Structured Policy Iteration for Linear Quadratic Regulator

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Abstract
Linear quadratic regulator (LQR) is one of the most popular frameworks to tackle continuous Markov decision process tasks. With its fundamental theory and tractable optimal policy, LQR has been revisited and analyzed in recent years, in terms of reinforcement learning scenarios such as the model-free or model-based setting. In this paper, we introduce the Structured Policy Iteration (S-PI) for LQR, a method capable of deriving a structured linear policy. Such a structured policy with (block) sparsity or low-rank can have significant advantages over the standard LQR policy: more interpretable, memory-efficient, and well-suited for the distributed setting. In order to derive such a policy, we first cast a regularized LQR problem when the model is known. Then, our Structured Policy Iteration (S-PI) algorithm, which takes a policy evaluation step and a policy improvement step in an iterative manner, can solve this regularized LQR efficiently. We further extend the S-PI algorithm to the model-free setting where a smoothing procedure is adopted to estimate the gradient. In both the known-model and model-free setting, we prove convergence analysis under the proper choice of parameters. Finally, the experiments demonstrate the advantages of S-PI in terms of balancing the LQR performance and level of structure by varying the weight parameter.

1. Introduction
Stochastic control for the class of linear quadratic regulator (LQR) has been applied in a wide variety of fields including supply-chain optimization, advertising, dynamic resource allocation, and optimal control (Sarimveis et al., 2008; Nerlove & Arrow, 1962; Elmahraby, 1993; Anderson & Moore, 2007) spanning several decades.

This stochastic control has led to a wide class of fundamental machinery along the way, across theoretical analysis as well as tractable algorithms, where the model of transition dynamic and cost function are known. On the other hand, under the uncertain model of transition dynamics, reinforcement learning (RL) and data-driven approaches have achieved a great empirical success in recent years, from simulated game scenarios (Mnih et al., 2015; Silver et al., 2016) to robot manipulation (Tassa et al., 2012; Al Borno et al., 2012; Kumar et al., 2016). In recent years, LQR in discrete time domain in particular, has been revisited and analyzed under model uncertainty, not only in theoretical perspective like regret bound or sample complexity (Ibrahimi et al., 2012; Fazel et al., 2018; Recht, 2019; Mania et al., 2019), but also toward new real-world applications (Lewis et al., 2012; Lazic et al., 2018; Park et al., 2019).

Despite the importance and success of the standard LQR, discrete time LQR with a structured policy has been less explored in theoretical and practical perspective under both the known and unknown model settings, while such a policy may have a number of significant advantages over the standard LQR policy: interpretability, memory-efficiency, and is more suitable for the distributed setting. In this work, we describe a methodology for learning a structured policy for LQR along with theoretical analysis of it.

Summary of contributions.
- We formulate the regularized LQR problem for discrete time system that is able to capture a structured linear policy (in Section 2.1).
- To solve the regularized LQR problem when the model is known, we develop the Structured Policy Iteration (S-PI) algorithm that consists of a policy evaluation and policy improvement step (in Section 2.2).
- We further extend S-PI to the model-free setting, utilizing a gradient estimate from a smoothing procedure (in Section 3.1).
- We prove the linear convergence of S-PI to its stationary point under a proper choice of parameters in both the known-model (in Section 2.3) and model-free settings (in Section 3.2).
1.1. Preliminary and background

Notations. For a symmetric matrix \( Q \in \mathbb{R}^{n \times n} \), we denote \( Q \succeq 0 \) and \( Q \succ 0 \) as a positive semidefinite and positive definite matrix respectively. For a matrix \( A \in \mathbb{R}^{n \times n} \), we denote \( \rho(A) \) as its spectral radius, i.e., the largest magnitude among eigenvalues of \( A \). For a matrix \( K \in \mathbb{R}^{n \times m} \), \( \sigma_1(K) \geq \sigma_2(K) \geq \cdots \geq \sigma_{\min(n,m)}(K) \) are defined as its ordered singular values where \( \sigma_{\min}(K) \) is the smallest one. \( \|A\| \) denotes the \( \ell_2 \) matrix norm, i.e., \( \max\|Ax\|_2 \). We also denote Frobenius norm \( \|A\|_F = \left( \sum_{i,j} A_{ij}^2 \right)^{1/2} \) induced by Frobenius inner product \( (A,B)_F = \text{Tr}(A^T B) \) where \( A \) and \( B \) are matrices of the same size. A ball with the radius \( r \) and its surface are denoted as \( \mathbb{B}_r \) and \( \mathbb{S}_r \) respectively.

1.1.1. Optimal control for infinite time horizon.

We formally define the class of problems we target here. Consider a Markov Decision Process (MDP) in continuous space where \( x_t \in \mathcal{X} \subset \mathbb{R}^n \), \( u_t \in \mathcal{U} \subset \mathbb{R}^m \), \( w_t \in \mathcal{W} \subset \mathbb{R}^n \) denote a state, an action, and some random disturbance at time \( t \), respectively. Further, let \( g : \mathcal{X} \times \mathcal{U} \times \mathcal{X} \to \mathbb{R} \) be a stage-cost function, and \( f : \mathcal{X} \times \mathcal{U} \times \mathcal{W} \to \mathcal{X} \) denote a transition dynamic when action \( u_t \) is taken at state \( x_t \) with disturbance \( w_t \).

Our goal is to find the optimal stationary policy \( \pi : \mathcal{X} \to \mathcal{U} \) that solves

\[
\begin{align*}
\text{minimize} & \quad \sum_{t=0}^{\infty} \gamma^t E[g(x_t, u_t, x_{t+1})] \\
\text{subject to} & \quad x_{t+1} = f(x_t, u_t, w_t), \quad x_0 \sim \mathcal{D}
\end{align*}
\]

where \( \gamma \in (0, 1) \) is the discounted factor, \( \mathcal{D} \) is the distribution over the initial state \( x_0 \).

1.1.2. Background on classic LQR

Infinite horizon (discounted) LQR is a subclass of the problem (1) where the stage cost is quadratic and the dynamics is linear, \( \mathcal{X} = \mathbb{R}^n, \mathcal{U} = \mathbb{R}^m, \gamma = 1, \) and \( w_t = 0, i.e., \)

\[
\begin{align*}
\text{minimize} & \quad E \left( \sum_{t=0}^{\infty} x_t^T Q x_t + u_t^T R u_t \right) \\
\text{subject to} & \quad x_{t+1} = Ax_t + Bu_t, \quad u_t = \pi(x_t), \quad x_0 \sim \mathcal{D},
\end{align*}
\]

where \( A \in \mathbb{R}^{n \times n}, B \in \mathbb{R}^{n \times m}, Q \succeq 0, \) and \( R \succ 0 \).

Optimal policy and value function. The optimal policy (or control gain) and value function (optimal cost-to-go) are known to be linear and convex quadratic on state respectively,

\[
\pi^*(x) = K x, \quad V^*(x) = x^T P x
\]

where

\[
P = A^T P A + Q - A^T P B (B^T P B + R)^{-1} B^T P A,
\]

\[
K = -(B^T P B + R)^{-1} B^T P A.
\]

Note that Eq. (3) is known as the discrete time Algebraic Riccati equation (DARE). Here, we assume \((A, B)\) is controllable\(^2\), then the solution is unique and can be efficiently computed via the Riccati recursion or some alternatives (Hewer, 1971; Laub, 1979; Lancaster & Rodman, 1995; Balakrishnan & Vandenberghe, 2003).

Variants and extensions on LQR. There are several variants of LQR including noisy, finite horizon, time-varying, and trajectory LQR. Including linear constraints, jumping and random model are regarded as extended LQR. In these cases, some pathologies such as infinite cost may occur (Bertsekas et al., 1995) but we do not focus on such cases.

1.1.3. Zeroth order optimization.

Zeroth order optimization is the framework optimizing a function \( f(x) \), only accessing its function values (Conn et al., 2009; Nesterov & Spokoiny, 2017). It defines its perturbed function \( f_{\sigma^2}(x) = E_{\epsilon \sim \mathcal{N}(0, \sigma^2 I)} f(x + \epsilon) \), which is close to the original function \( f(x) \) for small enough perturbation \( \sigma \). And Gaussian smoothing provides its gradient form \( \nabla f_{\sigma^2}(x) = \frac{1}{\sigma^2} E_{\epsilon \sim \mathcal{N}(0, \sigma^2 I)} f(x + \epsilon) \). Similarly, from (Flaxman et al., 2004; Fazel et al., 2018), we can do a smoothing procedure over a ball with the radius \( r \) in \( \mathbb{R}^n \). The perturbed function and its gradient can be defined as \( f_r(x) = E_{\epsilon \sim \mathcal{B}_r} f(x + \epsilon) \) and \( \nabla f_r(x) = \frac{n}{2 \pi r^2} E_{\epsilon \sim \mathcal{S}_r} f(x + \epsilon) I \) where \( \epsilon \) is sampled uniformly random from a ball \( \mathbb{B}_r \) and its surface \( \mathbb{S}_r \) respectively. Note that these simple (expected) forms allow Monte Carlo simulations to get unbiased estimates of the gradient based on function values, without explicit computation of the gradient.

