Chapter 6  Lagrangian Duality and Saddle Point Optimality Conditions

6.1 The Lagrangian Dual Problem

Consider the following nonlinear programming Problem P, which we call the primal problem.

**Primal Problem P**

Minimize \[ f(x) \]
subject to \[ g_i(x) \leq 0 \quad \text{for } i = 1, \ldots, m \]
\[ h_i(x) = 0 \quad \text{for } i = 1, \ldots, l \]
\[ x \in X \]

Several problems, closely related to the above primal problem, have been proposed in the literature and are called dual problems. Among the various duality formulations, the Lagrangian duality formulation has perhaps attracted the most attention. It has led to several algorithms for solving large-scale linear problems, as well as convex and nonconvex nonlinear problems. It has also proved useful in discrete optimization where all or some of the variables are further restricted to be integers. The Lagrangian dual problem D is presented below.

**Lagrangian Dual Problem D**

Maximize \[ \theta(u, v) \]
subject to \[ u \geq 0 \]

where \( \theta(u, v) = \inf \{ f(x) + \sum_{i=1}^{m} u_i g_i(x) + \sum_{i=1}^{l} v_i h_i(x) : x \in X \} \).

Note that the Lagrangian dual function \( \theta \) may assume the value of \(-\infty\) for some vector \( (u, v) \). The optimization problem that evaluates \( \theta(u, v) \) is sometimes referred to as the Lagrangian dual subproblem. In this problem, the constraints \( g_i(x) \leq 0 \) and \( h_i(x) = 0 \) have been incorporated in the objective function using the Lagrangian multipliers \( u_i \) and \( v_i \). Also note that the multiplier \( u_i \) associated with the inequality constraint \( g_i(x) \leq 0 \) is nonnegative, whereas the multiplier \( v_i \) associated with the equality constraint \( h_i(x) = 0 \) is unrestricted in sign.

Since the dual problem consists of maximizing the infimum (greatest lower bound) of the function \( f(x) + \sum_{i=1}^{m} u_i g_i(x) + \sum_{i=1}^{l} v_i h_i(x) \), it is sometimes referred to as the...
max–min dual problem. We remark here that, strictly speaking, we should write D as sup \{0(u, v); u \geq 0\}, rather than max \{0(u, v); u \geq 0\}, since the maximum may not exist (see Example 6.2.8). However, we shall specifically identify such cases wherever necessary.

The primal and Lagrangian dual problems can be written in the following form using vector notation, where \( f: E_n \to E_1 \), \( g: E_n \to E_n \) is a vector function whose \( i \)th component is \( g_i \) and \( h: E_n \to E_l \) is a vector function whose \( i \)th component is \( h_i \). For the sake of convenience, we shall use this form throughout the remainder of this chapter.

**Primal Problem \( P \)**

Minimize \( f(x) \)

subject to \( g(x) \leq 0 \)

\[ h(x) = 0 \]

\( x \in X \)

**Lagrangian Dual Problem \( D \)**

Maximize \( \theta(u, v) \)

subject to \( u \geq 0 \)

where \( \theta(u, v) = \inf \{ f(x) + u'g(x) + v'h(x) : x \in X \} \).

Given a nonlinear programming problem, several Lagrangian dual problems can be devised, depending on which constraints are handled as \( g(x) \leq 0 \) and \( h(x) = 0 \) and which constraints are treated by the set \( X \). This choice can affect both the optimal value of \( D \) (as in nonconvex situations) and the effort expended in evaluating and updating the dual function \( \theta \) during the course of solving the dual problem. Hence, an appropriate selection of the set \( X \) must be made, depending on the structure of the problem and the purpose for solving \( D \) (see the Notes and References section).

**Geometric Interpretation of the Dual Problem**

We now briefly discuss the geometric interpretation of the dual problem. For the sake of simplicity, we shall consider only one inequality constraint and assume that no equality constraints exist. Then, the primal problem is to minimize \( f(x) \) subject to \( x \in X \) and \( g(x) \leq 0 \).

In the \((y, z)\) plane, the set \( \{(y, z) : y = g(x), z = f(x) \text{ for some } x \in X\} \) is denoted by \( G \) in Figure 6.1. Then, \( G \) is the image of \( X \) under the \((g, f)\) map. The primal problem asks us to find a point in \( G \) with \( y \leq 0 \) that has a minimum ordinate. Obviously, this point is \((y, z)\) in Figure 6.1.

