A J-Symmetric Quasi-Newton Method for Minimax Problems

Azam Asl∗ Haihao Lu† Jinwen Yang‡

January 20, 2023

Abstract

Minimax problems have gained tremendous attentions across the optimization and machine learning community recently. In this paper, we introduce a new quasi-Newton method for the minimax problems, which we call J-symmetric quasi-Newton method. The method is obtained by exploiting the J-symmetric structure of the second-order derivative of the objective function in minimax problem. We show that the Hessian estimation (as well as its inverse) can be updated by a rank-2 operation, and it turns out that the update rule is a natural generalization of the classic Powell symmetric Broyden (PSB) method from minimization problems to minimax problems. In theory, we show that our proposed quasi-Newton algorithm enjoys local Q-superlinear convergence to a desirable solution under standard regularity conditions. Furthermore, we introduce a trust-region variant of the algorithm that enjoys global R-superlinear convergence. Finally, we present numerical experiments that verify our theory and show the effectiveness of our proposed algorithms compared to Broyden’s method and the extragradient method on three classes of minimax problems.

1 Introduction

Our problem of interest in this paper is the minimax problem (a.k.a. saddle-point problem)

\[
\min_{x \in \mathbb{R}^n} \max_{w \in \mathbb{R}^m} L(x, w),
\]

where \( L(x, w) \) is a smooth objective in both \( x \) and \( w \), and we call \( x \) the primal variable and \( w \) the dual variable. Minimax problem is one of the most important classes of optimization problems, with a long research history and wide applications. The earliest motivation for minimax problems may come from the Lagrangian form of constrained optimization problems; see [10] and the references therein. Another major application of minimax problem is zero sum games [55]. More recently, minimax problem [1] has regained significant attentions across the optimization and machine learning communities, mainly due to their applications in machine learning, such as generative adversarial networks (GANs) [36], reinforcement learning [20], robust training [46], image processing [18], and applications in classic constrained optimization, such as linear programming [3].

Here, we develop a quasi-Newton method for the minimax problem [1]. Quasi-Newton method is a successful optimization method for minimization problems [53, Chapter 6]. While Newton’s method enjoys the fast local quadratic convergence, the iteration cost to access the Hessian and to solve the linear equation can be

*University of Chicago Booth School of Business.
†University of Chicago Booth School of Business.
‡University of Chicago, Department of Statistics.
prohibitive when solving large instances. Instead, quasi-Newton method constructs an approximate Hessian (more often constructs an approximate inverse Hessian) and updates it with a low-rank operation at each iteration, which can significantly reduce the iteration cost. Under proper regularity conditions, one can show that the quasi-Newton method has local superlinear convergence or global linear convergence. Some famous quasi-Newton updates for minimization problems include BFGS formula \[13\, 28\, 35\, 62\], DFP formula \[22\, 29\], PSB formula \[58\], etc. The low cost-per-iteration and superlinear eventual convergence make the quasi-Newton method a highly efficient algorithm. It is widely used in practice and is listed as one of the ten algorithms with the greatest impact on the development and practice of science and engineering in the early 21st century \[1\].

Surprisingly, there has been very limited research on quasi-Newton methods for minimax problems. As a special case of nonlinear equations or as a special case of variational inequalities, one can adapt quasi-Newton methods for these problems to solve minimax problems \[1\]. In particular, Broyden’s (“good” or “bad”) methods \[12\] are quasi-Newton methods for solving generic nonlinear equations, and we can use them to solve the KKT system of \[1\]. In the 1990s, Burke and Qian proposed a variable metric proximal point method for monotone variational inequality \[16\, 15\], where they effectively introduced a proximal point variant of quasi-Newton method and used Broyden’s formula to update the second-order term. Broyden’s method and Burke and Qian’s method target at a much larger class of problems, and do not utilize the structure of minimax problems. In contrast, in this paper, we propose a new quasi-Newton method specialized for minimax problems that utilizes the structure of the second-order derivative of minimax problems. The utilization of such structures has the following advantages compared to existing quasi-Newton methods and first-order methods:

- Many classic quasi-Newton methods, such as the BFGS formula and the DFP formula, target minimization problems and construct symmetric and positive definite approximations of Hessian. These methods do not directly work for minimax problems, where the second-order derivative is no longer symmetric.
- Broyden’s formula targets at finding root of nonlinear equations and does not require any structure on the Jacobian estimation. While it is very general, it ignores the meaningful information of the Jacobian structure in minimax problems, and it is numerically unstable even when solving simple bilinear minimax problems (as shown in Section \[5\]). Furthermore, it is unclear how to properly initialize the Jacobian estimation of Broyden’s method for minimax problems, which may lead to numerical issues.
- Compared with first-order methods, such as EGM, quasi-Newton method enjoys a local superlinear convergence rate and the convergence speed does not heavily rely on the condition number of the problem.