1.2. Related work

The general method for solving these problems is dynamic programming (DP) (Bellman et al., 1954; Bertsekas et al., 1995). To overcome the issues of DP

\(^2\) The linear system is controllable if the matrix \([B, AB, \ldots, A^{n-1} B]\) has full column rank.
such as intractability and computational cost, the common alternatives are approximated dynamic programming (ADP) (Bertsekas & Tsitsiklis, 1996; Bertsekas & Shreve, 2004; Powell, 2007; De Farias & Van Roy, 2003; O’Donoghue et al., 2011) or Reinforcement Learning (RL) (Sutton et al., 1998) including policy gradient (Kakade, 2002; Schulman et al., 2017) or Q-learning based methods (Watkins & Dayan, 1992; Mnih et al., 2015).

LQR. LQR is a classical problem in control that is able to capture problems in continuous state and action space, pioneered by Kalman in the late 1950’s (Kalman, 1964). Since then, many variations have been suggested and solved such as jump LQR, random LQR, (averaged) infinite horizon objective, etc (Florentin, 1961; Costa et al., 2006; Wonham, 1970). When the model is (assumed to be) known, Arithmetic Riccati Equation (ARE) (Hewer, 1971; Laub, 1979) can be used to efficiently compute the optimal value function and policy for generic LQR. Alternatively, we can use eigendecomposition (Lancaster & Rodman, 1995) or transform it into a semidefinite program (SDP) (Balakrishnan & Vandenberghe, 2003).

LQR under model uncertainty. When the model is unknown, one class is model-based approaches where the transition dynamics is estimated. For LQR, in particular, (Abassi-Yadkori & Szepesvári, 2011; Ibrahimi et al., 2012) developed online algorithms with regret bounds where linear dynamic (and cost function) are learned and sampled from some confidence set, but without any computational demonstrations. Another line of work is to utilize robust control with system identification (Dean et al., 2017; Recht, 2019) with sample complexity analysis (Tu & Recht, 2017). Certainty Equivalence Control for LQR is also analyzed with suboptimality gap (Mania et al., 2019). The other class is model-free approaches where policy is directly learned without estimating dynamics. Regarding discrete time LQR, in particular, Q-learning (Bradteke et al., 1994) and policy gradient (Fazel et al., 2018) were developed together with lots of mathematically machinery therein, but with little empirical demonstrations.

LQR with structured policy. For continuous time LQR, many work in control literature (Wang & Davison, 1973; Sandell et al., 1978; Lau et al., 1972) has been studied for sparse and decentralized feedback gain, supported by theoretical demonstrations. Recently, (Wytock & Kolter, 2013; Lin et al., 2012) developed fast algorithms for a large-scale system that induce the sparse feedback gain utilizing Alternating Direction Method of Multiplier (ADMM), Iterative Shrinkage Thresholding Algorithm (ISTA), Newton method, etc. And, most of these only consider sparse feedback gain under continuous time LQR.

However, to the best of our knowledge, there are few algorithms for discrete time LQR, which take various structured (linear) policies such as sparse, low-rank, or proximity to some reference policy into account. Furthermore, regarding learning such a structured policy, there is no theoretical work that demonstrates a computational complexity, sample complexity, or the dependency of stable stepsize on algorithm parameters either, even in known-model setting (and model-free setting).

2. Structured Policy for LQR

2.1. Problem statement: regularized LQR

From standard LQR in Eq. (2), we restrict policy to linear class, i.e., \( u_t = Kx_t \), and add a regularizer on the policy to induce the policy structure. We formally state a regularized LQR problem as

\[
\text{minimize } \mathbb{E} \left( \sum_{t=0}^{\infty} x_t^T Q x_t + u_t^T R u_t \right) + \lambda r(K)
\]

subject to 
\[
\begin{align*}
x_{t+1} &= Ax_t + Bu_t, \\
u_t &= Kx_t, & x_0 &\sim \mathcal{D},
\end{align*}
\]

for a nonnegative parameter \( \lambda \geq 0 \). Here \( f(K) \) is the (averaged) cost-to-go under policy \( K \), and \( r : \mathbb{R}^{n \times m} \rightarrow \mathbb{R} \) is a nonnegative convex regularizer inducing the structure of policy \( K \).

Regularizer. Different regularizers induce different types of structures on the policy \( K \). We consider lasso \( r(K) = \|K\|_1 = \sum_{i,j} |K_{i,j}| \), group lasso \( r(K) = \|K\|_{\ell_2} = \sum_{g \in g} \|K_g\|_{\ell_2} \) where \( K_g \in \mathbb{R}^{g|g|} \) is the vector consisting of a index set \( g \), and nuclear-norm \( r(K) = \|K\|_* = \sum_{i} \sigma_i(K) \) where \( \sigma_i(K) \) is the \( i \)-th largest singular value of \( K \). These induces sparse, block sparse, and low-rank structure respectively. For a given reference policy \( K^{ref} \in \mathbb{R}^{n \times m} \), we can similarly consider \( \|K - K^{ref}\|_1, \|K - K^{ref}\|_{\ell_2}, \) and \( \|K - K^{ref}\|_* \), penalizing the proximity (in different metric) to the reference policy \( K^{ref} \).

Non-convexity. For a standard (unregularized) LQR, the objective function \( f(K) \) is known to be not convex, quasi-convex, nor star-convex, but to be gradient dominant. Therefore, all the stationary points are optimal as long as \( \mathbb{E}[x_0 x_0^T] > 0 \) (see Lemma 2,3, in (Fazel et al., 2018)). However, in regularized LQR, all the stationary points of Eq. (4) may not be optimal under the existence of multiple stationary points. (See the supplementary material for the detail.)
2.2. Structured Policy Iteration (S-PI)

Eq. (4) can be simplified into

\[
\min f(K) := f(K) + \lambda r(K). \tag{5}
\]

Here \( f(K) = \text{Tr}(\Sigma_0 P) \) where \( \Sigma_0 = E[x_0 x_0^T] \) is the covariance matrix of initial state and \( P \) is the quadratic value matrix satisfying the following Lyapunov equation

\[
(A + BK)^T P (A + BK) - P + Q + RK = 0. \tag{6}
\]

We introduce the Structured Policy Iteration (S-PI) in Algorithm 1 to solve Eq. (5). The S-PI algorithm consists of two parts: (1) policy evaluation and (2) policy improvement. In the policy evaluation part, we solve Lyapunov equations to compute the quadratic value matrix \( P \) and covariance matrix \( \Sigma \). In the policy improvement part, we try to improve the policy while encouraging some structure, via the proximal gradient method with proper choice of an initial stepsize and a backtracking linesearch strategy.

**Algorithm 1 Structured Policy Iteration (S-PI)**

1: given initial stable policy \( K^0 \) and initial state covariance matrix \( \Sigma_0 = E[x_0 x_0^T] \), linesearch factor \( \beta < 1 \).
2: repeat
3: (1) Policy (and covariance) evaluation:
4: compute \((P^i, \Sigma^i)\) satisfying Lyapunov equations

\[
\begin{align*}
(A + BK^i)^T P^i (A + BK^i) - P^i + Q + (K^i)^T RK^i \ &= \\
(A + BK^i)\Sigma^i (A + BK^i)^T - \Sigma^i + \Sigma_0 \ &= 0.
\end{align*}
\]

return \((P^i, \Sigma^i)\)
5: (2) Policy improvement:
6: initial stepsize \( \eta_i = \mathcal{O}(1/\lambda) \).
7: compute gradient at \( K \)

\[
\nabla_K f(K^i) = 2 \left( [(R + B^T P^i B) K^i + B^T P^i A] \right) \Sigma^i
\]
8: repeat
9: \( \eta_i := \beta \eta_i \).
10: \( K^{i+1} \leftarrow \text{ProxGrad}(\nabla f(K^i), \eta_i, r, \lambda) \) (in Alg. 2).
11: until linesearch (7) criterion is satisfied.
12: until stopping criterion \( \|K^{i+1} - K^i\| \leq \epsilon \) is satisfied.

