Strong Self-Concordance and Sampling

Aditi Laddha
aladdha6@gatech.edu
Georgia Institute of Technology
Atlanta, Georgia, USA

Yin Tat Lee
yintat@uw.edu
University of Washington and
Microsoft Research
USA

Santosh Vempala
vempala@gatech.edu
Georgia Institute of Technology
Atlanta, Georgia, USA

ABSTRACT
Motivated by the Dikin walk, we develop aspects of the interior-point theory for sampling in high dimension. Specifically, we introduce the notions of strong self-concordance and symmetry for a barrier. These properties imply that the Dikin walk defined using a strongly self-concordant barrier with symmetry parameter \( \bar{\nu} \) mixes in \( \tilde{O}(n^2) \) steps from a warm start for a convex body in \( \mathbb{R}^n \). For many natural barriers, \( \tilde{\nu} \) is roughly bounded by \( \nu \), the standard self-concordance parameter. We also show that these properties hold for the Lee-Sidford barrier. As a consequence, we obtain the first walk that mixes in \( \tilde{O}(n^2) \) steps for an arbitrary polytope in \( \mathbb{R}^n \). Strong self-concordance for other convex bodies leads to an interesting (and unexpected) connection — for the universal and entropic barriers, it is implied by the KLS conjecture.

CCS CONCEPTS
• Theory of computation → Random walks and Markov chains; • Mathematics of computing → Markov-chain Monte Carlo convergence measures.

KEYWORDS
markov chains, sampling, polytopes, self-concordance

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1 INTRODUCTION
The interior-point method is one of the major successes of optimization, in theory and practice [10, 29, 33]. It has led to the currently asymptotically fastest algorithms for solving linear and semidefinite programs and is a popular method for the accurate solution of medium to large-sized instances. The results of Nesterov and Nemirovski [27] demonstrate that \( v = O(n) \) is possible for any convex set using their universal barrier, where \( v \) is the self-concordance parameter of the barrier. For linear programming with feasible region \( \{ x : Ax \geq b \} \), the simple logarithmic barrier

\[
g(x) = -\sum_i \ln((Ax - b)_i)\]

has \( v = O(m) \) for an \( m \times n \) constraint matrix \( A \), and is efficiently computable (the universal barrier is polyn- 

time to estimate, but requires the computation of volume of a convex body). Over the past decade, Lee and Sidford [12–14] introduced a barrier for linear programming that achieves \( v = O(n \log^{O(1)}(m)) \) while being efficiently computable. The interior-point method has also directly influenced the design of combinatorial algorithms, leading to faster methods for maxflow/mincut and other optimization problems [4, 11, 24, 25, 28, 31, 32].

Sampling convex bodies is a fundamental problem that has close connections to convex optimization. Indeed, convex optimization can be reduced to sampling [1]. The most general methods that lead to polynomial-time sampling algorithms are the ball walk and hit-and-run, both requiring only membership oracle access to the convex set being sampled. These methods are not affine-invariant, i.e., their complexity depends on the affine position of the convex set. A tight bound on their complexity is \( O^*(n^2 r^2 / r^2) \) where the convex body contains a ball of radius \( r \) and is mostly contained in a ball of radius \( R \) [8, 20, 21, 23]. The ratio \( R/r \) can be made \( O(\sqrt{n}) \) for any convex body by a suitable affine transformation. This effectively makes the complexity \( O^*(n^3) \). However, the rounding (e.g., by near-isotropic transformation) is an expensive step, and its current best complexity is \( O^*(n^4) \) [22]. Even for polytopes, this rounding/isotropic step takes \( O(mn^{4.5}) \) total time for a polytope with \( m \) inequalities using an improved amortized analysis of the per-step complexity [26].

Interior-point theory offers an alternative sampling method with no need for rounding. A convex barrier function, via its Hessian, naturally defines an ellipsoid centered at each interior point of a convex body. The Dikin ellipsoid, which is always contained in the body. The Dikin walk, at each step, picks a uniformly random point in the Dikin ellipsoid around the current point. To ensure a uniform stationary density, the new point is accepted with a probability that depends on the ratio of the volumes of the Dikin ellipsoids at the two points, see Algorithm 1 below. Kannan and Narayanan [9] showed that the mixing rate of this walk with the standard logarithmic barrier is \( O(mn) \) for a polytope in \( \mathbb{R}^n \) defined using \( m \) inequalities. Each step of the walk involves computing the determinant and can be done in time \( O(m^2 r^2/n^2) \), leading to an overall arithmetic complexity of \( O(m^2 n^2) \) (see also [30] for a shorter proof of a Gaussian variant). Using a different more continuous approach, where each step is the solution of an ODE (rather than a straight-line step), Lee and Vempala [17] showed that the Riemannian Hamiltonian Monte Carlo improves the mixing rate for polytopes to \( O(mn^{1/3}) \) while keeping the same per-step complexity. This leads to the following basic questions:

- What is the fastest possible mixing rate of a Dikin walk?
These are the natural analogies to the progress in optimization, where for the first, Nesterov and Nemirovski show a convergence rate to the optimum of $O(\sqrt{n})$, and for the second, Lee and Sidford show $\tilde{O}(\sqrt{n})$ for linear programming while maintaining efficiency.

These questions, in the context of sampling, lead to new challenges. Whereas for optimization, one step can be viewed as moving to the optimum of the objective in the current Dikin ellipsoid (a Newton step), for sampling, the next step is a random point in the Dikin ellipsoid; and since these ellipsoids have widely varying volumes, maintaining the correct stationary distribution takes some work.

To address these challenges, we use the symmetric self-concordance parameter $\bar{\nu}$. It is the smallest number such that for any point $x$ in a convex body $K$, with unit Dikin ellipsoid $E_x$, we have $E_x \subseteq K \cap (2x - K) \subseteq \sqrt{\bar{\nu}} E_x$. In general $\bar{\nu}$ can be as high as $n^2$ but for some important barriers, it is bounded as $O(\sqrt{\nu})$. This includes the logarithmic barrier, and, as we show, the Lee-Sidford(LS) barrier. This definition and parameter allows us to show that the isoperimetric (Cheeger) constant for the Dikin distance is asymptotically at least $1/\sqrt{\bar{\nu}}$.

We need a further, important refinement. The notion of self-concordance itself bounds the rate of change of the Hessian of the concordance itself bounds the rate of change of the Hessian of the log determinant function (by definition of the barrier), and strong self-concordance.