Throughout the paper, we assume the objective function \(L(x, w)\) is third-order differentiable. For notational convenience, we denote \(z = (x, w) \in \mathbb{R}^{m+n}\) as the primal-dual solution pair, \(F(z) = [\nabla_x L(x, w), -\nabla_w L(x, w)]\) as the gradient (more precisely gradient for the primal and negative gradient for the dual) of \(L(x, w)\). \(F(z)\) is the cornerstone of first-order methods for minimax problems. For example, the gradient descent ascent (GDA) method has an iteration update \(z_{k+1} = z_k - sF(z_k)\), the proximal point method (PPM) has an iteration update \(z_{k+1} = z_k - sF(z_{k+1})\), and the extragradient method (EGM) has an iteration update \(z'_k = z_k - sF(z_k), z_{k+1} = z_k - sF(z'_k)\).

When turning to second-order methods, we denote

\[
\nabla F(z) = \begin{bmatrix}
\nabla_{xx} L(x, w) & \nabla_{xw} L(x, w) \\
-\nabla_{wx} L(x, w)^T & -\nabla_{ww} L(x, w)
\end{bmatrix}
\]

(2)
as the Jacobian of $F(z)$. Then the standard Newton’s method has an iteration update

$$z_{k+1} = z_k - \nabla F(z_k)^{-1} F(z_k).$$

We here focus on quasi-Newton method with an iteration update

$$z_{k+1} = z_k - B_k^{-1} F(z_k),$$

where $B_k$ is an approximation of $\nabla F(z_k)$. A key observation is that $\nabla F(z)$ defined in (2) is symmetric on the main diagonal terms and skew-symmetric on the anti-diagonal terms. This type of matrix is called $J$-symmetric in the related literature [45]. A $J$-symmetric matrix has many desirable numerical properties, see, for example, [8] Theorems 3.6 and 3.7 and [7] Lemma 1.1. $J$-symmetric matrix naturally appears and has been used in numerical analysis and applied mathematics. For example, [7] introduces a $J$-symmetric system as a preconditioner for Krylov subspace methods for solving nonlinear equations. [63] uses $J$-symmetric matrices as preconditioner when solving discrete Navier-Stokes equations in incompressible fluid mechanics.

When the minimax problem is convex-concave, $\nabla F(z)$ is $J$-Symmetric. Similar to the fact that positive semidefinite Hessian is the cornerstone of BFGS method for solving a minimization problems, the $J$-symmetric structure is the cornerstone of our quasi-Newton update for solving minimax problems, and the utilization of the $J$-symmetric structure is the major novelty of our approach over existing literature.

The major contributions of our work can be summarized as follows:

- We introduce a new quasi-Newton update for minimax problems that comes from the $J$-symmetric structure of the Jacobian of the minimax objective. We show that we can efficiently update the Jacobian estimation as well as its inverse in our method via a rank-2 update. It turns out the update rule is a natural generalization of Powell’s symmetric Broyden (PSB) update from minimization problems to minimax problems.

- We prove that the proposed unit-step quasi-Newton method enjoys local Q-superlinear convergence towards a stationary point of the minimax problem via the bounded deterioration technique. Furthermore, we propose a trust-region variant of the proposed quasi-Newton method and prove its global R-superlinear convergence. The convergence results do not require the convexity-concavity of the objective function in the minimax problem.

- We present preliminary numerical experiments, which verifies our theory and showcases that our proposed methods are more stable and faster compared to Broyden’s update when solving minimax problems. They also enjoy faster convergence compared to first-order methods such as EGM.

1.1 Applications of Minimax Problems

We here briefly discuss three applications of minimax problems.

(Linear equality-constrained convex optimization.) Consider a constrained optimization problem of the form

$$\min_x f(x)$$

s.t. $Ax = b$.

