Distributed Optimization Algorithms for Networked Systems

Michael M. Zavlanos
Mechanical Engineering & Materials Science
Electrical & Computer Engineering
Computer Science
Duke University

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Distributed Optimization

Distributed ≈ Parallel

**Distributed (or Decentralized)**
- Divide problem into smaller sub-problems (nodes)
- Each node solves only its assigned sub-problem (more manageable)
- Only local communications between nodes (no supervisor, more privacy)
- Iterative procedure until convergence

Nodes 1&4 can communicate their decisions

**Distributed**

```
1 <-> 2
1 <-> 4
2 <-> 3
```

**Parallel**

```
1 <-> 2
1 <-> 3
1 <-> 4
```

Shared memory may exist.
Why Distributed?

Centralized computation suffers from:
- Poor Scalability (curse of dimensionality)
- Requires supervising unit
- Large communication costs
  - Significant Delays
- Vulnerable to Changes
- Security/Privacy Issues

Question to answer in Distributed methods:
Convergence to centralized solution
(optimality, speed)?
## Distributed Optimization Methods

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Outline

Accelerated Distributed Augmented Lagrangians (ADAL) method for optimal wireless networking

Accelerated Distributed Augmented Lagrangians (ADAL) method under noise for optimal wireless networking

Random Approximate Projections (RAP) method with inexact data for distributed state estimation

Fast convergence
Noisy communication

Light-weight
Distributed LMI constraints
Mobile networks
Outline

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Wireless Communication Networks

- $J$ source nodes, $K$ access points (APs)
- $r_i$: the rate of information generated at node $i$
- $R_{ij}$: the rate of information correctly transmitted from node $i$ to node $j$
- $T_{ij}$: the fraction of time node $i$ selects node $j$ as its destination

Channel Reliabilities

Queue Balance Constraints

\[
\sum_{j=1}^{J} T_{ji} R(x_j, x_i) \leq \sum_{j=1}^{J+K} T_{ij} R(x_i, x_j)
\]
Find the routes $T$ that maximize a utility of the rates generated at the sources, while respecting the queue constraints at the radio terminals.
Mathematical Formulation

Optimal network flow:

\[
\max_{T \in [0,1]} f(r(T')) \\
\text{s.t.} \quad r_{i,\min} \leq r_i(T) = \sum_{j \in J \cup K} T_{ij} R_{ij} - \sum_{j \in J} T_{ji} R_{ji}, \\
\sum_{j \in J \cup K} T_{ij} = 1, \quad \forall i \in K
\]

Network cost function

Assume a static network

Rate constraint

Time slot share

Linear: \( f(r(T')) = \sum_{i \in J} w_i r_i(T) \)

Logarithmic: \( f(r(T')) = -\sum_{i \in J} \log(r_i(T)) \)

Min-Rate: \( f(r(T')) = \min_{i \in J} \{r_i(T)\} \)

Rate constraint:

\[
\sum_{j=1}^{J} T_{ji} R(x_j, x_i) \leq 1
\]

\[
\sum_{j=1}^{J+K} T_{ij} R(x_i, x_j) \leq 1
\]
Dual Decomposition

Lagrangian: \[ \mathcal{L}(\lambda, T) = \sum_{i=1}^{J} f_i(r_i(T)) + \sum_{i=1}^{J} \lambda_i \left[ \sum_{j=1}^{J+K} T_{ij} R_{ij} - \sum_{j=1}^{J} T_{ji} R_{ji} - r_{i,\min} \right] \]

Local Lagrangian:

\[ \mathcal{L}_i(\lambda, T) = f_i(r_i(T)) - \lambda_i r_{i,\min} + \sum_{j=1}^{J} T_{ij} R_{ij} (\lambda_i - \lambda_j) + \sum_{j=J+1}^{J+K} \lambda_i T_{ij} R_{ij} \]

so that \[ \mathcal{L}(\lambda, T) = \sum_{i=1}^{J} \mathcal{L}_i(\lambda, T) \] (Involves only primal variables \( \{T_{ij}\}_{j=1}^{J+K} \) and for a given \( i \).