The classical universal barrier [27], the entropic barrier [2] and the canonical barrier [7]. While these barriers are not particularly efficient to evaluate, they are interesting because all of them achieve the best (or nearly best) possible self-concordance parameter values for arbitrary convex sets and convex cones (for the canonical barrier), and have played an important role in shaping the theory of interior-point methods for optimization. For the canonical barrier, the work of Hildebrand already establishes the convexity of the log determinant function (by definition of the barrier), and strong self-concordance [7]. For the entropic and universal barriers, we present an unexpected connection: the strong self-concordance is implied by the KLS isoperimetry conjecture! This suggests the possibility of more fruitful connections yet to be discovered using the notion of strong self-concordance.

### 1.1 Dikin Walk

The general Dikin walk is defined as follows. For a convex set $P$ with a positive definite matrix $H(u)$ for each point $u \in P$, let

$$E_u(r) = \{ x : (x - u)^\top H(u)(x - u) \leq r^2 \}.$$

#### Algorithm 1: DikinWalk

```plaintext
input : starting point $x_0$ in a polytope $P = \{ x : Ax \geq b \}$
output: $x_T$
Set $r = \frac{1}{\sqrt{12n}}$
for $t \leftarrow 1$ to $T$
do
$E_{x_t}$
Pick $y$ from $E_{x_t}(r)$
$x_t \leftarrow y$ with probability $\min \{ 1, \frac{\text{vol}(E_u(r))}{\text{vol}(E_{x_t}(r))} \}$
end
```

### 1.2 Strong Self-Concordance

We define some properties for matrix functions. Usually but not necessarily, these matrices come from the Hessian of some convex function.

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Table 1: The complexity of uniform polytope sampling from a warm start.

| Markov Chain | Mixing Rate | Per step cost |
|--------------|-------------|---------------|
| Ball Walk [8] | $n^2 R^2 / r^2$ | $mn$ |
| Hit-and-Run [21] | $n^2 R^2 / r^2$ | $mn$ |
| Dikin [9] | $mn$ | $mn^a - 1$ |
| RHMC [17] | $mn^2$ | $mn^a - 1$ |
| Geodesic Walk [16] | $mn^2$ | $mn^a - 1$ |
| John’s Walk [6] | $n^2$ | $mn^a - 1$ |
| Vaidya Walk [3] | $m^2 n^3$ | $mn^a - 1$ |
| Approximate John Walk [3] | $n^{a.5}$ | $mn^a - 1$ |

| Weighted Dikin (this paper) | $mn$ | $n^{2} \cdot nnz(A) + n^{4}$ |

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These entries are for general convex bodies presented by oracles, with $R/r$ measuring the roundness of the input body; this can be made $O(\sqrt{n})$ with a rounding procedure that takes $n^4$ steps (membership queries). After rounding, the amortized per-step complexity of the ball walk in a polytope is $\tilde{O}(m)$. 

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Definition 1 (Self-concordance). For any convex set $K \subseteq \mathbb{R}^n$, we call a matrix function $H : K \rightarrow \mathbb{R}^{n \times n}$ self-concordant if for any $x \in K$, we have

$$-2\|h\|_{H(x)} H(x) \leq \frac{d}{dt} H(x + th) \leq 2\|h\|_{H(x)} H(x).$$

Definition 2 ($\nu$-Symmetry). For any convex set $K \subseteq \mathbb{R}^n$, we call a matrix function $H : K \rightarrow \mathbb{R}^{n \times n}$ $\nu$-symmetric if for any $x \in K$, we have

$$E_x(1) \subseteq K \cap (2x - K) \subseteq E_x(\sqrt{\nu}).$$

The following lemma shows that self-concordant matrix functions also enjoy a similar regularity as the usual self-concordant functions.

Lemma 1.1. Given any self-concordant matrix function $H$ on $K \subseteq \mathbb{R}^n$, we define $\|e\|_2^2 = \nu^{-1} H(x) e$. Then, for any $x, y \in K$ with $\|x - y\|_2 < 1$, we have

$$(1 - \|x - y\|_2)^2 H(x) \leq H(y) \leq \frac{1}{(1 - \|x - y\|_2)^2} H(x).$$

Proof in A.1. Many natural barriers, including the logarithmic barrier and the LS-barrier, satisfy a much stronger condition than self-concordance, which we define here.

Definition 3 (Strong Self-Concordance). For any convex set $K \subseteq \mathbb{R}^n$, we say a matrix function $H : K \rightarrow \mathbb{R}^{n \times n}$ is strongly self-concordant if for any $x \in K$, we have

$$\|H(x)^{-1/2} DH(x)[h] H(x)^{-1/2}\|_F \leq 2\|h\|_x$$

where $DH(x)[h]$ is the directional derivative of $H$ at $x$ in the direction $h$.

Similar to Lemma 1.1, we have a global version of strong self-concordance.

Lemma 1.2. Given any strongly self-concordant matrix function $H$ on $K \subseteq \mathbb{R}^n$. For any $x, y \in K$ with $\|x - y\|_x < 1$, we have

$$\|H(x)^{-1/2} (H(y) - H(x)) H(x)^{-1/2}\|_F \leq \frac{\|x - y\|_x}{(1 - \|x - y\|_x)^2}.$$
Let $H(x)$ be the Hessian of the universal or entropic barriers. Then, we have

$$\left\| H(x)^{-1/2}DH(x) [h] H(x)^{-1/2} \right\|_F = O(\psi_n) \|h\|_x.$$  

In short, the universal and entropic barriers in $\mathbb{R}^n$ are strongly self-concordant up to a scaling factor depending on $\psi_n$.

In fact, our proof (see Section 5) shows that up to a logarithmic factor the strong self-concordance of these barriers is equivalent to the KLS conjecture.

## 2 MIXING WITH STRONG SELF-CONCORDANCE

To prove fast mixing, we will show that with a large probability, the Dikin ellipsoids at the current point and proposed next point have volumes within a constant factor, this would imply that a standard Metropolis filter succeeds with large probability and there is no "local" conductance bottleneck. For global convergence, the standard Metropolis filter succeeds with large probability and there is no “local” conductance bottleneck. For global convergence, the standard Metropolis filter succeeds with large probability and there is no “local” conductance bottleneck.

**Lemma 2.1.** For two points $x, y \in P$, with $\|x - y\|_x \leq \frac{1}{512\sqrt{n}}$, we have $d_{TV}(P_x, P_y) \leq \frac{1}{4}$.