(3)

This type of problem is the subproblem in sequential quadratic programming [53] Chapter 6] and arises in computational physics [8]. The Lagrangian of is $L(x, w) = f(x) + w^T(Ax - b)$, where $w$ is the Lagrange multiplier and thus (3) is equivalent to

$$\min_x \max_w L(x, w) = \min_x \max_w f(x) + w^T(Ax - b).$$
Consider a generic constrained convex optimization problem

\[
\min_x f(x) \\
\text{s.t. } g(x) \geq 0.
\]

Introducing the Lagrangian multiplier \( w \) yields

\[
\min_x \max_{w \geq 0} f(x) - w^T g(x) .
\] \tag{4}

Notice that the dual variables are constrained to be in the non-negative orthant. We can instead consider a logarithmic-barrier formulation with barrier parameter \( \mu \):

\[
\min_x \max_{w} L(x, w; \mu) := f(x) - w^T g(x) + \mu \sum_i \log w_i .
\] \tag{5}

(5) with parameter \( \mu \) can be viewed as the central path of the problem (4). It recovers (4) as \( \mu \to 0 \). One can potentially apply the interior-point method (IPM) to solve (4), which follows from the central path (5) by Newton’s method. Here we solve (5) for a fixed \( \mu \) using J-symmetric quasi-Newton algorithm. The solution to the above minimax problem identifies an optimal solution to the original minimization problem when \( \mu \to 0 \). Indeed, as long as \( \mu \) is chosen properly, it provides an approximate solution.

(Generative Adversarial Network.) Generative Adversarial Network (GAN) \[36\] is a recent development in machine learning, which has many applications in image processing such as producing realistic images \[39\], quality super-resolution \[41\] and image-to-image translation \[65\]. A GAN is a minimax problem of the form (1) which is the equilibrium condition of a zero-sum two-player game. The two players are the generator (parameterized by \( G \)) and the discriminator (parameterized by \( D \)):

\[
\min_G \max_D \mathbb{E}_{s \sim p} [\log D(s)] + \mathbb{E}_{e \sim q} [\log (1 - D(G(e)))] ,
\] \tag{6}

where \( p \) is the data distribution and \( q \) is the latent distribution. The generator produces a sample, and the discriminator decides whether they are real or fake data. The goal is to learn the best generator which can produce realistic data \[31\]. Notice that \( G \) and \( D \) are usually represented as parameters of neural networks, thus (6) is a nonconvex nonconcave minimax problem.

1.2 Related Literature

Minimax optimization. Minimax optimization \[1\] has long history and wide applications. The early work on minimax optimization focuses on a more general problem, monotone variational inequalities. The two classical algorithms for monotone variational inequality/minimax problems are perhaps proximal point method (PPM) proposed by Rockafellar \[60\] and extragradient method (EGM) proposed by Korpelevich \[40\] in 1970s. Later, Nemirovski \[50\] proposes the mirror prox algorithm, which generalizes EGM with Bregman divergence and builds up the connection between EGM and PPM.

Motivated by machine learning applications, there is a renewed recent interest in developing efficient first-order algorithms for minimax problems. \[21\] studies an Optimistic Gradient Descent Ascent (OGDA) with applications in GAN. \[48\] presents an interesting observation that OGDA approximates PPM on bilinear problems. \[43\] proposes a high-resolution ODE framework that can characterize different primal-dual algorithms. \[37\] studies the landscape of PPM and presents examples showing that classic algorithms such as PPM, EGM, gradient descent ascent, and alternating gradient descent ascent may converge to a limit circle on a simple nonconvex-nonconcave example. See \[37\] for a thorough literature review on the recent
development of minimax problems. Compared to these first-order methods, our focus is on quasi-Newton methods, and our theoretical results do not rely on the convexity of the objective.

**Quasi-Newton methods.** Quasi-Newton methods are alternatives to the classical Newton’s method. The first quasi-Newton method was developed by W.C. Davidon in 1959 and was later published in [22] in 1991. Instead of computing the inverse Hessian at every iteration, Davidon’s method obtains a good approximation of it using gradient differences. Soon after, Fletcher and Powell realized the efficiency of this method. They studied and popularized Davidon’s original formula and established its convergence for convex quadratic functions [27]. This method became known as DFP method. BFGS [35] is perhaps the most popular quasi-Newton method [63]. It was discovered by Broyden, Fletcher, Goldfarb and Shanno independently in the 1970s. Soon after, Broyden, Dennis and Moré proved the first local and superlinear convergence results for BFGS, DFP as well as other quasi-Newton methods [14]. Later, Powell [59] presented the first global convergence result of BFGS with an inexact Armijo-Wolfe line search for a general class of smooth convex optimization problems. [17] extended Powell’s result to a broader class of quasi-Newton methods.