Therefore, to find the variables \( \{T_{ij}(\lambda)\}_{j=1}^{J+K} \) that maximize the global Lagrangian, it suffices to find the arguments that maximize the local Lagrangians.
Primal-Dual Method

Primal Iteration:

\[ T^k = \arg \max_{T \in [0,1]^{J(J+K)}} \left\{ \mathcal{L}_i(\lambda^k, T) \mid \sum_{j=1}^{J+K} T_{ij} = 1 \right\} \]

Dual Iteration:

\[ \lambda_{i}^{k+1} = \left[ \lambda_{i}^{k} - \epsilon \left( \sum_{j=1}^{J+K} T_{ij}^{k} R_{ij} - \sum_{j=1}^{J} T_{ji}^{k} R_{ji} - r_{i,\text{min}} \right) \right]^+ \]

Network Flow Optimization
25 nodes / 2 sinks
Accelerated Network Optimization

Ordinary Lagrangian methods are attractive because of their simplicity, however, they converge slow. Thus, we opt for regularized methods.

Augmented Lagrangian:

\[
\Lambda(\lambda, T) = \sum_{i=1}^{J} f_i(r_i(T)) + \sum_{i=1}^{J} \lambda_i \left( \sum_{j=1}^{J+K} T_{ij} R_{ij} - \sum_{j=1}^{J} T_{ji} R_{ji} - r_{i,min} \right)
\]

\[
+ \rho \sum_{i=1}^{J} \left( \sum_{j=1}^{J+K} T_{ij} R_{ij} - \sum_{j=1}^{J} T_{ji} R_{ji} - r_{i,min} \right)^2
\]

Ordinary Lagrangian

Regularization term

Non-separable !!
In Matrix Form

Local variables:  \[ \mathbf{z}_i = [T_{i1}, T_{i2}, \ldots, T_{i(J+K)}] \in [0, 1]^{J+K} \]

Primal problem:  
\[
\min_{\mathbf{z}_i \in \mathcal{Z}_i} \sum_{i=1}^J f_i(\mathbf{z}_i) \\
\text{s.t.} \quad \sum_{i=1}^J \mathbf{R}_i \mathbf{z}_i = \mathbf{r}_{\min}
\]

Augmented Lagrangian:
\[
\Lambda(\mathbf{z}, \lambda) = \sum_{i=1}^J f_i(\mathbf{z}_i) + \lambda^T \left( \sum_{i=1}^J \mathbf{R}_i \mathbf{z}_i - \mathbf{r}_{\min} \right) + \frac{\rho}{2} \left\| \sum_{i=1}^J \mathbf{R}_i \mathbf{z}_i - \mathbf{r}_{\min} \right\|^2
\]
Method of Multipliers

Augmented Lagrangian:

\[ \Lambda(z, \lambda) = \sum_{i=1}^{J} f_i(z_i) + \lambda^T \left( \sum_{i=1}^{J} R_i z_i - r_{\text{min}} \right) + \frac{\rho}{2} \left\| \sum_{i=1}^{J} R_i z_i - r_{\text{min}} \right\|^2 \]

Method of Multipliers (Hestenes, Powell 1969):

**Step 0:** Set \( k=1 \) and define initial Lagrange multipliers \( \lambda_1 \).

**Step 1:** For fixed Lagrange multipliers \( \lambda^k \), determine \( z^k \) as the solution of

\[ \min_z \Lambda(z, \lambda^k) \quad \text{such that} \quad z \in \mathcal{Z} \]

**Step 2:** If the constraints \( \sum_{i=1}^{J} R_i z_i^k = r_{\text{min}} \) are satisfied, then stop (optimal solution found). Otherwise, set:

\[ \lambda^{k+1} = \lambda^k + \rho \left( \sum_{i=1}^{J} R_i z_i^k - r_{\text{min}} \right) \]

increase \( k \) by one and return to Step 1.
An Accelerated Distributed AL Method

Local Augmented Lagrangian:

$$\Lambda_i(z_i, x^k, \lambda) = f_i(z_i) + \lambda^T R_i z_i + \frac{\rho}{2} \left\| R_i z_i + \sum_{j \neq i} R_j x_j^k - r_{\text{min}} \right\|^2$$

**Step 0:** Set $k=1$ and define initial Lagrange multipliers $\lambda^1$ and initial primal variables $x^1$

**Step 1:** For fixed Lagrange multipliers $\lambda^k$, determine $\hat{x}_i^k$ for every $i$ as the solution of

$$\min_{z_i} \Lambda_i(z_i, x^k, \lambda^k) \quad \text{such that} \quad z_i \in \mathcal{Z}_i$$

**Step 2:** Set for every $i$

$$x_i^{k+1} = x_i^k + \tau(\hat{x}_i^k - x_i^k)$$

**Step 3:** If the constraints $\sum_{i=1}^{J} R_i x_i^{k+1} = r_{\text{min}}$ are satisfied and $R_i \hat{x}_i^k = R_i x_i^k$, then stop (optimal solution found). Otherwise, set:

$$\lambda^{k+1} = \lambda^k + \rho \tau \left( \sum_{i=1}^{J} R_i x_i^{k+1} - r_{\text{min}} \right)$$