**Proof.** Let $E(x, A)$ denote the uniform distribution over an ellipsoid centered at $x$ with covariance matrix $A$ and radius $r = \frac{1}{\sqrt{2}} r$. Then,

$$d_{TV}(P_x, P_y) \leq \frac{1}{2} \text{rej}_x + \frac{1}{2} \text{rej}_y + d_{TV}(E(x, H(x)), E(y, H(y)),$$

where $\text{rej}_x$ and $\text{rej}_y$ are the rejection probabilities at $x$ and $y$. We break the proof into 2 parts. First we bound the rejection probability at $x$. Consider the algorithm picks a point $z$ from $E_x(r)$. Let $f(z) = \ln \det H(z)$. The acceptance probability of the sample $z$ is

$$\min \left\{ 1, \frac{\text{vol}(E_x(r))}{\text{vol}(E_z(r))} \right\} = \min \left\{ 1, \frac{\det(H(z))}{\det(H(x))} \right\}. \quad (2)$$

By our assumption $f$ is a convex function, and hence

$$\ln \frac{\det(H(z))}{\det(H(x))} = f(z) - f(x) \geq \langle \nabla f(x), z - x \rangle. \quad (3)$$

$$\langle \nabla f(x), z - x \rangle = \langle H(x)^{-1/2} \nabla f(x), H(x)^{-1/2} (z - x) \rangle \quad (4)$$

where $z' = H(x)^{-1/2} z$ is sampled from a ball of radius $r$ centered at $x' = H(x)^{-1/2} x$, and hence we know that

$$\Pr(\|z' - x'\|_x \geq \epsilon) \geq 1 - e^{-n \epsilon^2/2}.$$  

In particular, with probability at least 0.99 in $z$, we have

$$\langle \nabla f(x), z - x \rangle \geq -4r \sqrt{n} \|H(x)^{-1/2} \nabla f(x)\|_2. \quad (5)$$

To compute $\|H(x)^{-1/2} \nabla f(x)\|_2$, it is easier to compute the directional derivative of $\nabla f$. Note that

$$\|H(x)^{-1/2} \nabla f(x)\|_2 = \max_{\|v\|_1 = 1} \left( H(x)^{-1/2} \nabla f(x) \right)^\top v = \max_{\|u\|_1 = 1} \text{Tr}(H(x)^{-1} DH(x)[H(x)^{-1/2} v]) = \max_{\|u\|_1 = 1} \text{Tr}(H(x)^{-1} DH(x)[u H(x)^{-1/2}])$$

$$\leq \max_{\|u\|_1 = 1} \sqrt{\|u\|_1 \|H(x)^{-1} DH(x)[u H(x)^{-1/2} \|_F}$$

$$\leq \max_{\|u\|_1 = 1} 2 \sqrt{n} \|u\|_x \leq 2 \sqrt{n}$$

where the first inequality follows from $\sum_{i=1}^n \lambda_i \leq \sqrt{n} \sum_{i=1}^n \lambda_i^2$ and the second inequality follows from the definition of strong self-concordance.

Combining (2), (3), (5) and (6), we see that with probability at least 0.99 in $z$, the acceptance probability of the sample $z$ is

$$\min \left\{ 1, \frac{\text{vol}(E_x(r))}{\text{vol}(E_z(r))} \right\} \geq e^{-4r} \geq 0.9922$$

where we used that $r = \frac{1}{\sqrt{2}}$. Hence, the rejection probability $\text{rej}_x$ (and similarly $\text{rej}_y$) satisfies

$$\text{rej}_x \leq 0.0039 \quad \text{and} \quad \text{rej}_y \leq 0.0039. \quad (6)$$

To bound the second term, note that $d_{TV}$ follows the triangle inequality. So, we can bound the second term in (1) as

$$d_{TV}(E(x, H(x)), E(y, H(y))) \leq d_{TV}(E(x, H(x)), E(y, H(x))) + d_{TV}(E(y, H(x)), E(y, H(y))), \quad (9)$$

By definition of $d_{TV}$,

$$d_{TV}(E(x, H(x)), E(y, H(y))) = \frac{1}{2} \frac{\text{vol}(E_x(r))}{\text{vol}(E_y(r))} \quad (10)$$

The first term is a ratio of volumes and hence is invariant under the transformation $z \to H(x)^{1/2} z$, after which it becomes the total variation distance between 2 balls of radius $r$ whose centers are at a distance at most $\frac{r}{\sqrt{n}}$. To bound this, we use lemma 3.2 from [6].

$$d_{TV}(E(x, H(x)), E(y, H(x))) \leq \frac{e}{e + 1} \quad (11)$$

Now, we bound $d_{TV}(E(y, H(x)), E(y, H(y)))$. Let $Y_x = \{z : (z - y) \top H(x)(z - y) \leq r^2\}$ and $Y_y = \{z : (z - y) \top H(y)(z - y) \leq r^2\}$. Then,

$$d_{TV}(E(y, H(x)), E(y, H(y))) = \frac{1}{2} \frac{\text{vol}(Y_x \setminus Y_y)}{\text{vol}(Y_y)} + \frac{1}{2} \frac{\text{vol}(Y_y \setminus Y_x)}{\text{vol}(Y_y)}$$

$$= 1 - \frac{1}{2} \frac{\text{vol}(Y_x \cap Y_y)}{\text{vol}(Y_y)} - \frac{1}{2} \frac{\text{vol}(Y_x \setminus Y_y)}{\text{vol}(Y_y)} \quad (12)$$

We bound the total variation distance by bounding the fraction of volume in the intersection of the ellipsoids having the same center.
Again, we can assume that $H(y) = I$ and that $y = 0$. Then, strong self-concordance and Lemma 1.2 show that
\[ ||I - H(x)^{-1}||_F \leq 2||x - y||_F \leq \frac{1}{256\sqrt{n}}. \] (14)

In particular, we have that
\[ \frac{255}{256}I \leq H(x)^{-1} \leq \frac{257}{256}I. \] (15)

We partition the inverse eigenvalues, $\{\lambda_i\}_{i \in [n]}$ of $H(x)$ into those with values at least 1 and the rest. Then consider the ellipsoid $K$ whose inverse eigenvalues are $\{1, \lambda_i\}$ along the eigenvectors of $H(x)$. This is contained in both $Y_x$ and $Y_y$. We will see that $\text{vol}(K)$ is a constant fraction of the volume of both $Y_x$ and $Y_y$. First, we compare $I$ and $Y_y$.

\[
\frac{\text{vol}(Y_x \cap Y_y)}{\text{vol}(Y_y)} \geq \frac{\text{vol}(I)}{\text{vol}(Y_y)} = \left(\prod_{i, \lambda_i < 1} \lambda_i\right)^{1/2} \geq \exp\left(-\sum_{i, \lambda_i < 1} (1 - \lambda_i)\right)
\]

where we used that $1 - x \geq \exp(-2x)$ for $0 \leq x \leq \frac{1}{2}$ and $\lambda_i \geq \frac{1}{2}$ (15). From the inequality (14), it follows that
\[
\sqrt{\sum_i (\lambda_i - 1)^2} \leq \frac{1}{256\sqrt{n}}.
\]

Therefore, $\sum_{i, \lambda_i < 1} |\lambda_i - 1| \leq \frac{1}{256}$. Putting it into (16), we have
\[
\frac{\text{vol}(Y_x \cap Y_y)}{\text{vol}(Y_y)} \geq \exp\left(-\sum_{i, \lambda_i < 1} (1 - \lambda_i)\right).
\]

Similarly, we have
\[
\frac{\text{vol}(Y_x \cap Y_y)}{\text{vol}(Y_x)} \geq \left(\prod_{i, \lambda_i > 1} \frac{1}{\lambda_i}\right)^{1/2} = \left(\prod_{i, \lambda_i > 1} \frac{1}{\lambda_i}\right)^{1/2} \geq \exp\left(-\sum_{i, \lambda_i > 1} (1 - \lambda_i)\right).
\]

Putting (17) and (18) into (13), we have
\[
dTV(E(y, H(x)), E(y, H(y))) \leq 1 - e^{-\frac{\pi}{2}} - e^{-\frac{\pi}{2}} - \frac{e}{2} + \frac{e}{2} + 1 \leq \frac{3}{4}.
\]

This distance enjoys the following isoperimetric inequality.