**Sensitivity to initial and fixed stepsize choice.** Note that we use the initial stepsize \( \eta = \mathcal{O}(1/\lambda) \) as a rule of thumb whereas the typical initial stepsize (Barzilai & Borwein, 1988; Wright et al., 2009; Park et al., 2020) does not depend on the regularization parameter \( \lambda \). This stepsize choice is motivated by theoretical analysis (see Lemma 7 in Section 2.3) as well as empirical demonstration (see Fig. 1 in Section 4). This order of stepsize automatically scales well when experimenting over various \( \lambda \)s, alleviating iteration counts and leading to a faster algorithm in practice.

**Algorithm 2 Subroutine: ProxGrad(\( \nabla f(K), \eta, r, \lambda \))**

1: Input gradient oracle \( \nabla f(K) \), stepsize \( \eta \), and regularization \( r \) and its parameter \( \lambda \)
2: take gradient step

\[
G \leftarrow K - \eta \nabla_K f(K)
\]
3: take proximal step

\[
K^+ \leftarrow \text{prox}_{r \lambda \eta} (G)
\]

\[
:= \arg \min_K r(K) + \frac{1}{2 \lambda \eta} \|K - G\|_F^2
\]
4: return \( K^+ \)

It turns out that proximal gradient step is very sensitive to stepsize, often leading to an unstable policy \( K \) with \( \rho(A + BK) \geq 1 \) or requiring a large number of iteration counts to converge. Therefore, we utilize linesearch over fixed stepsize choice.

**Linesearch.** We adopt a backtracking linesearch (See (Parikh et al., 2014)). Given \( \eta_i, K^i, \nabla f(K^i) \), and the potential next iterate \( K^{i+1} \), it check if the following criterion (the stability and the decrease of the objective) is satisfied,

\[
f(K^{i+1}) \leq f(K^i) - \eta_i \text{Tr}(\nabla f(K^i)^T G_{\eta_i}(K^i)) + \frac{\eta_i}{2} \|G_{\eta_i}(K^i)\|_F^2,
\]

\[
\rho(A + BK^{i+1}) < 1,
\]

where \( G_{\eta_i}(K) = \frac{1}{\eta_i} (K - \text{prox}_{r \lambda \eta_i} (K - \eta_i \nabla f(K))) \) and \( \rho(\cdot) \) is the spectral radius. Otherwise, it shrinks the stepsize \( \eta_i \) by a factor of \( \beta < 1 \) and check it iteratively until Eq. (7) is satisfied.

**Stabilizing sequence of policy.** We can start with a stable policy \( K^0 \), meaning \( \rho(A + BK^0) < 1 \). For example, under the standard assumptions on \( A, B, Q, R \), Riccati recursion provides a stable policy, the solution of standard LQR in Eq. (2). Then, satisfying the linesearch criterion in Eq. (7) subsequently, the rest of the policies \( \{K^i\} \) are a stabilizing sequence.

**Computational cost.** The major cost incurs when solving the Lyapunov equations in the policy (and covariance) evaluation step. Note that if \( A + BK \) is stable, so does \( (A + BK)^T \) since they share the same eigenvalues. Under the stability, each Lyapunov equation in Eq. (7) has a unique solution with the computational cost \( \mathcal{O}(n^3) \) (Jaimoukha & Kasenally, 1994; Li & White, 2002). Additionally, we can solve a sequence of Lyapunov equations with less cost, via using iterative methods with adopting the previous one (warm-start) or approximated one.
2.2.1. Regularizer and Proximal Operator

For various regularizers mentioned in Section 2.1, each has the closed-form solution for its proximal operator (Rockafellar, 1976; Parikh et al., 2014; Park et al., 2020). Here we only include a few representative examples and refer to the supplementary material for more examples.

**Lemma 1** (Examples of proximal operator).

1. **Lasso.** For $r(K) = \|K\|_1$,
   \[
   (\text{prox}_{r,\lambda}(K))_{i,j} = \text{sign}(K_{i,j})(|K_{i,j}| - \lambda)_{+}.
   \]
   And we denote $\text{prox}_{r,\lambda}(K) := S_{\lambda}(K)$ as a soft-thresholding operator.

2. **Nuclear norm.** For $r(K) = \|K\|_*$,
   \[
   \text{prox}_{r,\lambda}(K) = U \text{diag}(S_{\lambda}(\sigma)) V^T.
   \]
   where $K = U \text{diag}(\sigma) V^T$ is singular value decomposition with singular values $\sigma \in \mathbb{R}^{\min(n,m)}$.

3. **Proximity to $K^\text{ref}$.** For $r(K) = \|K - K^\text{ref}\|^2_F$,
   \[
   \text{prox}_{r,\lambda}(K) = \frac{2\lambda K^\text{ref} + K}{2\lambda + 1}.
   \]

2.3. Convergence analysis of S-PI

Recall that $\|\cdot\|$, $\|\cdot\|_F$, $\sigma_{\min}(\cdot)$ is $\ell_2$ matrix norm, Frobenius norm, and smallest singular value, as mentioned in Section 1.1. First, we start with (local) smoothness and strong convexity around a stable policy. Here we regard a policy $K$ is stable if $\rho(A + BK) < 1$.

**Assumptions.** $\rho(A + BK^0) < 1$, $\Sigma_0 = \mathbf{E}x_0x_0^T > 0$, $\|K^0 - K^*\| \leq \Delta$, and $\|K^\text{ref} - K^*\| \leq \Delta$.

**Lemma 2.** For stable $K$, $f(K)$ is smooth (in local) with
   \[
   L_K = 4\|\Sigma(K)\|\|R + B^TP(K)B\| < \infty,
   \]
   within local ball around $K \in \mathcal{B}(K; \rho_K)$ where the radius $\rho_K$ is
   \[
   \rho_K = \frac{\sigma_{\min}(\Sigma_0)}{4\|\Sigma(K)\|\|A + BK\| + 1}\|B\| > 0.
   \]
   And $f(K)$ is strongly convex (in local) with
   \[
   m = \sigma_{\min}(\Sigma_0)\sigma_{\min}(R) > 0.
   \]

Then, we provide a proper stepsize that guarantees one iteration of proximal gradient step is still inside of the stable and (local) smooth ball $\mathcal{B}(K; \rho_K)$.

**Lemma 3.** Let $K^+ = \text{prox}_{r,\lambda}(K - \eta \nabla f(K))$. Then
   \[
   K^+ \in \mathcal{B}(K; \rho_K)
   \]
   holds for any $0 < \eta < \eta_1$ where $\eta_1$ is given as
   \[
   \eta_1 = \begin{cases} \frac{\rho_K}{\rho_K + \lambda \min(n,m)} & r(K) = \|K\|_1 \\ \frac{\rho_K}{\rho_K + \lambda \min(n,m)} & r(K) = \|K\|_* \\ \frac{\rho_K}{\rho_K + \lambda \min(n,m)} & r(K) = \|K - K^\text{ref}\|^2_F \end{cases}.
   \]

Next proposition describes that next iterate policy has the decrease in function value and is stable under sufficiently small stepsize.

**Proposition 1.** Assume $A + BK$ is stable. For any stepsize $0 < \eta \leq \min\left(\frac{\eta_1}{\rho_K}, \eta_1^r\right)$ and next iterate $K^+ = \text{prox}_{r,\eta \lambda}(K - \eta \nabla f(K))$,
   \[
   \rho(A + BK^+) < 1, \quad F(K^+) \leq F(K) - \frac{1}{2\eta}\|K^+ - K^\text{ref}\|^2_F
   \]
   holds.

We also derive the bound on stepsize in Lemma 7, not dependent on iteration numbers.

**Lemma 4.** Assume that $\{K^i\}_{i=0,...}$ is a stabilizing sequence and associated $\{f(K^i)\}_{i=0,...}$ and $\{\|K^i - K^\text{ref}\|_F\}_{i=0,...}$ are decreasing sequences. Then, Lemma 7 holds for
   \[
   \eta_1 = \begin{cases} \frac{\rho^L}{\rho^L + \lambda \min(n,m)} & r(K) = \|K\|_1 \\ \frac{\rho^L}{\rho^L + \lambda \min(n,m)} & r(K) = \|K\|_* \\ \frac{\rho^L}{\rho^L + \lambda \min(n,m)} & r(K) = \|K - K^\text{ref}\|^2_F \end{cases}.
   \]

where
   \[
   \rho^L = \frac{\sigma_{\min}(\Sigma_0)^2}{8F(K^0)\|B\|}.
   \]

Now we prove that the S-PI in Algorithm 1 converges to the stationary point linearly.