Now suppose that \( u \geq 0 \) is given. To determine \( \theta(u) \), we need to minimize \( f(x) + u'g(x) \) over all \( x \in X \). Letting \( y = g(x) \) and \( z = f(x) \) for \( x \in X \), we want to minimize \( z + u'y \) over points in \( G \). Note that \( z + u'y = \alpha \) is an equation of a straight line with slope \(-u\) and intercept \( \alpha \) on the \( z \) axis. To minimize \( z + u'y \) over \( G \), we need to move the line \( z + u'y = \alpha \) parallel to itself as far down (along its negative gradient) as possible while it remains in contact with \( G \). In other words, we move this line parallel to itself until it supports \( G \) from below, that is, the set \( G \) is above the line and touches it. Then, the intercept on the \( z \) axis gives \( \theta(u) \), as seen in Figure 6.1. The dual problem is therefore equivalent to finding the slope of the supporting hyperplane such that its intercept on the \( z \) axis is maximal. In Figure 6.1, such a hyperplane has slope \(-\bar{u}\) and supports the set...
Figure 6.1 Geometric interpretation of Lagrangian duality.

$G$ at the point $(\bar{y}, \bar{z})$. Thus, the optimal dual solution is $\bar{u}$, and the optimal dual objective value is $\bar{z}$. Furthermore, the optimal primal and dual objectives are equal in this case.

There is another related interesting interpretation that provides an important conceptual tool in this context. For the problem under consideration, define the function

$$
u(y) = \min \{ f(x) : g(x) \leq y, \ x \in X \}$$

The function $\nu$ is called a *perturbation function* since it is the optimal value function of a problem obtained from the original problem by perturbing the right-hand side of the inequality constraint $g(x) \leq 0$ to $y$ from the value of zero. Note that $\nu(y)$ is a nonincreasing function of $y$ since, as $y$ increases, the feasible region of the perturbed problem enlarges (or stays the same). For the present case, this function is illustrated in Figure 6.1. Observe that $\nu$ corresponds here to the lower envelope of $G$ between points A and B because this envelope is itself monotone-decreasing. Moreover, $\nu$ remains constant at the value at point B for values of $y$ higher than that at B, and becomes $\infty$ for points to the left of A because of infeasibility. In particular, if $\nu$ is differentiable at the origin, we observe that $\nu'(0) = -\bar{u}$. Hence, the marginal rate of change in objective function value with an increase in the right-hand side of the constraint from its present value of zero is given by $-\bar{u}$, the negative of the Lagrangian multiplier value at optimality. If $\nu$ is convex but is not differentiable at the origin, then $-\bar{u}$ is evidently a subgradient of $\nu$ at $y = 0$. In either case, we know that $\nu(y) \geq \nu(0) - \bar{u}y$ for all $y \in E_1$. As we shall see later, $\nu$ can be nondifferentiable and/or nonconvex, but the condition $\nu(y) \geq \nu(0) - \bar{u}y$ holds true for all $y \in E_1$, if and only if $\bar{u}$ is a KKT Lagrangian multiplier corresponding to an optimal solution $\hat{x}$ such that it solves the dual problem with equal primal and dual objective values. As seen above, this happens to be the case in Figure 6.1.

6.1.1 Example

Consider the following primal problem:

Minimize \[ x_1^2 + x_2^2 \]
subject to \[-x_1 - x_2 + 4 \leq 0 \]
\[ x_1, x_2 \geq 0 \]
Note that the optimal solution occurs at the point \((x_1, x_2) = (2, 2)\), whose objective value is equal to 8.

Letting \(g(x) = -x_1 - x_2 + 4\) and \(X = \{(x_1, x_2) : x_1, x_2 \geq 0\}\), the dual function is given by

\[
\theta(u) = \inf \{x_1^2 + x_2^2 + u(-x_1 - x_2 + 4) : x_1, x_2 \geq 0\}
\]

\[
= \inf \{x_1^2 - ux_1 : x_1 \geq 0\} + \inf \{x_2^2 - ux_2 : x_2 \geq 0\} + 4u
\]

Note that the above infima are achieved at \(x_1 = x_2 = u/2\) if \(u \geq 0\) and at \(x_1 = x_2 = 0\) if \(u < 0\). Hence,

\[
\theta(u) = \begin{cases} 
-\frac{1}{2}u^2 + 4u & \text{for } u \geq 0 \\
4u & \text{for } u < 0
\end{cases}
\]

Note that \(\theta\) is a concave function, and its maximum over \(u \geq 0\) occurs at \(\bar{u} = 4\). Figure 6.2 illustrates the situation. Note also that the optimal primal and dual objective values are both equal to 8.

Now let us consider the problem in the \((y, z)\) plane, where \(y = g(x)\) and \(z = f(x)\). We are interested in finding \(G\), the image of \(X = \{(x_1, x_2) : x_1 \geq 0, x_2 \geq 0\}\), under the \((g, f)\) map. We do this by deriving explicit expressions for the lower and upper envelopes of \(G\), denoted, respectively, by \(\alpha\) and \(\beta\).

Given \(y\), note that \(\alpha(y)\) and \(\beta(y)\) are the optimal objective values of the following problems \(P_1\) and \(P_2\), respectively.