**Theorem 2.2 ([18]).** For any convex body $K$, and disjoint subsets $S_1, S_2$ of it, and $S_3 = K \setminus S_1 \setminus S_2$, we have
\[
\frac{\text{vol}(S_3)}{\text{vol}(K)} \geq d_K(S_1, S_2) \frac{\text{vol}(S_1)\text{vol}(S_2)}{\text{vol}(K)}.
\]

We now relate the cross-ratio distance to the ellipsoidal norm.

**Lemma 2.3.** For any $x, y \in K$, $d_K(x, y) \geq \frac{||x - y||_F}{\sqrt{p}}$.

**Proof.** Consider the Dikin ellipsoid at $x$. For the chord $[p, q]$ induced by $x, y$ with these points in the order $p, x, y, q$, suppose that $||p - x||_2 \leq ||y - q||_2$. Then by Lemma 1.3, $p \in K \cap (2x - K)$ and hence $||p - x||_x \leq \sqrt{n}$. Therefore,
\[
d_K(x, y) = \frac{||x - y||_2||p - q||_2}{||p - x||_2||y - q||_2} \geq \frac{||x - y||_2}{||p - x||_2} \geq \frac{||x - y||_x}{\sqrt{n}}.
\]

We can now prove the main conductance bound.

**Theorem 1.3.** The mixing rate of the Dikin walk for a $\bar{v}$-symmetric, strongly self-concordant matrix function with convex log determinant is $O(n\bar{v})$.

**Proof.** We follow the standard high-level outline [35]. Consider any measurable subset $S_1 \subseteq K$ and let $S_2 = K \setminus S_1$ be its complement. Define the points with low escape probability for these subsets as
\[
S'_x = \left\{ x \in S_1 : P_x(K \setminus S_1) < \frac{1}{8} \right\}
\]

and $S'_y = K \setminus S'_x \setminus S'_y$. Then, for any $u \in S'_x, v \in S'_y$, we have $dTV(P_u, P_v) > 1 - \frac{1}{4}$. Hence, by Lemma 2.1, we have $||u - v||_n \geq \frac{3126}{\sqrt{n}}$. Therefore, by Lemma 2.3,
\[
d_K(u, v) \geq \frac{1}{\sqrt{512n}} \cdot \sqrt{9}.
\]

We can now bound the conductance of $S_1$. We may assume that $\text{vol}(S'_x) \geq \text{vol}(S_1)/2$; otherwise, it immediately follows that the conductance of $S_1$ is $\Omega(1)$. Assuming this, we have
\[
\int_{S_1} P_x(S_2) dx \geq \int_{S'_x} \frac{1}{8} dx \geq \frac{1}{8} \text{vol}(S'_x) \geq \frac{1}{8} d_K(S'_x, S'_y) \frac{\text{vol}(S'_x)\text{vol}(S'_y)}{\text{vol}(P)}.
\]

It is well-known that the inverse squared conductance of a Markov Chain is a bound on its mixing rate, e.g., in the following form.

**Theorem 2.4.** [19] Let $Q_t$ be the distribution of the current point after $t$ steps of a Markov chain with stationary distribution $Q$ and conductance at least $\phi$, starting from initial distribution $Q_0$. Then, with $M = \sup_{A} \frac{Q(t)^2}{Q(t)A}$,
The LS matrix for a point $x$.  

The LS matrix is strongly self-concordant, i.e., for any $x_t \in P$ given by $x_t = x + th$ and $H_t = H(x_t)$, we have

$$
\|H_t^{-1/2} \left( \frac{d}{dt} H_t \right) H_t^{-1/2} \|_F \leq 2\|h\|_H_t.
$$

**Proof.** We redefine

$$
\Pi_t = A^T V_t A
$$

with $V_t = S_t^{-1} W_t^{-2/q} S_t^{-1}$. $P_t = \sqrt{\nu_t} A (A^T V_t A)^{-1} A^T \sqrt{\nu_t}$. Note that $V_t$ is a diagonal matrix and that $\Pi_t$ and $H_t$ are just off by a scaling factor. Hence, we have

$$
\|H_t^{-1/2} \left( \frac{d}{dt} H_t \right) H_t^{-1/2} \|_F^2 = \|H_t^{-1/2} \left( \frac{d}{dt} H_t \right) H_t^{-1/2} \|_F^2 \\
= Tr\left( \left( A^T V_t A \right)^{-1} A^T \left( \frac{d}{dt} V_t \right) A \right) \\
= Tr\left( P_t d\ln V_t \right)
$$

Note that $P_t^{(2)} \leq \Sigma_t$, by (20). Therefore,

$$
\|H_t^{-1/2} \left( \frac{d}{dt} H_t \right) H_t^{-1/2} \|_F^2 \leq \frac{d\ln \nu_t^T}{dt} \Sigma_t \frac{d\ln \nu_t}{dt} \\
= \sum_{i=1}^m \sigma_{t,i} \left( \frac{d\ln w_{t,i}}{dt} \right)^2 \\
\leq \sum_{i=1}^m \sigma_{t,i} \left( \frac{d\ln s_{t,i}}{dt} \right)^2 + \left( \frac{d\ln w_{t,i}}{dt} \right)^2 \\
= \sum_{i=1}^m \sigma_{t,i} \left( \frac{1}{s_{t,i}} \frac{ds_{t,i}}{dt} \right)^2 + \left( \frac{1}{w_{t,i}} \frac{dw_{t,i}}{dt} \right)^2
$$

where we used $s_{t,i} = \nu_t (21)$ in the second last equation and equations (23) and (24) for the last inequality.