**Theorem 1.** $K^i$ from Algorithm 1 converges to the stationary point $K^*$. Moreover, it converges linearly, i.e., after $N$ iterations,
   \[
   \|K^N - K^*\|^2_F \leq \left(1 - \frac{1}{\rho_K}\right)^N \|K^0 - K^*\|^2_F.
   \]
Here, \( \kappa = 1 / (\eta_{\min} \sigma_{\min}(\Sigma_0) \sigma_{\min}(R)) > 1 \) where

\[
\eta_{\min} = h_\eta \left( \sigma_{\min}(\Sigma_0), \sigma_{\min}(Q), \frac{1}{\lambda} \right) \frac{1}{||A||^2}, \frac{1}{||B||}, \frac{1}{||R||}, \frac{1}{\Delta}, \frac{1}{F(K^0)}
\]

for some non-decreasing function \( h_\eta \) on each argument.

Note that (the global bound on) stepsize \( \eta_{\min} \) is inversely proportional to \( \lambda \), which motivates the initial stepsize in linesearch.

**Corollary 1.** Let \( K^* \) be the stationary point from algorithm 1. Then, after \( N \) iterations

\[
N \geq 2\kappa \log \left( \frac{||K^0 - K^*||_F}{\epsilon} \right),
\]

\[
||K^N - K^*||_F \leq \epsilon
\]

holds where \( \kappa = 1 / (\eta_{\min} \sigma_{\min}(\Sigma_0) \sigma_{\min}(R)) > 1 \) and \( \eta_{\min} \) in Eq. (20).

### 3. Toward a Model-Free Framework

In this section, we consider the scenario where the cost function and transition dynamic are unknown. Specifically in model-free setting, policy is directly learned from (trajectory) data without explicitly estimating the cost or transition model. In this section, we extend our Structured Policy Iteration (S-PI) to the model-free setting and prove its convergence.

#### 3.1. Model-free Structured Policy Iteration (S-PI)

Note that, in model-free setting, model parameters \( A, B, Q \) and \( R \) cannot be directly accessed, which hinders the direct computation of \( P, \Sigma, \) and \( \nabla f(K) \) accordingly. Instead, we adopt a smoothing procedure to estimate the gradient based on samples.

Model-free S-PI in Algorithm 3 consists of two steps: (1) policy evaluation step and (2) policy improvement step. In (perturbed) policy evaluation step, perturbation \( U^j \) is uniformly drawn from the surface of the ball with radius \( r \), \( \mathbb{S}_r \subset \mathbb{R}^{n \times m} \). These data are used to estimate the gradient via a smoothing procedure for the policy improvement step. With this approximate gradient, proximal gradient subroutine tries to decrease the objective while inducing the structure of policy. Comparing to (known-model) S-PI in Algorithm 1, one important difference is its usage of a fixed stepsize \( \eta \), rather than an adaptive stepsize from a backtracking linesearch that requires to access function value \( f(K) = \text{Tr}(\Sigma_0 P) \) explicitly.

#### Algorithm 3 Model-free Structured Policy Iteration (Model-free S-PI)

1: **given** initial stable policy \( K^0 \), number of trajectories \( N_{\text{traj}} \), roll-out horizon \( H \), smoothing parameter \( r \), and (fixed) stepsize \( \eta \).
2: **repeat**
3: (1) (Perturbed) policy evaluation:
4: for \( j = 1, \ldots, N_{\text{traj}} \) do
5: sample a perturbed policy \( \hat{K}^i = K^i + U^j \) where and \( U^j \sim \text{Uniform}(\mathbb{S}_r) \).
6: roll out \( \hat{K}^i \) from sampled initial state \( x_0 \sim D \), over the horizon \( H \) to estimate the cost-to-go

\[
\hat{f}^i = \sum_{t=0}^{H} g_t
\]

where \( g_t := g(x_t, \hat{K}^i x_t) \) is the stage cost incurred at time \( t \).
7: **end for**
8: **return** cost-to-go and perturbation \( \{\hat{f}^i, U^j\}^N_{\text{traj}} \).
9: (2) Policy improvement:
10: estimate the gradient

\[
\nabla_K f(K^i) = \frac{1}{N_{\text{traj}}} \sum_{j=1}^{N_{\text{traj}}} d^j U^j
\]

11: **until** stopping criterion \( ||K^{i+1} - K^i|| \leq \epsilon \) is satisfied.

#### 3.2. Convergence analysis of model-free S-PI

The outline of proof is as following: We first claim that for proper parameters (perturbation, horizon number, numbers of trajectory), the gradient estimate from the smoothing procedure is close enough to actual gradient with high probability. Next we demonstrate that approximate proximal gradient still converges linearly with high probability.

**Theorem 2.** Suppose \( F(K^0) \) is finite, \( \Sigma_0 \succ 0 \), and that \( x_0 \sim D \) has norm bounded by \( D \) almost surely. Suppose the parameters in Algorithm 3 are chosen from

\[
(N_{\text{traj}}, H, 1/r) = h \left( n, \frac{1}{\epsilon}, \sigma_{\min}(\Sigma_0) \sigma_{\min}(R)^{-1}, \sigma_{\min}(\Sigma_0)^{-1} \right)
\]

for some polynomials \( h \). Then, with the same stepsize in Eq. (20), there exist iteration \( N \) at most

\[
4 \kappa \log \left( \frac{||K^0 - K^*||}{\epsilon} \right) \text{ such that } ||K^N - K^*|| \leq \epsilon \text{ with at least } 1 - o(\epsilon^{-1}) \text{ probability. Moreover, it converges linearly,}
\]

\[
||K^i - K^*|| \leq \left( 1 - \frac{1}{2\kappa} \right)^i ||K^0 - K^*||
\]
for the iteration $i = 1, \ldots, N$, where $\kappa = \eta \sigma_{\min}(\Sigma_0) \sigma_{\min}(R) > 1$.

**Remark.** For (unregularized) LQR, the model-free policy gradient method (Fazel et al., 2018) is the first one that adopted a smoothing procedure to estimate the gradient. Similar to this, our model-free S-PI for regularized LQR also has several major challenges for deploying in practice. First one is that finding an initial policy with finite $F(K^0)$ is non-trivial, especially when the open loop system is unstable, i.e., $\rho(A) \geq 1$. Second one is its sensitivity to fixed stepsize $\eta$ as in the known model setting (in Section 2.2), wrong choice of which easily makes it divergent. Note that these two challenges hold over most of gradient based methods for LQR including policy gradient (Fazel et al., 2018), trust region policy optimization (TRPO) (Schulman et al., 2015), or proximal policy optimization (PPO) (Schulman et al., 2017). Last one is the joint sensitivity to multiple parameters $N_{\text{traj}}, H, r$, which may lead to high variance or large sub-optimality gap. On the other hand, REINFORCE (Williams, 1992) may suffer less variance, but with another potential difficulty: estimating the state-action value function $Q(x, u)$. Moreover, it is not clear how to derive a structured policy. However, here we adopted smoothing procedures that enable us to theoretically analyze the convergence rate and parameter dependency.

4. Experiments

In experiments, we consider a LQR system for the purpose of validating the theoretical results and basic properties of the S-PI algorithm. As mentioned in Section 3.2, the simple example with an unstable open loop system, i.e., $\rho(A) \geq 1$, is extremely sensitive to parameters even under known model setting, which may make it less in favor of the generic model-free RL approaches to deploy. Please note that our objective is total LQR cost-to-go in Eq. (2) more difficult than LQR cost-to-go averaged over time-horizon that some of works (Mania et al., 2018) considered. Under this difficulty, we demonstrate the properties of S-PI such as parameter sensitivity, convergence behaviors, and capability of balancing between LQR performance and policy structures. Finally, we illustrate the scalability of algorithms over various system dimensions.

4.1. Synthetic systems

In these experiments, we use the unstable Laplacian system (Recht, 2019).

![Image of Largest fixed stepsize with stable system](image-url)

**Figure 1.** Largest fixed stepsize leading stable system as $\lambda$ varies. This demonstrates that stepsize $\eta_{\text{fixed}} \propto \frac{1}{\lambda}$.

**Large Laplacian dynamics.** $A \in \mathbb{R}^{n \times n}$ where

$$A_{ij} = \begin{cases} 1.1, & i = j \\ 0.1, & i = j + 1 \text{ or } j = i + 1 \\ 0, & \text{otherwise} \end{cases}$$

$B = Q = I_n \in \mathbb{R}^{n \times n}$ and $R = 1000 \times I_n \in \mathbb{R}^{n \times n}$.

**Synthetic system parameters.** For the Laplacian system, we regard $(n, m) = (3, 3)$, $(n, m) = (20, 20)$, and $(n, m) = (10^3, 10^3)$ dimension as small, medium, and large size of system. In addition, we experiment with Lasso regularizer over various $\lambda = 10^{-2} \sim 10^6$.