**Quasi-Newton methods for minimax problems.** While minimax problems and quasi-Newton methods are both well studied individually, there are fairly limited works on quasi-Newton methods for minimax problems. Notice that one can solve minimax problems by finding a root of a corresponding nonlinear equation, thus one can use the classical Broyden’s (good and bad) algorithms [12, 13] for minimax problems. Another line of early research is to use proximal quasi-Newton methods for monotone variational inequalities proposed in [19, 16, 15] to solve convex-concave minimax problems. However, both Broyden’s methods and the proximal quasi-Newton methods target at a more general class of problems, without considering the special structure of the minimax problems. As a result, these algorithms may not always be stable, even when solving simple bilinear minimax problems, as we see in our numerical experiments. More recently, [2, 26] proposed different quasi-Newton methods for minimax problems. However, neither of them shows the convergence rate of their algorithms. In contrast to these works, we introduce a new quasi-Newton method for the minimax problem and present its local/global superlinear rate.

**Trust-region method.** Trust-region method is another classic algorithm in numerical optimization. It first defines a region around the current best solution, and then creates a quadratic model that can approximate the objective function in the region and takes a step by solving a subproblem based on this quadratic model. Quasi-Newton methods are often used together with trust-region method [53]. Unlike a line-search method, which picks the direction first and then looks for an acceptable stepsize along that direction, a trust-region method first picks the stepsize and then looks for an acceptable direction within that region.

There are different methods to solve the trust-region subproblem. The simplest way is to move along the negative gradient direction to a point within the trust-region. The resulting solution is called Cauchy point. Although the Cauchy point is cheap to calculate, it may perform poorly in some cases. A famous approach to avoid this issue is the dogleg method. The dogleg method was originally introduced by Powell as hybrid method in [57]. The dogleg point refers to a point on the boundary of the trust-region that is a linear combination of the Cauchy point and the minimizer of the quadratic model, and it is used only when the Cauchy point is strictly inside the trust-region and the minimizer of the quadratic model is strictly outside the trust-region. See [53] for more details on the trust-region method.

### 1.3 Notations

Throughout this paper, the norm $\| \cdot \|$ denotes the $\ell_2$ norm for a vector or the operator norm (i.e., the $\ell_{2,2}$ norm) for a matrix, unless specified. The norm $\| \cdot \|_F$ refers to the Frobenius norm for a matrix. As a common notation in quasi-Newton method, $s_k$ denotes the potential step at iteration $k$. When $s_k$ is a sufficient decrease step and we accept it, we have $s_k = z_{k+1} - z_k$. Otherwise, we reject it (equivalently, we take a null step and set $z_{k+1} = z_k$). We use $y_k = F(z_k + s_k) - F(z_k)$ to denote the gradient difference.
between two consecutive points. We use $J \in \mathbb{R}^{(n+m) \times (n+m)}$ to represent the following block diagonal square matrix:

$$J = \begin{bmatrix} I_{n \times n} & 0 \\ 0 & -I_{m \times m} \end{bmatrix}.$$ 

## 2 J-symmetric Update

In this section we present our $J$-symmetric update for minimax problems. The major idea is to construct the estimated Jacobian by utilizing the $J$-symmetric structure in $\nabla F(z)$. We begin by introducing the following notations for notational convenience:

$$D(z) = \nabla_{xx} L(z), C(z) = -\nabla_{ww} L(z), A(z) = \nabla_{xw} L(z)^T.$$ 

Then the Jacobian defined in (2) can be rewritten as

$$\nabla F(z) = \begin{bmatrix} D(z) & A^T(z) \\ -A(z) & C(z) \end{bmatrix},$$

where the main diagonal terms are symmetric and the main off-diagonal terms are anti-symmetric. This structure is called $J$-symmetric \cite{7,8}. Recall that matrix $J = \begin{bmatrix} I_{n \times n} & 0 \\ 0 & -I_{m \times m} \end{bmatrix}$. It is easy to check it holds for a $J$-symmetric matrix $M$ that

$$M = JM^T J \text{ and } JM = M^T J.$$ 

The general scheme of the quasi-Newton method consists of iteration updates of the following form

$$z_{k+1} = z_k - B_k^{-1} F(z_k),$$

where $B_k$ denotes the approximation to the current Jacobian $\nabla F(z_k)$, and we hope to obtain a better and better approximation over time. In particular, we seek update rules from $B_k$ to $B_{k+1}$ such that:

(a) $B_{k+1}$ is a good approximation to $\nabla F(z_{k+1})$.

(b) $B_{k+1}$ is a $J$-symmetric matrix.