Finally, (22) shows that $\nabla^2 \psi(x_t) \preceq (1 + q) A_t^T W_t A_t$. Since $0 \leq w_t = \sigma_t \leq 1$ by the property of leverage score, we have

$$
\nabla^2 \psi(x_t) \leq (1 + q) A_t^T W_t A_t \leq (1 + q) A_t^T W_t^{1-2/q} A_t = (1 + q) \Pi_t.
$$

Thus, $\|h\|^2_\Pi \leq (1 + q) \|h\|^2_{\Pi_t}$. Hence, we have

$$
\|H_t^{-1/2} \left( \frac{d}{dt} H_t \right) H_t^{-1/2} \|_F^2 \leq 4(1 + q^2) (1 + q) \|h\|^2_{\Pi_t} \leq 4\|h\|^2_{\Pi_t}
$$

where we used that $H_t = (1 + q^2)(1 + q) \Pi_t$.

**Lemma 3.3.** The LS-ellipsoid matrix has the following properties:

1. $\ln \det H(x)$ is convex.
2. $H$ is $\tilde{v}$-symmetric matrix function with $\tilde{v} = O(n \log^3 m)$. 

3. **Mixing Rate**

**Definition 6.** The LS matrix for a point $x \in P$ is defined as

$$
H(x) = (1 + q)(1 + q) \cdot A^T S_x^{-1} W_x^{-1/2} S_x^{-1/2} A.
$$

We establish the strong self-concordance of LS Matrix in the next lemma.
Proof. For any \( x \in \text{int}P \), (21) shows that
\[
\sum_{i} w_{x,i} = \sum_{i} \sigma_{x,i} \cdot \text{Tr} W_{x}^{-1/2} A_{x} W_{x}^{-1/2} A_{x}^{\top} = \sum_{i} (W_{x}^{-1/2} A_{x}^{\top})_{i} \text{Tr} W_{x}^{-1/2} A_{x} = n.
\]
Hence, the LS barrier can be restated as
\[
\psi(x) = \frac{1}{2} \ln(\text{det}(A_{x}^{-1} W_{x}^{-1/2} A_{x}^{\top})) - \frac{1}{2} \ln n
\]
where \( w_{x} \) is the maximizer of \( f(x, w) \). Since \( \psi(x) \) is convex, so is \( \ln \text{det}(H(x)) \).

Next, we prove that \( \psi = O(n \log^{3} m) \). For any \( x, y \in P \) and any \( y \in E_{x} \), \( (y - x)^{\top} A_{x} W_{x}^{-1/2} A_{x}^{\top} = \frac{1}{1 + q^{2} / (y - x)^{2}} \) and hence
\[
\|A_{x}(y - x)\|_{\infty}^{2} = \max_{i \in [m]} \sigma_{x,i} \leq \frac{1}{(1 + q^{2} / (y - x)^{2})} \max_{i \in [m]} \sigma_{x,i} = \frac{1}{1 + q^{2}} \max_{i \in [m]} \sigma_{x,i} = 1
\]
since \( w_{x,i} \leq 1 \). So, \( E_{x} \subseteq P \cap (2x - P) \) for all \( x \in P \).

For any \( y \in P \setminus (2x - P) \), we have \( \|A_{x}(y - x)\|_{\infty} \leq 1 \). Hence,
\[
(x - y)^{\top} H(x)(x - y) = \frac{m}{1 + q^{2}}(y - x)^{\top} A_{x}^{-1} S_{x}^{-2} W_{x}^{-1/2} A_{x}^{\top} A_{x}(y - x)
\]
\[
= \sum_{i=1}^{m} w_{x,i}^{1/2} (S_{x}^{1/2} A_{x}(x - y))^{2} \leq \sum_{i=1}^{m} w_{x,i}^{1/2} \|A_{x}(x - y)\|_{\infty}^{2}
\]
\[
\leq \sum_{i=1}^{m} \left( \frac{w_{x,i}^{1/2} (S_{x}^{1/2} A_{x}(x - y))^{2}}{w_{x,i}^{1/2}} \right) = m^{2} \|y - x\|_{Q}^{2} \leq m^{2} \|y - x\|^{2}.
\]

\[ \square \]

Lemma 3.2 and 3.3 imply that mixing time of Dikin walk with LS matrix is \( \tilde{O}(n^{2}) \) from a warm start. Implementing each step of this walk involves the following tasks:

1. Compute \( H(x) = A_{x}^{-1} H(x) A_{x}^{\top} \) for some vector \( v \).
2. Compute the ratio \( \text{det}(H(y^{-1} H(x))) \) for points \( x, y \).

Given \( w_{x}, w_{y} \), computing \( H(x) \), its inverse and its determinant can all be done in \( \tilde{O}(mn^{\omega-1}) \). \( w_{x} \) can be updated in \( \tilde{O}(mn^{\omega-1}) \) per step as shown in [14, Theorem 46]. Using this, each step of Dikin walk with LS Matrix can be implemented in time \( O(mn^{\omega-1}) \). This means that the total time to sample a polytope from a warm start is \( O(mn^{\omega+1}) \) as claimed in Theorem 1.4.

4. FAST IMPLEMENTATION OF DIKIN WALK

Lemma 4.1 (Strong Self-Concurrence). The matrix function \( H(x) = A_{x}^{-1} S_{x}^{-2} A_{x}^{\top} \) is the Hessian of the log barrier function \( \phi(x) = -\sum_{i=1}^{m} \log(A_{i}x - b_{i}) \), is strongly self-concordant.

Proof. Let \( x_{t} = x + th \) for some fixed vector \( h \). Let \( S_{t} = \text{Diag}(A_{x}^{-1} h) \), \( A_{t} = S_{t}^{-1} A_{t} \), \( P_{t} = A_{t}^{-1} A_{t}^{-1} A_{t}^{\top} \), \( \sigma_{t} = \text{diag}(P_{t}) \), \( \Sigma_{t} = \text{Diag}(\sigma_{t}) \), and \( P_{t}^{(2)} = P_{t} \circ P_{t} \). By [14, Lemma 47.2], \( P_{t}^{(2)} \preceq \Sigma_{t} \preceq 1 \).

We are now ready to prove strong self-concordance.

\[
\|H_{t}^{-1/2} (d dt) H_{t}^{-1/2} \|_{F}^{2}
\]
\[
= \text{Tr} H_{t}^{-1/2} (d dt) H_{t}^{-1/2} (d dt) H_{t}^{-1/2} \|_{F}^{2}
\]
\[
= \text{Tr} H_{t}^{-1/2} (d dt) P_{t} (d dt) H_{t}^{-1/2} \|_{F}^{2}
\]
\[
= \text{Tr} H_{t}^{-1/2} (d dt) P_{t}^{(2)} (d dt) H_{t}^{-1/2} \|_{F}^{2}
\]
\[
= \sum_{i=1}^{m} 4 \sigma_{t,i}^{2} (a_{i}^{\top} h)^{2} = 4 h^{\top} A_{x}^{\top} S_{x}^{-2} A_{x} h = 4 \|h\|_{Q}^{2}.
\]

The function \( \log \det A_{x}^{\top} S_{x}^{-2} A_{x} \) is called the volumetric barrier and is known to be convex.