Increase $k$ by one and return to Step 1.
Convergence

Assume that:
1) The functions $f_i(z_i)$ are convex and the sets $Z_i$ are convex and compact.
2) The Lagrange function has a saddle point $(z^*, \lambda^*)$ so that:

$$\mathcal{L}(z^*, \lambda) \leq \mathcal{L}(z^*, \lambda^*) \leq \mathcal{L}(z, \lambda^*)$$

**Theorem:**

1) If $0 < \tau < \frac{1}{q}$ then the sequence

$$\phi(z^k, \lambda^k) = \sum_{i=1}^{N} \rho \|R_i(z_i^k - z_i^*)\|^2 + \frac{1}{\rho} \|\lambda^k + \rho(1 - \tau)r(z^k) - \lambda^*\|^2$$

is strictly decreasing.

2) The ADAL method stops at an optimal solution of the problem or generates a sequence of $\lambda^k$ converging to an optimal solution of it. Moreover, any sequence $\{z^k\}$ generated by the ADAL algorithm has an accumulation point and any such point is an optimal solution.

**Residual:**

$$r(z) = \sum_{i=1}^{J} R_i z_i - r_{\min}$$
Rate of Convergence

**Theorem:** Let \( F(z) = \sum_{i=1}^{N} f_i(z_i) \) and denote by \( \tilde{z}^k = \frac{1}{k} \sum_{p=0}^{k-1} \tilde{z}^p \) the ergodic average of the primal variable sequence generated by ADAL at iteration \( k \). Then,

(a) \[ |F(\tilde{z}^k) - F(z^*)| \leq \frac{1}{2k\tau} \max\{\phi^0(z^0, 0), \phi^0(z^0, 2\lambda^*)\} \]

where \( \phi^0(z^0, \lambda) = \sum_{i=1}^{N} \rho \| R_i(z_i^0 - z_i^*) \|^2 + \frac{1}{\rho} \| \lambda^0 + \rho(1 - \tau) r(z^0) - \lambda \|^2 \)

(b) \[ \| r(\tilde{z}^k) \| \leq \frac{1}{2k\tau} \left[ \sum_{i=1}^{N} \rho \| R_i(z_i^0 - z_i^*) \|^2 + \frac{2}{\rho} \left( \| \lambda^0 + \rho(1 - \tau) r(z^0) - \lambda^* \|^2 + 1 \right) \right] \]
Numerical Experiments

Promising for real-time implementation
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Accelerated Distributed Augmented Lagrangians (ADAL) method for optimal wireless networking

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Random Approximate Projections (RAP) method with inexact data for distributed state estimation
Network Optimization under Noise

Noise corruption/Inexact solution of the local optimization steps due to:

i) An exact expression for the objective function is not available (only approximations)

ii) The objective function is updated online via measurements

iii) Local optimization calculations need to terminate at inexact/approximate solutions to save time/resources.

Noise corrupted message exchanges between nodes due to:

i) Inter-node communications suffering from disturbances and/or delays

ii) Nodes can only exchange quantized information.

The noise is modeled as sequences of random variables that are added to the various steps of the iterative algorithm. The convergence of the distributed algorithm is now proved in a stochastic sense (with probability 1).
Deterministic vs Noisy Network Optimization

Where the noise corruption terms appear compared to the deterministic case

Step 1:

\[
\min_{z_i \in Z_i} \Lambda_i(z_i, z^k, \lambda) = f_i(z_i) + \lambda^T R_i z_i + \frac{\rho}{2} \left\| R_i z_i + \sum_{j \neq i} R_j z^k_j - r_{\min} \right\|^2
\]

Noise in the objective function
Noise in the communicated dual variables
Noise in the communicated primal variables

Step 2:

\[
z^{k+1}_i = z^k_i + \tau (\hat{z}^k_i - z^k_i)
\]

(Trivial local computation = no noise)

Step 3:

\[
\lambda^{k+1} = \lambda^k + \rho \tau \left( \sum_{i=1}^{J} R_i z^{k+1}_i - r_{\min} \right)
\]

Noise in the communicated primal variables for the dual updates
The Stochastic ADAL Algorithm

**Step 0:** Set $k=1$ and define initial Lagrange multipliers $\lambda^1$ and initial primal variables $z^1$

**Step 1:** For fixed Lagrange multipliers $\lambda^k$, determine $\hat{z}_i^k$ for every $i$ as the solution of

$$
\min_{z_i} \quad \Lambda_i(z_i, \hat{z}_i^k, \tilde{\lambda}_i^k, \xi_i^k) \quad \text{such that} \quad z_i \in \mathcal{Z}_i
$$