(c) $B_{k+1}$ is not too far away from $B_k$.

(d) There is an efficient way for computing $B_{k+1}$ from $B_k$ by a low rank update.

A common requirement to satisfy (a) is that $B_{k+1}$ should satisfy the secant condition

$$y_k = B_{k+1} s_k.$$ 

The secant condition imposes only $n + m$ constraints on $B_{k+1}$ and even after taking into consideration the required $J$-symmetric structure, we are still left with many degrees of freedom to pick $B_{k+1}$. In addition, we select $B_{k+1}$ such that it is the closest matrix to $B_k$ in Frobenius norm. In summary, $B_{k+1}$ is given by solving the following minimization problem:

$$\begin{array}{ll}
\min_{B} & \frac{1}{2} \|B - B_k\|_F^2 \\
\text{s.t.} & B s_k - y_k = 0
\end{array}$$

$$D = D^T, \ C = C^T \quad \text{and} \quad B = \begin{bmatrix} D & A^T \\ -A & C \end{bmatrix}.$$

6
The last line imposes the $J$-symmetric structure on $B$. Notice that the constraint set is a convex set and the objective is strongly convex, thus (9) is a convex optimization problem with a unique solution, and furthermore:

**Proposition 2.1.** The unique solution to the constrained optimization problem is given by

$$B_{k+1} = B_k + \frac{J_{sk}(y_k - B_k s_k)^T J}{s_k^T s_k} + \frac{(y_k - B_k s_k)s_k^T}{s_k^T s_k} - \frac{(J_{sk})^T (y_k - B_k s_k) J_{sk} s_k^T}{(s_k^T s_k)^2},$$

which is a rank-2 update.

**Proof.** Define $E = B - B_k$ and $r = y_k - B_k s_k$. It is easy to see then the minimization problem is equivalent to the following after changing variables

$$\begin{align*}
\min_E & \quad \frac{1}{2} \| E \|_F^2 \\
\text{s.t.} & \quad E s_k - r = 0 \\
& \quad D' = D^T, \quad C' = C'^T \\
& \quad E = \begin{bmatrix} D' & A^T \\ -A & C' \end{bmatrix}.
\end{align*}$$

(11) (12) (13)

$J$-symmetry constraint is equivalent to that $E + E^T$ is a block diagonal matrix, and $E - E^T$ is a block anti-diagonal matrix. We dualize these two constraints and let $\Gamma_A, \Gamma_D \in \mathbb{R}^{(m+n) \times (m+n)}$ be the Lagrange multipliers of the condition involving $E + E^T$ and $E - E^T$, respectively. Then $\Gamma_A$ is a block anti-diagonal matrix and $\Gamma_D$ is a block diagonal matrix. Let $\lambda \in \mathbb{R}^{m+n}$ be the Lagrange multiplier corresponding to the secant condition. Then, the Lagrangian can be written as:

$$\Phi(E; \lambda, \Gamma_D, \Gamma_A) = \frac{1}{2} \text{Tr} (E E^T) + \lambda^T (E s_k - r) + \text{Tr} (\Gamma_D (E - E^T)) + \text{Tr} (\Gamma_A (E + E^T)).$$

Since $\lambda^T (E s_k - r) = \text{Tr} ((E s_k - r) \lambda^T)$, then

$$\Phi(E; \lambda, \Gamma_D, \Gamma_A) = \frac{1}{2} \text{Tr} (E E^T) + \text{Tr} ((E s_k - r) \lambda^T) + \text{Tr} (\Gamma_D (E - E^T)) + \text{Tr} (\Gamma_A (E + E^T)).$$

The KKT condition requires $\partial \Phi / \partial E = 0$, whereby

$$E = -\left( \lambda s_k^T + \Gamma_D^T - \Gamma_D + \Gamma_A^T + \Gamma_A \right).$$

(14)

Furthermore, we decompose $\lambda s_k^T$ as following

$$\lambda = \begin{bmatrix} \lambda_1 \\ \lambda_2 \end{bmatrix}, \quad s_k = \begin{bmatrix} s_1 \\ s_2 \end{bmatrix}, \quad \lambda s_k^T = \begin{bmatrix} \lambda_1 s_1^T \\ \lambda_2 s_2^T \end{bmatrix},$$