Lemma 4.2 ([34, Lemma 3]). \( f(x) = \log \det A_{x}^{\top} S_{x}^{-2} A_{x} \) is a convex function in \( x \).

The main result of this section is to give a faster implementation of log barrier based Dikin Walk by noting that we can avoid computing \( H(x) \) explicitly or its inverse or determinant for the Dikin walk with log barrier. This resolves an open problem posed in [9, 13].

The main challenge is to avoid computing the determinant of \( H(x) \). Instead, an unbiased estimator of the ratio of two such determinants suffices. We reduce this, first to estimating a log-det, and then to an inverse maintenance problem in the next two lemmas.

To calculate rejection probability for the Dikin Walk, we calculate an unbiased estimator of \( \frac{\text{det}(H(x))}{\text{det}(H(y))} \). We first find an unbiased estimator, \( Y \) of the term \( \log \text{det}(H(x)) - \log \text{det}(H(y)) \) which can be calculated in \( \tilde{O}(mnA + n^{2}) \) time using lemma 4.4. We then find an unbiased estimator, \( X \) of the determinant of \( H(x) \) using lemma 4.3 which describes an algorithm to find an unbiased estimator of a value \( r \) given access to an unbiased estimator of \( \log r \).

Lemma 4.3 (Determinant). Given a random variable \( Y \) with \( \mathbb{E}(Y) = \log r \), the random variable \( X \) defined as
\[
X = e \cdot \prod_{j=1}^{i} Y_{j} \text{ with probability } \frac{1}{e \cdot i!}
\]
with \( Y_{j} \) being i.i.d. copies of \( Y \) has \( \mathbb{E}(X) = r \).

Proof. We know that
\[
r = \sum_{i=0}^{\infty} \frac{(\log(r))^{i}}{i!}.
\]
Using \( X = e \cdot \prod_{j=1}^{i} Y_{j} \) with probability \( \frac{1}{e \cdot i!} \), where \( Y_{j} \) are i.i.d. random variables with \( \mathbb{E}(Y_{j}) = \log r \). Then, \( \mathbb{E}[X] = \sum_{i=0}^{\infty} \frac{\mathbb{E}(Y_{j})^{i}}{i!} = e^{\log(r)} = r. \)

\[ \square \]
Lemma 4.4 (Log Determinant). Define $H(t) = A^T A + t(A^T W A - A^T A)$. Let $v \sim N(0, I)$ and $t$ be uniform in $[0, 1]$ and

$$Y = v^T H(t)^{-1} A^T (H - I) A v + \log \det A^T A.$$  

Then, $E(Y) = \log \det A^T W A$.

**Proof.** We have

$$\log \det(H(1)) - \log \det(A^T A) = \int_0^1 d \log \det(H(t)) dt = \int_0^1 \text{Tr}(H(t)^{-1} dH(t) dt) = \int_0^1 \text{Tr}(H(t)^{-1} A^T (H - I) A) dt$$

$$= \mathbb{E}_{v \sim N(0, I)} [v^T \int_0^1 \text{Tr}(H(t)^{-1} A^T (H - I) A) dt \cdot v] = \int_0^1 \mathbb{E}_{v \sim N(0, I)} [v^T H(t)^{-1} A^T (H - I) A v] dt$$

Note that given $H(t)^{-1}$, we can estimate the last expression as the sum of $\mathbb{E}_{v \sim N(0, I)} [v^T H(t)^{-1} A^T (H - I) A v]$. Maintaining $H(t)^{-1}$ reduces to the inverse maintainence problem for $H$. It is shown in [13] that a matrix inverse can be maintained efficiently in the following sense. Suppose we have a sequence of matrices of the form $A^T D^{(k)} A$ where each $D^{(k)}$ is a slowly-changing diagonal matrix. Then for each matrix in the sequence, its inverse times any given vector $v$ can be computed in time $O(nz(A) + n^2)$. We use $W = S x^2 S^2 y^2$ to calculate as unbiased estimate of $\log \det H(x) - \log \det H(y)$.

**Lemma 4.5** ([13, Theorem 13]). Suppose that a sequence of matrices $A^T D^{(k)} A$ for the inverse maintenance problem satisfies the

$$\sum_i \left( \frac{d_i^{(k+1)} - d_i^{(k)}}{d_i^{(k)}} \right)^2 = O(1).$$

Then there is an algorithm that with high probability maintains an $O(nz(A) + n^2)$-time linear system solver for $r$ rounds in total time $O(r(nz(A) + n^2))$.

We note that the condition $\sum_i \left( \frac{d_i^{(k+1)} - d_i^{(k)}}{d_i^{(k)}} \right)^2 = O(1)$ is satisfied since

$$\sum_i \left( \frac{d_i^{(k+1)} - d_i^{(k)}}{d_i^{(k)}} \right)^2 \leq \sum_i \left( \frac{(s_i^{(k+1)})^2 - (s_i^{(k)})^2}{(s_i^{(k)})^2} \right)^2 \leq O \left( \sum_i \left( \frac{s_i^{(k+1)} - s_i^{(k)}}{s_i^{(k)}} \right)^2 \right) = O \left( \frac{\|x^{(k+1)} - x^{(k)}\|^2}{s_i^{(k)}} \right).$$

Putting these together we have the following unbiased estimator for $\sqrt{\det H(x)} / \det H(y)$:

Compute $X = \sum_{j=1}^r Y_j$ with probability $\frac{1}{e - t}$ where each $Y_j$ is an i.i.d. sample generated as follows:

1. Pick $v \sim N(0, I)$ and $t$ uniformly in $[0, 1]$.
2. Set $W = S x^2 S^2 y^2$.
3. Compute $Y = v^T H(t)^{-1} A^T (H(1) - I) A v$ where $H(t) = A^T (I + t(W - I)) A$ using efficient inverse maintainence.

We need one more trick. In the algorithm, at each step we need to compute $\min \left\{ 1, \frac{\det(H_2)}{\det(H_1)} \right\}$. While we can approximate the ratio inside the min, this might make the overall probability incorrect due to the min function not being smooth. So instead we propose a smoother filter. This might have other applications.

**Lemma 4.6** (Smooth Metropolis filter). Let the probability of selecting the state $y$ from the state $x$ of an ergodic Markov chain be $p(x \to y)$. Then accepting the step $x \to y$ with probability $p(x \to y) / p(y \to x)$ gives the uniform stationary distribution.