**Step 2:** Set for every $i$:

$$
z_i^{k+1} = z_i^k + \tau_k (\hat{z}_i^k - z_i^k),
$$

$$
y_i^{k+1} = z_i^k + \frac{1}{q}(\hat{z}_i^k - z_i^k)
$$

**Step 3:** If the constraints $\sum_{i=1}^J R_i z_i^{k+1} = r_{\min}$ are satisfied and $R_i \hat{z}_i^k = R_i z_i^k$, then stop (optimal solution found). Otherwise, set:

$$
\lambda^{k+1} = \lambda^k + \rho \tau_k \left( \sum_{i=1}^J R_i \tilde{y}_i^{k+1} - r_{\min} \right)
$$

Increase $k$ by one and return to Step 1.
Convergence

Assumptions (Additional to those of ADAL)

i. Decreasing stepsize (square summable, but not summable)
ii. The noise terms have zero mean, bounded variance, and decrease appropriately as iterations grow

Theorem: The sequence

\[ \phi(z^k, \lambda^k) = \sum_{i=1}^{N} \rho \| R_i (z_i^k - z_i^*) \|^2 + \frac{1}{\rho} \| \lambda^k + \rho(1 - \tau) r(z^k) - \lambda^* \|^2 \]

generated by SADAL converges almost surely to zero. Moreover, the residuals \( r(z^k) \)

and the terms \( R_i \hat{z}_i^k - R_i z_i^k \) converge to zero almost surely. This further implies that the SADAL method generates sequences of primal \( \{z^k\} \) and dual variables \( \lambda^k \) that converge to their respective optimal sets almost surely.
Numerical Experiments

Objective function convergence

Constraint violation convergence

Oscillatory behavior due to the presence of noise
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Random Approximate Projections (RAP) method with inexact data for distributed state estimation
Control a decentralized robotic sensor network to estimate large collections of hidden states with user-specified worst case error.

- Every state can be observed by multiple robots at each time
- Every robot can observe multiple states at each time
Observation Model

Stationary hidden vectors: \( \{ x_i \in \mathbb{R}^p \}_{i \in \mathcal{I}} \)

Noisy observations form sensors located at \( \{ r_s(t) \in \mathbb{R}^q \}_{s \in \mathcal{S}} \) given by:

\[
y_{i,s}(t) = x_i + \zeta_{i,s}(t) \quad \text{with} \quad \zeta_{i,s}(t) \sim N(0, Q(r_s(t), x_i) )
\]

Instantaneous observations: \( \mathcal{O}(t) = \{ (y_{i,s}(t), Q(r_s(t), x_i)) \}_{i \in \mathcal{I}, s \in \mathcal{S}} \)

Filtered data at time \( t \): \( \mathcal{D}(t) = \{ \hat{x}(t), S(t) \} \)

where \( \hat{x}(t) \in \mathbb{R}^{pm} \) is the state estimate and \( S(t) \in (\text{Sym}_+(p, \mathbb{R}))^m \) is the filtered information matrix
Minimizing Worst-Case Error

- $S(t)$ defines an ellipsoid, related to confidence regions
- Worst case error is the length of the semi-principal axis of the ellipsoid, given by the largest eigenvalue of $S^{-1}(t)$, equivalently, the smallest eigenvalue of $S(t)$
- Uncertainty thresholds $\tau_i$

\[
\{\gamma(t + 1), u(t - 1)\} = \arg\max_{(\gamma, u) \in \Gamma \times U} \sum_{i \in I} \gamma_i \\
\text{s.t.} \quad \gamma_i I \leq S_i(t) \quad \text{from } \mathcal{D}(t) \\
+ \sum_{s \in S} Q(r_s(t) - 1 + u_s) \\
\quad \text{from } \mathcal{O}(t)
\]

where $\Gamma = \prod_{i \in I} [0, \tau_i]$ and $U \subset B(0, \delta)$, $\delta > 0$
Problem Reformulation

Define the state variables \( z(t - 1) = [\gamma(t + 1), u(t - 1)] \)

Define local copies \( z_s \) of the state \( z \)

Define local objective functions \( f_s(z_s) = -\sum_{i \in I} \gamma_{i,s} \)

Define by \( h(z; D, i) \) the linearization of the constraints around \( D(t - 1) \)

Distributed Optimization with LMI Constraints

\[
\begin{align*}
z(t - 1) &= \arg\min_{z_s \in \Gamma \times U} \sum_{s \in S} f_s(z_s) \\
&\text{s.t. } h(z_s; D(t), i) \leq 0, \forall i \in I, \forall s \in S
\end{align*}
\]