4.2. Algorithm parameters

Based on our theoretical results (Lemma 7) and sensitivity experiments that empirically show the dependency of stepsize $\eta$ on $\lambda$ (in Fig. 1), we set the initial stepsize $\eta = \frac{1}{\lambda}$. For the backtracking linesearch, we set $\beta = \frac{1}{2}$ and the convergence tolerance $\epsilon_{\text{tol}} = 10^{-6}$. We start with an initial policy $K^0$ from Riccati recursion.

4.3. Results

We denote the stationary point from S-PI (at each $\lambda > 0$) as $K^*$ and the solution of the (unregularized) LQR as $K^{\text{lqr}}$.

**Dependency of stepsize $\eta$ on $\lambda$.** Under the same problem but with different choices of weight $\lambda$, the largest fixed stepsize $\eta$ that demonstrates the sequence of stable systems, i.e., $A + BK^* < 1$ actually varies, as Lemma 7 implies. Fig. 1 shows that the largest stepsize diminishes as $\lambda$ increases. This motivates the choice of the initial stepsize (in linesearch) to be inversely proportional to $\lambda$.

**Convergence behavior and stepsize sensitivity.** S-PI with a linesearch strategy converges very fast, within 2-3 iterations for most of the Laplacian system with dimension $n = 3 \sim 10^3$ and weight $\lambda = 10^{-2} \sim 10^6$. However, S-PI with fixed stepsize may perform with subtlety even though the fixed stepsize choice is common in typical opti-
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Figure 2. Convergence behavior of the Structured Policy Iteration (S-PI) with fixed stepsize for Laplacian system of \((n, m) = (3, 3)\) with \(\lambda = 3000\).

Figure 3. As \(\lambda\) become larger, the LQR cost slightly increases (top) within range \(\lambda < 615\) whereas sparsity is significantly improved by 50\% (bottom) for a Laplacian system with \((n, m) = (20, 20)\).

The effect of different \(\lambda\).

Convergence of S-PI with fixed stepsize.

Trade off between LQR performance and structure \(K\).

Tradeoff between LQR performance and structure \(K\). In Fig. 3 for a medium size Laplacian system, we show that as \(\lambda\) increases, the LQR cost \(f(K^*)\) increases whereas cardinality decreases (sparsity is improved). Note that the LQR performance barely changes (or is slightly worse) for \(\lambda \leq 615\) but the sparsity is significantly improved by more than 50\%. In Fig. 4, we show the sparsity pattern (location of non-zero elements) of the policy matrix with \(\lambda = 600\) and \(\lambda = 620\).

5. Conclusion and Discussion

In this paper, we formulated a regularized LQR problem to derive a structured linear policy and provided an efficient algorithm, Structured Policy Iteration (S-PI). We proved that S-PI guarantees to converge linearly under a proper choice of stepsize, keeping the iterate within the set of stable policy as well as decreasing the objective at each iteration. In addition, we extended S-PI for model-free setting, utilizing a smoothing procedure. We also proved its convergence guarantees with high probability under a proper choice of parameters including stepsize, horizon counts, trajectory counts, etc. In the experiments, we examined some basic properties of the S-PI such as sensitivity on stepsize and regularization parameters to convergence behaviors, which turned out to be more critical than typical optimization problems. Lastly, we demonstrated that our method is effective in terms of balancing the quality of solution and structures.

We leave for future work the practical application of other
penalty functions such as low-rank and proximity regularization. There are also new extensions on using proximal Newton or proximal natural gradient method as a subroutine, beyond what was developed in S-PI in Section 2, which could be further analyzed. Even though model-free algorithm for regularized LQR was suggested with theoretical guarantees, it is extremely difficult to deploy in practice, like most of model-free approaches for LQR. Finally, developing algorithm reducing variance for (regularized) LQR, possibly like (Papini et al., 2018; Park & Ryu, 2020), as well as some practical rule of thumb on the choice of hyper-parameters is another class of important problems to tackle toward model-free settings.

We described a new class of discrete time LQR problems that have yet to be studied theoretically and practically. And we discussed and demonstrated how such problems can be of practical importance despite them not being well-studied in the literature. While a few application were covered for this new class of problems, each of these contributions would open up our framework to new potential applications, providing additional benefits to future research on this topic.

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A. Discussion on Non-convexity of Regularized LQR.

From Lemma 2 and appendix in (Fazel et al., 2018), unregularized objective $f(K)$ is known to be not convex, quasi-convex, nor star-convex, but to be gradient dominant, which gives the claim that all the stationary points are optimal as long as $\mathbb{E}[x_0^T z_0] > 0$. However, in regularized LQR, this claim may not hold.

To see this claim that all stationary points may not be global optimal, let’s define regularized LQR with $r(K) = \|K - K_lqr\|$ where $K_lqr$ is the solution of the Riccati algorithm. We know that $K_lqr$ is the global optimal. Assume there is another distinct stationary point (like unregularized LQR) $K'$. Then, $f(K_lqr) + \lambda r(K_lqr) = f(K_lqr)$ is always less than $f(K') + \lambda \|K' - K_lqr\|$. If not, i.e., $f(K_lqr) \geq f(K') + \lambda \|K' - K_lqr\|$, then $f(K') < f(K_lqr)$ holds and this is contradiction, showing all stationary points is not global optimal like unregularized LQR. Whether regularized LQR has only one stationary point or not is still an open question.

B. Additional Examples of Proximal Operators

Assume $\lambda, \lambda_1, \lambda_2 \in \mathbb{R}_+$ are positive numbers. We denote $(z)_i \in \mathbb{R}$ as its $i$th element or $(z)_j \in \mathbb{R}^{n_j}$ as its $j$th block under an explicit block structure, and $(z)_+ = \max(z, 0)$.
• **Group lasso.** For a group lasso penalty $r(x) = \sum_j^N \|x_j\|_2$ with $x_j \in \mathbf{R}^d$,

$$
(\text{prox}_{r,\lambda}^\ast(x))_j = \left(1 - \frac{\lambda_j}{\|x_j\|_2}\right)_+ x_j
$$

• **Elastic net** For an elastic net $r(x) = \lambda_1\|x\|_1 + \lambda_2\|x\|_2^2$,

$$(\text{prox}_{g,\lambda}^\ast(x))_i = \text{sign}(x_i) \left(\frac{1}{\lambda_2 + 1} |x_i| - \frac{\lambda_1}{\lambda_2 + 1}\right)_+$$

• **Nonnegative constraint.** Let $r(x) = 1(x \geq 0)$ be the nonnegative constraint. Then

$$(\text{prox}_{r,\lambda}^\ast(x))_i = (x_i)_+$$

• **Simplex constraint** Let $r(x) = 1(x \geq 0, 1^T x = 1)$ be the simplex constraint. Then for $U = \text{Diag}(u)$,

$$(\text{prox}_{r,\nu}^\ast(x))_i = (x_i - \nu_i u_i)_+.$$ Here, $\nu$ is the solution satisfying $\sum_i (x_i - \nu_i u_i)_+ = 1$, which can be found efficiently via bisection.

### C. Proof for Convergence Analysis of S-PI

Let’s define $\Sigma(K) = \mathbb{E}_{x_t \sim D}\left[\sum_{t=0}^\infty x_t x_t^T\right]$. We often adopt and modify several technical Lemmas like perturbation analysis from (Fazel et al., 2018).

**Lemma 5** (modification of Lemma 16 in (Fazel et al., 2018)). Suppose $A + BK$ is stable and $K'$ is in the ball $\mathcal{B}(K; \rho_K)$, i.e.,

$$K' \in \mathcal{B}(K; \rho_K) := \{K + \Delta K \in \mathbf{R}^{m \times n} | \|\Delta K\| \leq \rho_K\}$$

where the radius $\rho_K$ is

$$\rho_K = \frac{\sigma_{\min}(\Sigma_0)}{4\|\Sigma(K)\|(\|A + BK\| + 1\|B\|)}.$$ Then

$$\|\Sigma(K') - \Sigma(K)\| \leq \|\Sigma(K)\|$$  \hspace{1cm} (13)

**Lemma 6** (Lemma 2 restated). For $K$ with stable $A + BK$, $f(K)$ is locally smooth with

$$L_K = 4\|\Sigma(K)\|\|R + B^TP(K)B\| < \infty,$$

within local ball around $K \in \mathcal{B}(K; \rho_K)$.

And $f(K)$ is (globally) strongly convex with

$$m = \sigma_{\min}(\Sigma_0)\sigma_{\min}(R) \geq 0.$$

In addition, $A + BK'$ is stable for all $K' \in \mathcal{B}(K; \rho_K)$.