**Proof.** Let $\hat{p}(x \to y)$ be the probability of taking a step from $x$ to $y$. Then, $\hat{p}$ satisfies detailed balance.

$$\hat{p}(x \to y) = p(x \to y) \cdot \frac{p(y \to x)}{p(y \to x) + p(x \to y)} = \frac{p(x \to y) p(y \to x)}{p(y \to x) + p(x \to y)} = p(y \to x) \cdot \frac{p(x \to y)}{p(y \to x) + p(x \to y)} = \hat{p}(y \to x)$$

So, $\hat{p}(x \to y) = \hat{p}(y \to x)$ for all $x$ and $y$. Hence the stationary distribution of this Markov Chain is uniform.

For the Dikin walk $\frac{p(y \to x)}{p(x \to y)} = \sqrt{\frac{\det(H_2)}{\det(H_1)}}$. Note that the rejection probability function $\frac{p(y \to x)}{p(y \to x) + p(x \to y)} = \frac{\det(H_2)}{\det(H_1)} + 1$ is increasing in $p(y \to x) / p(x \to y)$. As Dikin barrier is strongly self-concordant (Lemma 4.1) and by (7), we get that with probability at least 0.99, for $y$ randomly drawn from $E' \left( \frac{\det(H_2)}{\det(H_1)} \right)$, we have $\frac{\det(H_2)}{\det(H_1)} \geq 0.9922$ from equation (7). Hence, the probability of not rejecting at each step at least 0.498 with large probability.

**Proof of Theorem 1.5.** Implementing Dikin walk requires maintaining matrices $H_r = A^T S_{\mu} A$ corresponding to point $x_r$. 4.5 shows that this can be done in $O(n^{a_2} + r(nz(A) + n^2))$ time where $r$ is the number of steps in the chain. Additionally, each step requires calculating the rejection probability which is a smooth function in $\det(H_r)$ and hence can be calculated in $O(nz(A) + n^2)$ amortized time using lemmas 4.3 and 4.4.

5 STRONG SELF-CONCORDANCE OF OTHER BARRIERS

Here we analyze the strong self-concordance of the universal and entropic barriers.
Proof of Lemma 1.6. The entropic barrier is the dual of
\[ f(\theta) = \log(\int_{x \in K} \exp(\theta^T x) dx). \]
Its first three derivatives are the moments [2]:
\[ Df(\theta)[h_1] = \int_{x \in K} x^T h_1 \exp(\theta^T x) dx \]
\[ = E_{x \sim p_\theta} x^T h_1. \]
where \( p_\theta \) is the corresponding exponential distribution with support \( K \).
\[ D^2 f(\theta)[h_1, h_2] = \int_{x \in K} x^T h_1 x^T h_2 \exp(\theta^T x) dx \]
\[ = \prod_{i=1}^2 \int_{x \in K} x^T h_i \exp(\theta^T x) dx \]
\[ = E_{x \sim p_\theta} x^T h_1 - h_1^T \mu \mu^T h_1 \]
\[ = E_{x \sim p_\theta} (x - \mu)^T h_1 \cdot (x - \mu)^T h_2. \]
Next, we note that
\[ Df[h] = D \int_{x \in K} x \exp(\theta^T x) dx \]
\[ = \int_{x \in K} x x^T h \exp(\theta^T x) dx \]
\[ = \int_{x \in K} x \exp(\theta^T x) dx \int_{x \in K} x^T h \exp(\theta^T x) dx \]
\[ = E_{x \sim p_\theta} x x^T h - \mu \mu^T h \]
\[ = E_{y \sim p_\theta} (y - \mu)^T h. \]
So, we have
\[ D^3 f(\theta)[h_1, h_2, h_3] = E_{x \sim p_\theta} (y - \mu)^T (y - \mu)^T h_3 \cdot (x - \mu)^T h_1 \cdot (x - \mu)^T h_2 \]
\[ + E_{x \sim p_\theta} (y - \mu)^T h_1 \cdot (x - \mu)^T h_3 \cdot (x - \mu)^T h_2 \]
\[ + E_{x \sim p_\theta} (y - \mu)^T h_1 \cdot (x - \mu)^T h_2 \cdot (x - \mu)^T h_3 \]
\[ = E_{x \sim p_\theta} (x - \mu)^T h_1 \cdot (x - \mu)^T h_2 \cdot (x - \mu)^T h_3. \]
By [27, (2.15)], we have that
\[ D^2 f^*(x_0)[h_1, h_2] = h_1^T \nabla^2 f(\theta)^{-1} h_2 \]
and
\[ D^3 f^*(x_0)[h_1, h_2, h_3] = -D^2 f(\theta)[\nabla^2 f(\theta)^{-1} h_1, \nabla^2 f(\theta)^{-1} h_2, \nabla^2 f(\theta)^{-1} h_3] \]
where \( x_0 = \nabla f(\theta) \). Hence, we have
\[ \nabla^2 f^*(x_0)^{-\frac{1}{2}} D^3 f^*(x_0)[h] \nabla^2 f^*(x_0)^{-\frac{1}{2}} \]
\[ = E_{x \sim p_\theta} \nabla^2 f(\theta)^{-\frac{1}{2}} (x - \mu)^T \nabla^2 f(\theta)^{-\frac{1}{2}} (x - \mu)^T \]
\[ \cdot E_{x \sim p_\theta} \nabla^2 f(\theta)^{-\frac{1}{2}} h \]
\[ = E_{x \sim p_\theta} x x^T \cdot x \nabla^2 f(\theta)^{-\frac{1}{2}} h. \]
where \( x \sim p_\theta \) and \( \tilde{p}_\theta \) is the distribution given by \( \nabla^2 f(\theta)^{-\frac{1}{2}} (x - \mu) \).
Note that \( \tilde{p}_\theta \) is isotropic and [5, Fact 6.1] shows that
\[ \max_{\|h\|_2=1} \left\| E_{x \sim \tilde{p}_\theta} x x^T (x^T h) \right\|_F = O(\psi_n). \]
Hence, we have that
\[ \left\| \nabla^2 f^*(x_0)^{-\frac{1}{2}} D^3 f^*(x_0)[h] \nabla^2 f^*(x_0)^{-\frac{1}{2}} \right\|_F \]
\[ = O(\psi_n) \left\| \nabla^2 f^*(x_0)^{-\frac{1}{2}} h \right\|_2 = O(\psi_n) \|h\|_2. \]
This proves the lemma for the entropic barrier (recall that the entropic barrier is \( f^* \) instead of \( f \)).
For the universal barrier, first we recall that the polar of a convex set \( K \) is \( K^\circ(x) = \{ z : z^T (y - x) \leq 1 \ \forall y \in K \} \) and the barrier function is
\[ \Phi(x) = \log \text{vol}(K^\circ(x)). \]
Its derivatives have the following identities [27, Page 52]. Here the random point \( y \) is drawn uniformly from the polar \( K^\circ(x) \).
\[ \nabla^2 \Phi(x) = (n + 1)(n + 1) \mathbb{E} y y^T - (n + 1) \mathbb{E} y \mathbb{E} y^T, \]
\[ D \nabla^2 \Phi(x)[h] = -(n + 1)(n + 1) \mathbb{E} y y^T (y - h)^T \]
\[ + \mathbb{E} y (y - h)^T (y - h) \cdot \mathbb{E} y^T \]
\[ - 2(n + 1) \mathbb{E} y y^T \cdot \mathbb{E} y^T. \]
Let \( \mu = \mathbb{E} y \), we can re-write the derivatives as follows:
\[ \nabla^2 \Phi(x) = (n + 1)(n + 1) \mathbb{E} (y - \mu) (y - \mu)^T + (n + 1) \mathbb{E} \mu \mu^T, \]
\[ D \nabla^2 \Phi(x)[h] = -(n + 1)(n + 1) \mathbb{E} (y - \mu) (y - \mu)^T h \]
\[ + \mathbb{E} (y - \mu) (y - h) h^T + \mathbb{E} (y - \mu) (y - h) \cdot \mathbb{E} \mu \mu^T \]
\[ - 2(n + 1) \mathbb{E} (y - \mu) (y - h) \cdot \mathbb{E} \mu \mu^T. \]
Without loss of generality, we assume \( \nabla^2 \Phi(x) = I \). Then, we have
\[ (n + 1)(n + 1) \mathbb{E} (y - \mu) (y - \mu)^T \leq I \quad \text{and} \quad (n + 1) \mu \mu^T \leq I. \]
For the first term, (25) shows that
\[ \left\| (n + 1)(n + 1) \mathbb{E} (y - \mu) (y - \mu)^T (y - h)^T \right\|_F = O(\psi_n). \]
The Frobenius norm of the next three terms are bounded by
\[ 2 \| \mu \mu^T \|_F \| (n + 1)(n + 1) \mathbb{E} (y - \mu) (y - \mu)^T \|_F \leq 2 \sqrt{n} \| \mu \| \leq 2. \]
and so is the last term:
\[ 2 \| (n + 1) \mu \mu^T \|_F \| \mu \| \leq 2. \]
\[ \Box \]
To conclude this section, we remark that the universal and entropic barriers do not satisfy our symmetry condition. Consider a rotational cone \( C = \{ x : \sum_{i=1}^n x_i^2 \leq x_i^2, 0 \leq x_i \leq 1 \} \) and any point \( x = (x_1, 0, \ldots, 0) \). Then symmetric body around \( x \), namely \( K = C \cap (x - C) \) has the property that (a) the John ellipsoid satisfies \( E \subseteq K \subseteq \sqrt{n} C \) (as it does for any symmetric convex body) and (b) the inertia ellipsoid has a sandwiching ratio of \( n \), proving that \( \hat{\gamma} \geq n = \Omega(n^2) \). For the entropic barrier, we have a similar result because multiplying the indicator function of this symmetric convex body with an exponential function of the form \( e^{-c x^2} \) still has the same property for the inertia ellipsoid. This example highlights
the advantages of barriers with John-like ellipsoids (log barrier, LS barrier) vs Inertia-like ellipsoids (universal, entropic).

