 19b. TELEPHONE NUMBER (Include area code)
703-426-1141

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During the three-year period of the grant, the PI's discovered new, faster and more robust optimization solvers and also new methodologies for using optimization to find hidden structure in large data sets. The results led to journal publications and conference talks. This report provides some of the highlights of the results.

In the realm of solvers, we discovered novel ways to combine two classical first-order methods for convex optimization, namely, accelerated gradient and conjugate gradient. Conjugate gradient, due to Hestenes and Stiefel (1952) is the optimal first-order method for solving quadratic minimization problems. Nesterov (1983) introduced the accelerated gradient method, which is optimal, though in a weaker sense, for strongly convex problems. The two algorithms seem similar, and yet their analyses are complete different. We obtained several results with former student S. Karimi [26, 27, 28] showing how to unify the two algorithms. The point of this unification is a new algorithm that is both optimal for quadratic problems and just as fast or faster than accelerated gradient for other classes of problems. With former postdoc D. Drusvyatskiy and G. Lin [8], we showed that classic alternating projection, one of the original first-order methods, can successfully solve the ill-posed semidefinite programming problems if used properly. This is immediately applicable to the class of ill-posed semidefinite instances that often arise in data mining problems.

In the area of applications of convex optimization to recovering hidden former student B. Ames [22] we developed a new algorithm for clustering problems based on semidefinite programming. The new algorithm is the best
possible under the hypothesis of hardness of planted clique. With Drusvyatskiy, Krislock and Voronin [11], we developed a convex relaxation of the noisy sensor localization problem that resolves problems with inexactness in earlier methods based on facial reduction. The two PI’s together, together with Drusvyatskiy [2], we developed a theory of faces of the unit ball of sums of norms; this result has immediate implications for several algorithms proposed in the literature to simultaneously reveal sparse and low-rank structure.
References