**Proof.** First, we describe the terms with Taylor expansion

$$f(K') = f(K) - 2\text{Tr}(\Delta K^T ((R + B^TP(K)B)K + B^TP(K)A)\Sigma(K)) + \text{Tr}((\Sigma(K')\Delta K^T (R + B^TP(K)B)\Delta K))$$

The second order term $\circledast$ is locally upper bounded by

$$\circledast \leq \|\Sigma(K')\|\|R + B^TP(K)B\|\|\Delta K\|^2_2$$

where $\circledast$ holds due to Lemma 5

$$\|\Sigma(K')\| \leq \|\Sigma(K)\| + \|\Sigma(K) - \Sigma(K')\| \leq 2\|\Sigma(K)\|$$

within a ball $K' \in \mathcal{B}(K; \rho_K)$.

On the other hand,

$$\circledast \geq \sigma_{\min}(\Sigma_0)\sigma_{\min}(R)\|\Delta K\|^2_2 \leq \|\Sigma(\Sigma_0)\sigma_{\min}(R)\|\Delta K\|^2_2$$

where $\circledast$ holds due to Lemma 5 and $R \leq R + B^TP(K)B$.

Therefore, the second order term is locally bounded by

$$\frac{m}{2}\|\Delta K\|^2_2 \leq \circledast \leq \frac{L_K}{2}\|\Delta K\|^2_2$$

where

$$\frac{m}{2} = 2\sigma_{\min}(\Sigma_0)\sigma_{\min}(R) \geq 0,$$

$$L_K = 2\|\Sigma(K)\|\|R + B^TP(K)B\| < \infty.$$

**Lemma 7** (Lemma 3 restated). Let $K^+ = \text{prox}_{r,\lambda}^\ast(K - \eta \nabla f(K))$. Then

$$K^+ \in \mathcal{B}(K; \rho_K)$$

holds for any $0 < \eta < \eta_\lambda^{r}$ where $\eta_\lambda^{r}$ is given as

$$\eta_\lambda^{r} = \frac{\|\nabla f(K)\| + \lambda m}{\sigma_{\min}(\Sigma_0) + \lambda \sigma_{\min}(R)}.$$  \hspace{1cm} (14)

**Proof.** For lasso, let $S_{\lambda_0}$ be a soft-thresholding operator.

$$\|K^+ - K\| \leq \|K - \eta \nabla f(K)\| - \|K\| + \|K^+ - (K - \eta \nabla f(K))\| \leq \eta \|\nabla f(K)\| + \|S_{\lambda_0}(K - \eta \nabla f(K)) - (K - \eta \nabla f(K))\| \leq \eta \|\nabla f(K)\| + \lambda \eta m \leq \eta (\nabla f(K) + \lambda m) \leq \rho_K$$
where the last inequality holds iff
\[ \eta \leq \frac{\rho K}{\| \nabla f(K) \| + \lambda \min(n, m)}. \]

For nuclear norm,
\[
\begin{align*}
\| K^+ - (K - \eta \nabla f(K)) \| &\leq \|(\text{TrunSVD}) \eta \lambda (K - \eta \nabla f(K)) - (K - \eta \nabla f(K))\| \\
&\leq \| U \left( \text{diag}(S_{\lambda \eta}[\sigma_1, \ldots, \sigma_{\min(n, m)}]) \\
&\quad - \text{diag}(\sigma_1, \ldots, \sigma_{\min(n, m)}) \right) V^T \| \\
&\leq \eta \lambda \min(n, m)
\end{align*}
\]

Therefore,
\[
\begin{align*}
\| K^+ - K \| &\leq \|(K - \eta \nabla f(K)) - K\| + \| K^+ - (K - \eta \nabla f(K)) \| \\
&\leq \eta \| \nabla f(K) \| + \lambda \min(n, m) \\
&\leq \rho K
\end{align*}
\]
where the last inequality holds iff
\[ \eta \leq \frac{\rho K}{\| \nabla f(K) \| + \lambda \min(n, m)}. \]

For the third regulator,
\[
\begin{align*}
\| K^+ - (K - \eta \nabla f(K)) \| &\leq \left\| \frac{2\eta \lambda \eta \text{ref} + K - \eta \nabla f(K)}{2\eta \lambda + 1} - (K - \eta \nabla f(K)) \right\|_F \\
&\leq \frac{2\eta \lambda}{2\eta \lambda + 1} \| K^\text{ref} - K \|_F + \eta \| \nabla f(K) \|_F,
\end{align*}
\]
where (a) holds due to convexity of \( g \), (b) holds due to the property of subgradient on proximal operator. Next, for any \( 0 < \eta \leq \eta_{K,r}^\lambda \), \( K^+ \in B(K; \rho_K) \) holds from Lemma 7 and thus \( f(K) \) is locally smooth. Therefore
\[
\begin{align*}
f(K - \eta \nabla G(K)) &\leq f(K) - \text{Tr} \left( \nabla f(K)^T \eta G(K) \right) + \frac{L_K \eta^2}{2} \| G(K) \|_F^2 \\
&\leq f(K) - \text{Tr} \left( \nabla f(K)^T \eta G(K) \right) + \frac{\eta}{2} \| G(K) \|_F^2 \\
&\leq f(Z) - \text{Tr} \left( \nabla f(K)^T (Z - K) \right) - \frac{m}{2} \| Z - K \|_F^2 \\
&\quad - \text{Tr} \left( \nabla f(K)^T \eta G(K) \right) + \frac{\eta}{2} \| G(K) \|_F^2 \\
&\quad = f(Z) - \text{Tr} \left( \nabla f(K)^T (Z - K + \eta G(K)) \right) \\
&\quad - \frac{m}{2} \| Z - K \|_F^2 + \frac{\eta}{2} \| G(K) \|_F^2
\end{align*}
\]
where (c) holds due to \( L \)-smoothness for \( K^+ \in B(K; \rho_K) \), (d) holds by \( \eta \leq \frac{1}{L_K} \), (e) holds due to \( m \)-strongly convexity at \( K \). And note that Substituting \( Z = K \) in (15) is equivalent to linesearch criterion in Eq. (8) (in main paper), which will be satisfied for small enough stepsize \( \eta \) after linesearch iterations.

Adding two inequalities above gives
\[
\begin{align*}
F(K^+) &= f(K - \eta \nabla G(K)) + r(K - \eta G(K)) \\
&\leq f(Z) + \text{Tr} \left( \eta G(K)^T (K - Z) \right) \\
&\quad - \frac{m}{2} \| Z - K \|_F^2 - \frac{\eta}{2} \| G(K) \|_F^2.
\end{align*}
\]

\[ \eta \leq \min \left( \frac{1}{L_K}, \eta_{K,r}^\lambda \right), \]

where \( K^+ = \text{prox}_{r, \lambda \eta} (K - \eta \nabla f(K)) = K - \eta G(K), \) where \( G(K) = \frac{1}{\eta} (K - \text{prox}_{r, \lambda \eta} (K - \eta \nabla f(K))). \) Then, for any \( Z \in \mathbb{R}^{m \times n} \),
\[
\begin{align*}
F(K^+) &\leq F(Z) + G(K)^T (K - Z) - \frac{m}{2} \| Z - K \|_F^2 \\
&\quad - \frac{\eta}{2} \| G(K) \|_F^2.
\end{align*}
\](14)

Proof. For \( K^+ = K - \eta G(K) \) with any \( 0 < \eta \) and any \( Z \in \mathbb{R}^{m \times n} \), we have
\[
r(K - \eta G(K))
\]
where (a) holds due to convexity of \( g \), (b) holds due to the property of subgradient on proximal operator. Next, for any \( 0 < \eta \leq \eta_{K,r}^\lambda \), \( K^+ \in B(K; \rho_K) \) holds from Lemma 7 and thus \( f(K) \) is locally smooth. Therefore
\[
\begin{align*}
f(K - \eta G(K)) &\leq f(K) - \text{Tr} \left( \nabla f(K)^T \eta G(K) \right) + \frac{L_K \eta^2}{2} \| G(K) \|_F^2 \\
&\leq f(K) - \text{Tr} \left( \nabla f(K)^T \eta G(K) \right) + \frac{\eta}{2} \| G(K) \|_F^2 \\
&\leq f(Z) - \text{Tr} \left( \nabla f(K)^T (Z - K) \right) - \frac{m}{2} \| Z - K \|_F^2 \\
&\quad - \text{Tr} \left( \nabla f(K)^T \eta G(K) \right) + \frac{\eta}{2} \| G(K) \|_F^2 \\
&\quad = f(Z) - \text{Tr} \left( \nabla f(K)^T (Z - K + \eta G(K)) \right) \\
&\quad - \frac{m}{2} \| Z - K \|_F^2 + \frac{\eta}{2} \| G(K) \|_F^2
\end{align*}
\]
where (c) holds due to \( L \)-smoothness for \( K^+ \in B(K; \rho_K) \), (d) holds by \( \eta \leq \frac{1}{L_K} \), (e) holds due to \( m \)-strongly convexity at \( K \). And note that Substituting \( Z = K \) in (15) is equivalent to linesearch criterion in Eq. (8) (in main paper), which will be satisfied for small enough stepsize \( \eta \) after linesearch iterations.