A PROOFS

A.1 Proof of Lemma 1.1

Proof. Let $h = y - x, x_t = x + th$ and $\phi(t) = h^T H(x_t) h$. Then,

$$\|\phi'(t)\| = \left| h^T \frac{d}{dt} H(x_t) h \right| \leq 2\|h\|^2_{x_t} = 2\phi(t)^{3/2}.$$  

Hence, we have $\left| \frac{d}{dt} \frac{1}{\sqrt{\phi(t)}} \right| \leq 1$. Therefore, $\sqrt{\phi(t)} \geq \frac{1}{(1 - t \sqrt{\phi(0)})^2}$ and,

$$\phi(t) \leq \frac{\phi(0)}{(1 - t \sqrt{\phi(0)})^2}.$$ \hfill (26)

Now we fix any $\sigma$ and define $\psi(t) = \sigma^T H(x_t) \sigma$. Then,

$$\|\psi'(t)\| = \sigma^T \frac{d}{dt} H(x_t) \sigma \leq 2\|\sigma\| \|x_t\|_{x_t}^2 = 2\phi(t) \psi(t).$$

Using (26) at the end, we have

$$\left| \frac{d}{dt} \ln \psi(t) \right| \leq \frac{2\sqrt{\phi(0)}}{(1 - t \sqrt{\phi(0)})}.$$  

Integrating both sides from 0 to 1,

$$\ln \frac{\psi(1)}{\psi(0)} \leq \int_0^1 \frac{2\sqrt{\phi(0)}}{(1 - t \sqrt{\phi(0)})} dt = 2 \ln \left( \frac{1}{1 - \sqrt{\phi(0)}} \right).$$

The result follows from this with $\psi(1) = \sigma^T H(y) \sigma, \psi(0) = \sigma^T H(x) \sigma$, and $\phi(0) = \|x - y\|^2_{x_t}$. \hfill $\square$

A.2 Proof of Lemma 1.2

Proof. Let $x_t = (1 - t)x + ty$. Then, we have

$$\|H(x)^{-\frac{1}{2}}(H(y) - H(x))H(x)^{-\frac{1}{2}}\|_F \leq \int_0^1 \|H(x)^{-\frac{1}{2}} \frac{d}{dt} H(x_t) H(x)^{-\frac{1}{2}}\|_F dt.$$  

We note that $H$ is self-concordant. Hence, Lemma 1.1 shows that

$$\frac{d}{dt} H(x_t) H(x)^{-\frac{1}{2}} = \text{Tr}(H(x)^{-1} \frac{d}{dt} H(x_t)) \leq \frac{1}{(1 - \|x - x_t\|_x^2)} \text{Tr}(H(x_t)^{-1} \frac{d}{dt} H(x_t)) \leq \frac{1}{4(1 - \|x - x_t\|_x^2)} \|x - x_t\|_x^2.$$  

where we used the strong self-concordance in the second inequality and Lemma 1.1 again for the last inequality. Hence,

$$\|H(x)^{-\frac{1}{2}}(H(y) - H(x))H(x)^{-\frac{1}{2}}\|_F \leq \int_0^1 \frac{2\|x - x_t\|_x}{(1 - \|x - x_t\|_x^2)} dt = \int_0^1 \frac{2t\|x - y\|_x}{(1 - t\|x - y\|_x^2)} dt = \frac{\|x - y\|_x}{(1 - \|x - y\|_x^2)^2}.$$  

$\Box$

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