Challenges:
- The global parameters \( D(t) \) are unknown to the sensors.
- Agreement on the local state variables \( z_s \)
Distributed Estimation and Control

$D(t) \rightarrow O(t)$

$D(t-1) \rightarrow O(t-1)$

$D_{s,k} \rightarrow ICF$ (Information Consensus Filter)

$D_{s,k} \rightarrow RAP$ (Random Approximate Projections)

$r(t) = r(t-1) + u(t-1)$

$z_{s,k} \rightarrow D_{s,k} \neq D(t)$

Distributed Optimization with Inexact Data
Random Projections

Divide the complicated problem into simpler ones
Approximate Projections

Constraint sets  \( \mathcal{X}_i = \{ z \in \Gamma \times U \mid h(z; D, i) \leq 0 \} \)

Exact projection on LMI constraints is computationally expensive.

Define  \( h_+ = \| \Pi_+ h \|_F \)

Define approximate projection onto \( \mathcal{X}_i \) by  \( z = \beta h_+ (z; D, i) \)

Polyak step size

Projection onto the positive Semidefinite Cone  \( \Pi_+ X = E(\Lambda)_+ E^T \)

\( E \)  orthogonal matrix of eigenvectors
\( \Lambda \)  diagonal matrix of eigenvalues
\(( \cdot )_+ \)  element-wise maximum operator
The RAP Algorithm

Consensus
\[ p_{s,k} = \sum_{j \in \mathcal{N}_{s,k}} [W_k]_{s,j} z_{s,k-1} \]
\( W_k \) row stochastic

Minimization
\[ v_{s,k} = \Pi_{\mathcal{X}_0} (p_{s,k} - \alpha_k f'(p_{s,k})) \]
\( \alpha_k \) square summable, non-summable

Polyak step size
\[ \beta_{s,k} = \frac{h_+(v_{s,k}; D_{s,k}, \omega_{s,k})}{\|h_+(v_{s,k}; D_{s,k}, \omega_{s,k})\|^2} \]
\( D_{s,k} \) from ICF

where
\[ h_+(v_{s,k}; D_{s,k}, \omega_{s,k}) = d1 > 0 \quad \text{if} \quad h_+(v_{s,k}; D_{s,k}, \omega_{s,k}) = 0 \]

Approximate projection
\[ z_{s,k} = \Pi_{\mathcal{X}_0} (v_{s,k} - \beta_{s,k} h_+(v_{s,k}; D_{s,k}, \omega_{s,k})) \]
Assumptions

- **Information**: The information function Q cannot be infinite or change infinitely quickly. Relatively few critical points.
- **Optimization**: Convexity, metric regularity.
- **RAP**: Constraints selected with nonzero probability.
- **Network**: Can have link failures. Require only B-connectivity.

\[
\begin{bmatrix}
0.25 & 0 & 0.75 \\
0 & 1 & 0 \\
0.75 & 0 & 0.25
\end{bmatrix}
\begin{bmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{bmatrix}
\begin{bmatrix}
0.5 & 0.5 & 0 \\
0.5 & 0.5 & 0 \\
0 & 0 & 1
\end{bmatrix}
\]

\(B = 2, \ \eta = 0.24\)
Preliminary Results

For a.e. bounded sequence $z_{s,k}$, the following two sequences are absolutely summable:

Constraint Violation Errors

$$\{h_+ (z_{s,k}; D_{s,k}, \omega_{s,k}) - h_+ (z_{s,k}; D(t), \omega_{s,k})\}_{k \in \mathbb{N}}$$

Constraint Violation Gradient Errors

$$\{h'_+ (z_{s,k}; D_{s,k}, \omega_{s,k}) - h'_+ (z_{s,k}; D(t), \omega_{s,k})\}_{k \in \mathbb{N}}$$
Main Results

Theorem: Let all assumptions be satisfied. Then,

\[ \lim_{k \to \infty} z_{s,k} = z^*, \quad \forall s \in S \quad a.s. \]
Simulation Experiments

Minimization of worst-case estimation uncertainty
Minimization of the trace of the estimation uncertainty
Summary

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Accelerated Distributed Augmented Lagrangians (ADAL) method

Accelerated Distributed Augmented Lagrangians (ADAL) method under noise

Random Approximate Projections (RAP) method with inexact data
• S. Lee and M. M. Zavlanos, “Approximate Projections for Decentralized Optimization with SDP Constraints,” IEEE Transactions on Automatic Control, accepted.