Adding two inequalities above gives
\[
\begin{align*}
F(K^+) &= f(K - \eta \nabla G(K)) + r(K - \eta G(K)) \\
&\leq f(Z) + \text{Tr} \left( \eta G(K)^T (K - Z) \right) \\
&\quad - \frac{m}{2} \| Z - K \|_F^2 - \frac{\eta}{2} \| G(K) \|_F^2.
\end{align*}
\](16)
**Proposition 2 (Proposition 1 restated).** Assume $A + BK$ is stable. For any stepsize $0 < \eta \leq \min\left(\frac{1}{L_K}, \eta_{K}^i\right)$ and next iterate $K^+ = \text{prox}_{\gamma(\cdot), \eta\lambda}(K - \eta\nabla f(K))$,

$$\rho(A + BK^+) < 1$$

(17)

$$F(K^+) \leq F(K) - \frac{1}{2\eta} \|K - K^+\|^2_F$$

(18)

holds.

**Proof.** From Lemma 7, (17) comes immediately from Lemma 8 in (Fazel et al., 2018). And applying $Z = K$ in Lemma 8 gives (18).

**Lemma 9 (Lemma 4 restated).** Assume that $\{K^i\}_{i=0, \ldots}$ is a stabilizing sequence and associated $\{f(K^i)\}_{i=0, \ldots}$ and $\{\|K^i - K^*\|_F\}_{i=0, \ldots}$ are decreasing sequences. Then, Lemma 7 holds for

$$\eta^{\lambda, r} = \begin{cases} \rho^L & r(K) = \|K\|_1 \\ \rho^L + \rho\min(n, m) & r(K) = \|K\|_2 \\ \frac{2\rho^L + 4\lambda\Delta}{\rho^L} & r(K) = \|K - K^\text{ref}\|_F^2 \end{cases}$$

(19)

where

$$\rho^L = 2\frac{F(K^0)}{\sigma_{\min}(Q)} \left( \|B^T\| \frac{F(K^0)}{\sigma_{\min}(\Sigma_0)} \|A\| + \left( \|R\| + \|B^T\| \frac{F(K^0)}{\sigma_{\min}(\Sigma_0)} \|B\| \right) (\Delta + \|K^*\|) \right),$$

$$\rho^L = \frac{\sigma_{\min}(\Sigma_0)^2}{8F(K^0)}\|B\|.$$ 

**Proof.** For the proof, we derive the global bound on $\|\nabla f(K^i)\| \leq \rho^L$ and $\rho_K \geq \rho^K$, then plug these into Lemma 7 to complete our claim. First, we utilize the derivation of the upperbound on $\|P(K^i)\|$ and $\|\Sigma(K^i)\|$ in (Fazel et al., 2018) under the assumption of decreasing sequence as follows,

$$\|P(K^i)\| \leq \frac{F(K^0)}{\sigma_{\min}(\Sigma_0)}, \quad \|\Sigma(K^i)\| \leq \frac{F(K^0)}{\sigma_{\min}(Q)}.$$ 

From this, we have

$$\rho_K = \frac{\sigma_{\min}(\Sigma_0)}{4\|\Sigma(K)\| (\|A + BK\| + 1)\|B\| \geq \frac{\sigma_{\min}(\Sigma_0)^2}{8F(K^0)}\|B\|}.$$ 

holds where we used the fact that $\|A + BK^i\| < 1$ and $\|\Sigma(K^i)\| \leq \frac{F(K^0)}{\sigma_{\min}(Q)}$. Now we complete the proof by also providing $\rho^L$.

where the last inequality holds due to $\|K\| \leq (\|K^*\| + \|K - K^*\|) \leq \|K^*\| + \Delta$.

**Proposition 3.** Let $\eta_i$ be the stepsize from backtracking linesearch at $i$-th iteration. After $N$ iterations, it converges to a stationary point $K^*$ satisfying

$$\min_{i=1, \ldots, N} \|G_{\eta_i}(K^i)\|_F^2 \leq \frac{2(F(K^0) - F^*)}{\eta_{\min}N}$$

where $G_{\eta_i}(K^i) \in \nabla f(K^i) + \partial\nabla f(K^i)$. Moreover,

$$\eta_{\min} = h_\eta \left( \frac{\sigma_{\min}(\Sigma_0), \sigma_{\min}(Q), 1}{\frac{1}{\|A\|} \frac{1}{\|B\|} \frac{1}{\|R\|} \frac{1}{\Delta} \frac{1}{\rho^L}}, \frac{1}{\rho^L} \right)$$

where $h_\eta$ is a function non-decreasing on each argument.

**Proof.** From Lemma 2,

$$F(K^{i+1}) \leq F(K^i) - \frac{\eta_i}{2} \|G_{\eta_i}(K^i)\|_F^2 \quad \forall i$$

Reordering terms and averaging over iterations $i = 1 \ldots N$ give

$$\frac{1}{N} \sum_{i=1}^N \|G_{\eta_i}(K^i)\|_F^2 \leq \frac{2}{N} \sum_{i=1}^N \frac{1}{\eta_i} (F(K^i) - F(K^{i+1})) \leq \frac{2(F(K^0) - F(K^*))}{\min_{i=1, \ldots, N} \eta_i N}.$$ 

And LHS is lower bounded by

$$\frac{1}{N} \sum_{i=1}^N \|G_{\eta_i}(K^i)\|_F^2 \geq \min_{i=1, \ldots, N} \|G_{\eta_i}(K^i)\|_F^2,$$
giving the desirable result. Moreover, it converges to the stationary point since \( \lim_{i \to \infty} G_{\eta_i}(K^*) = 0 \).

Now the remaining part is to bound the stepsize. Note that the stepsize \( \eta_i \) after linesearch satisfies
\[
\eta_i \geq \frac{1}{\beta} \min_i \left( \frac{1}{L_{K_i}}, \eta_{K_i}^r \right).
\]

First we bound \( \frac{1}{L_{K_i}} \) as follows,
\[
\frac{1}{L_{K_i}} = \frac{1}{4 \eta^2} \frac{\eta^2}{(\Sigma(K)\|R + B^T P(K)B\|)} \geq \frac{\min_i (\Sigma_0) \sigma_{\min}(Q)}{4 F(K^0)(\sigma_{\min}(Q)\|R\| + F(K^0)\|B\|)}.
\]

Next, about the bound on \( \eta_{K_i}^r \), we already have \( \eta_{K_i}^r \geq \eta^r \) from Lemma 9.

Note that both of bounds are proportional to \( \sigma_{\min}(\Sigma_0) \) and \( \sigma_{\min}(Q) \), and inverse-proportional to \( \|A\|, \|B\|, \|R\| \), \( \Delta \) and \( F(K^0) \).

Therefore
\[
\min_{i=1,\ldots} \eta_i \geq \eta_{\min} = h_\eta \left( \frac{\sigma_{\min}(\Sigma_0), \sigma_{\min}(Q), 1}{\Delta}, \frac{1}{\|A\| \|B\| \|R\| \Delta \cdot F(K^0)} \right)
\]

for some \( h_\eta \) that is non-decreasing on each argument.

**Theorem 3** (Theorem 1 restated). \( K^i \) from Algorithm 1 converges to the stationary point \( K^* \). Moreover, it converges linearly, i.e., after \( N \) iterations,
\[
\|K^N - K^*\|_F^2 \leq \left( 1 - \frac{1}{\kappa} \right)^N \|K^0 - K^*\|_F^2.
\]

Here \( \kappa = 1 / (\eta_{\min} \sigma_{\min}(\Sigma_0) \sigma_{\min}(R)) \) and \( \eta_{\min} = h_\eta \left( \frac{\sigma_{\min}(\Sigma_0), \sigma_{\min}(Q), 1}{\Delta}, \frac{1}{\|A\| \|B\| \|R\| \Delta \cdot F(K^0)} \right) \), (20)

for some non-decreasing function \( h_\eta \) on each argument.