**Problem \(P_1\)**

Minimize \(x_1^2 + x_2^2\) subject to \(-x_1 - x_2 + 4 = y\)

\(x_1, x_2 \geq 0\)

**Problem \(P_2\)**

Maximize \(x_1^2 + x_2^2\) subject to \(-x_1 - x_2 + 4 = y\)

\(x_1, x_2 \geq 0\)

The reader can verify that \(\alpha(y) = (4 - y)^2/2\) and \(\beta(y) = (4 - y)^2\) for \(y \leq 4\). The set \(G\) is illustrated in Figure 6.2. Note that \(x \in X\) implies that \(x_1, x_2 \geq 0\), so that \(-x_1, -x_2 + 4 \leq 4\). Thus, every point \(x \in X\) corresponds to \(y \leq 4\).

Note that the optimal dual solution is \(\bar{u} = 4\), which is the negative of the slope of the supporting hyperplane shown in Figure 6.2. The optimal dual objective value is \(\alpha(0) = 8\) and is equal to the optimal primal objective value.

Again, in Figure 6.2, the perturbation function \(\nu(y)\) for \(y \in E_1\) corresponds to the lower envelope \(\alpha(y)\) for \(y \leq 4\), and \(\nu(y)\) remains constant at the value 0 for \(y \geq 4\). The slope \(\nu'(0)\) equals \(-4\), the negative of the optimal Lagrange multiplier value. Moreover, we have \(\nu(y) \geq \nu(0) - 4y\) for all \(y \in E_1\). As we shall see in the next section, this is a necessary and sufficient condition for the primal and dual objective values to match at optimality.

### 6.2 Duality Theorems and Saddle Point Optimality Conditions

In this section, we investigate the relationships between the primal and dual problems and develop saddle point optimality conditions for the primal problem.

Theorem 6.2.1 below, referred to as the weak duality theorem, shows that the objective value of any feasible solution to the dual problem yields a lower bound on the objective value of any feasible solution to the primal problem. Several important results follow as corollaries.
6.2.1 Theorem (Weak Duality Theorem)

Let $x$ be a feasible solution to Problem $P$, that is $x \in X$, $g(x) \leq 0$, and $h(x) = 0$. Also let $(u, v)$ be a feasible solution to Problem $D$, that is, $u \geq 0$. Then $f(x) \geq \theta(u, v)$. 

**Proof**

By the definition of $\theta$, and since $x \in X$, we have

$$\theta(u, v) = \inf \{ f(y) + u'g(y) + v'h(y) : y \in X \}$$

$$\leq f(x) + u'g(x) + v'h(x) \leq f(x)$$

since $u \geq 0$, $g(x) \leq 0$, and $h(x) = 0$. This completes the proof.

**Corollary 1**

$$\inf \{ f(x) : x \in X, g(x) \leq 0, h(x) = 0 \} \geq \sup \{ \theta(u, v) : u \geq 0 \}$$

**Corollary 2**

If $f(\bar{x}) = \theta(\bar{u}, \bar{v})$, where $\bar{u} \geq 0$ and $\bar{x} \in \{ x \in X : g(x) \leq 0, h(x) = 0 \}$, then $\bar{x}$ and $(\bar{u}, \bar{v})$ solve the primal and dual problems, respectively.
Corollary 3

If \( \inf \{ f(x) : x \in X, g(x) \leq 0, h(x) = 0 \} = -\infty \), then \( \theta(u, v) = -\infty \) for each \( u \geq 0 \).

Corollary 4

If \( \sup \{ \theta(u, v) : u \geq 0 \} = \infty \), then the primal problem has no feasible solution.

Duality Gap

From Corollary 1 to Theorem 6.2.1 above, the optimal objective value of the primal problem is greater than or equal to the optimal objective value of the dual problem. If strict inequality holds true, then a duality gap is said to exist. Figure 6.3 illustrates the case of a duality gap for a problem with a single inequality constraint and no equality constraints. The perturbation function \( v(y) \) for \( y \in E_1 \) is as shown in the figure. Note that, by definition, this is the greatest monotone nonincreasing function that envelopes \( G \) from below (see Exercise 6.5). The optimal primal value is \( v(0) \). The greatest intercept on the ordinate \( z \) axis achieved by a hyperplane that supports \( G \) from below gives the optimal dual objective value as shown. In particular, observe that there does not exist a \( u \) such that \( v(y) \geq v(0) - \lambda y \) for all \( y \in E_1 \), as we had in Figures 6.1 and 6.2. Exercise 6.6 asks the reader to construct \( G \) and \( v \) for the instance illustrated in Figure 4.13 that results in a situation similar to that of Figure 6.3.

![Figure 6.3 Illustration of a duality gap.](image)

6.2.2 Example

Consider the following problem:

Minimize \( f(x) = -2x_1 + x_2 \)

subject to \( h(x) = x_1 + x_2 - 3 = 0 \)

\( (x_1, x_2) \in X \)