**Proof.** Substituting \( Z = K^* \) in Lemma 8 gives,
\[
F(K^+) - F^* \
\leq \text{Tr} \left( G_{\eta}(K^T(K - K^*)) \right) - \frac{m}{2} \|K - K^*\|_F^2 - \frac{n}{2} \|G_{\eta}(K)\|_F^2 \
= \frac{1}{2\eta} \left( \|K - K^*\|_F^2 - \|K - K^* - \eta G_{\eta}(K)\|_F^2 \right) - \frac{m}{2} \|K - K^*\|_F^2 \
= \frac{1}{2\eta} \left( \|K - K^*\|_F^2 - \|K^+ - K^*\|_F^2 \right) - \frac{m}{2} \|K - K^*\|_F^2.
\]

Reordering terms gives
\[
\|K^+ - K^*\|_F^2 \leq \|K - K^*\|_F^2 \
- \left( 2\eta (F(K^+) - K^*) + mn \|K - K^*\|_F^2 \right) \leq (1 - m\eta) \|K - K^*\|_F^2
\]

where the last inequality holds due to \( F(K^+) - F^* \geq 0 \).

Therefore, after \( N \) iterations,
\[
\|K^N - K^*\|_F^2 \leq (1 - m\eta N) \cdots (1 - m\eta) \|K^0 - K^*\|_F^2 \leq (1 - m\eta_{\min})^N \|K^0 - K^*\|_F^2
\]

where \( \eta_{\min} \) is the same one in Proposition 3.

**Corollary 2.** Let \( K^* \) be the stationary point from Algorithm 1. Then, after \( N \) iterations
\[
N \geq \frac{2\kappa}{\epsilon} \log \left( \frac{\|K^0 - K^*\|_F}{\epsilon} \right),
\]

\[
\|K^N - K^*\|_F \leq \epsilon
\]

holds where \( \kappa = 1 / (\eta_{\min} \sigma_{\min}(\Sigma_0) \sigma_{\min}(R)) \) and \( \eta_{\min} \) in Eq. (20).

**Proof.** This is immediate from Theorem 3, using the inequality \( (1 - 1/\kappa)^N \leq e^{-N/\kappa} \) and by taking the logarithm.

**D. Proof for Convergence Analysis of Model-free S-PI**

**Lemma 10** (Lemma 30 in [Fazel et al., 2018]). There exists polynomials \( h_{N_{\text{tra}}}, h_H, h_r \) such that, when \( r < 1/h_r(1/\epsilon), N_{\text{tra}} \geq h_{N_{\text{tra}}}(n, 1/\epsilon, \frac{2}{\epsilon \sigma_{\min}^2(\Sigma_0)}) \) and \( H \geq h_H(n, 1/\epsilon) \), the gradient estimate \( \hat{\nabla} f(K) \) given in Eq. (13) of Algorithm 3 satisfies
\[
\|\hat{\nabla} f(K) - \nabla f(K)\|_F \leq \epsilon
\]

with high probability (at least \( 1 - (\epsilon/n)^n \)).
Theorem 4 (Theorem 2 restated). Suppose \( f(Κ^0) \) is finite, \( Σ_0 > 0 \), and that \( x_0 \sim D \) has norm bounded by \( L_\text{a} \) almost surely. Suppose the parameters in Algorithm 3 are chosen from

\[
(N_{\text{traj}}, H, 1/r) = h \left( \frac{1}{σ_{\text{min}}(Σ_0)σ_{\text{min}}(R)}, \frac{L^2}{σ_{\text{min}}(Σ_0)} \right),
\]

for some polynomials \( h \). Then, with the same stepsize in Eq. (20), Algorithm 3 converges to its stationary point \( Κ^* \) with high probability. In particular, there exist iteration \( N \) at most \( 4κ \log \left( \frac{||K^0 - Κ^*||_F}{ε} \right) \) such that \( ||Κ^N - Κ^*|| \leq ε \) with at least \( 1 - o(ε^{-1}) \) probability. Moreover, it converges linearly,

\[
||Κ^i - Κ^*||^2 \leq \left( 1 - \frac{1}{2κ} \right)^i ||Κ^0 - Κ^*||^2,
\]

for the iteration \( i = 1, \ldots, N \), where \( κ = ησ_{\text{min}}(Σ_0)σ_{\text{min}}(R) > 1 \).

**Proof.** Let \( ε \) be the error bound we want to obtain, i.e., \( ||Κ^N - Κ^*|| \leq ε \) where \( Κ^N \) is the policy from Algorithm 3 after \( N \) iterations.

For a notational simplicity, we denote \( Κ \leftarrow Κ^i \) and see the contraction of the proximal operator at \( i \)th iteration. First we use Lemma 10 to claim that, with high probability,

\[
||\nabla f(Κ) - \nabla f(K)||_F \leq αε \text{ for long enough numbers of trajectory } N_{\text{traj}} \text{ and horizon } H \text{ where } α \text{ is specified later.}
\]

Second, we bound the error after one iteration of approximated proximal gradient step at the policy \( Κ \), i.e., \( ||Κ' - Κ^+||_F \). Here let \( Κ' = \text{prox}(Κ - η∇f(Κ)) \) be the next iterate using approximate gradient \( ∇f(Κ) \) and \( Κ^+ = \text{prox}_{ι^c}(Κ - η∇f(K)) \) be the one using the exact gradient \( ∇f(K) \).

\[
||Κ' - Κ^+||_F = ||\text{prox}(Κ - η∇f(Κ)) - \text{prox}(Κ - η∇f(K))||_F \leq \left( ||Κ - η∇f(Κ) - (Κ - η∇f(K))||_F \right) = η||∇f(K) - ∇f(K)||_F \leq ηαε
\]

where we use the fact that proximal operator is non-expansive and \( ||\nabla f(Κ) - \nabla f(K)||_F \leq αε \) holds for proper parameter choices (the claim in the previous paragraph).

Third, we find the contractive upperbound after one itera-

Finally, we show the probability that this event occurs. Note that all randomness occur when estimating \( N \) gradient within \( αε \) error. From union bound, it occurs at least \( 1 - N(αε/n)^n \). And this is bounded below by

\[
1 - N(αε/n)^n \geq 1 - \left( 4κ \log \left( \frac{||Κ^0 - Κ^*||_F}{ε} \right) + 1 \right) (αε/n)^n \geq 1 - o(ε^n) = 1 - o(ε^{n-1}).
\]
Structured Policy Iteration for Linear Quadratic Regulator

E. Additional Experiments on Stepsize Sensitivity

In this section, we scrutinize the convergence behaviors of S-PI under some fixed stepsize. For a very small Laplacian system \((n, m) = (3, 3)\) with Lasso penalty \(\lambda = 3000\), we run S-PI over a wide range of stepsizes. For stepsize larger than \(3.7e^{-4}\), S-PI diverges and thus is run under stepsizes smaller than \(3.7e^{-4}\). Let \(K^{\min}\) be the policy where the objective value attains its minimum among overall iterates and \(K^*\) be the policy from S-PI with linesearch (non-fixed stepsize). Here the cardinality of the optimal policy is 3. For a fixed stepsizes in \([3.7e^{-5}, 3.7e^{-6}]\), S-PI converges to the optimal. In Figure 7, the objective value monotonically decreases and the policy converges to optimal one based on errors and cardinality. However, for smaller stepsize like \([3.7e^{-7}, 3.7e^{-8}, 3.7e^{-9}]\), Figure 8 shows that S-PI still converges but does not show monotonic behaviors nor converges to the optimal policy. These figures demonstrate the sensitivity of a stepsize when S-PI is used under a fixed stepsize, rather than linesearch. Like in Figure 8, the algorithm can be unstable under fixed stepsize because the next iterate \(K^+\) may not satisfy the stability condition \(\rho(A + BK^+) < 1\) and or are not guaranteed for a monotonic decrease. Moreover, this instability may lead to another stationary point even when the iterate falls in some stable policy region after certain iterations. This not only demonstrates the importance of linesearch due to its sensitivity on the stepsize, but may provide the evidence for why other policy gradient type of methods for LQR did not perform well in practice.

Figure 6. Convergence behavior of the Structured Policy Iteration (S-PI) under linesearch for Laplacian system of \((n, m) = (3, 3)\) over various \(\lambda\)s.

Figure 7. Convergence behavior of the Structured Policy Iteration (S-PI) over fixed stepsizes \([3.7e^{-5}, 3.7e^{-6}]\) for Laplacian system of \((n, m) = (3, 3)\) with \(\lambda = 3000\).
Figure 8. Convergence behavior of the Structured Policy Iteration (S-PI) over fixed stepsizes $[3.7 \times 10^{-7}, 3.7 \times 10^{-8}, 3.7 \times 10^{-9}]$ for Laplacian system of $(n, m) = (3, 3)$ with $\lambda = 3000$. 