(15)

where $\lambda_1, s_1 \in \mathbb{R}^n$ and $\lambda_2, s_2 \in \mathbb{R}^m$. Note that the $J$-symmetry constraint requires the diagonal blocks in (14) are symmetric, so

$$\begin{bmatrix} \lambda_1 s_1^T \\ 0 \lambda_2 s_2^T \end{bmatrix} + \Gamma_D^T - \Gamma_D = \begin{bmatrix} s_1 \lambda_1^T \\ 0 s_2 \lambda_2^T \end{bmatrix} + \Gamma_D - \Gamma_D^T,$$

thus

$$\Gamma_D^T - \Gamma_D = -\frac{1}{2} \begin{bmatrix} \lambda_1 s_1^T - s_1 \lambda_1^T \\ 0 \lambda_2 s_2^T - s_2 \lambda_2^T \end{bmatrix}. $$

(16)

Furthermore, the block anti-diagonal matrix in (14) is skew-symmetric, so

$$\begin{bmatrix} 0 & \lambda_1 s_1^T \\ \lambda_2 s_2^T & 0 \end{bmatrix} + \Gamma_A^T + \Gamma_A = - \left( \begin{bmatrix} 0 & s_1 \lambda_1^T \\ s_2 \lambda_2^T & 0 \end{bmatrix} + \Gamma_A + \Gamma_A^T \right).$$
Let $\Gamma_A^T + \Gamma_A = -\frac{1}{2} \begin{bmatrix} \lambda_1 s_1^T + s_2 \lambda_1^2 & \lambda_1 s_2^T + s_1 \lambda_2^2 \\ \lambda_2 s_1^T + s_2 \lambda_2^2 & 0 \end{bmatrix}$. 

Substituting (16) and (17) back into (14) and noticing (15), we obtain:

$$E = -\frac{1}{2} \begin{bmatrix} \lambda_1 s_1^T + s_2 \lambda_1^2 & \lambda_1 s_2^T + s_1 \lambda_2^2 \\ \lambda_2 s_1^T + s_2 \lambda_2^2 & 0 \end{bmatrix} = \frac{1}{2} (\lambda s_k^T + J \lambda^T J) s_k.$$

The rest of the proof is to compute the multiplier $\lambda$. Substituting (18) into the secant condition (12), we obtain

$$(\lambda s_k^T + J \lambda^T J) s_k = -2r,$$

and since both $s_k^T s_k$ and $\lambda^T J s_k$ are scalars, it holds that

$$\lambda = -\frac{1}{s_k^T s_k} (2r + (s_k^T J \lambda) J s_k).$$

Multiplying both sides with $s_k^T J$, we arrive at

$$s_k^T J \lambda = \frac{-2 s_k^T J r + (s_k^T J \lambda) s_k^T J J s_k}{s_k^T s_k},$$

which can be further simplified to

$$s_k^T J \lambda = \frac{-s_k^T J r / s_k^T s_k}{s_k^T s_k}$$

by using $J^2 = I$. Substituting this into (19), we obtain

$$\lambda = \frac{s_k^T J r}{s_k^T s_k} - \frac{2}{s_k^T s_k} r.$$

Now, by substituting $\lambda$ into (18) we obtain

$$E = -\frac{1}{2} \begin{bmatrix} \frac{s_k^T J r}{s_k^T s_k} \end{bmatrix} J s_k s_k^T - \frac{2}{s_k^T s_k} r s_k^T + \frac{s_k^T J r}{s_k^T s_k} - \frac{2}{s_k^T s_k} J s_k s_k^T J.$$

By noticing $J^2 = I$, we conclude that the unique solution of the problem (11)-(13) is given by:

$$E = \frac{1}{s_k^T s_k} r s_k^T + \frac{1}{s_k^T s_k} J s_k s_k^T J - \frac{s_k^T J r}{s_k^T s_k} s_k s_k^T J.$$

Finally by substituting $E = B_{k+1} - B_k$ into this equation we obtain the unique solution of problem (9) as:

$$B_{k+1} = B_k + \frac{1}{s_k^T s_k} (r - \frac{s_k^T J r}{s_k^T s_k} s_k) s_k^T J - \frac{J s_k s_k^T J}{s_k^T s_k}.$$

This equations reveals the update is a rank-2 update. By changing the order and plugging in $r = y_k - B_k s_k$ we arrive at (10).

Next, we show that the inverse update of (10) can also be obtained by a low rank update via Sherman-Woodbury identity.

**Proposition 2.2.** Let $r = y_k - B_k s_k$, $H_k = B_k^{-1}$ and $H_{k+1} = B_{k+1}^{-1}$. The inverse update of (10) is

$$H_{k+1} = Q^{-1} - \frac{Q^{-1} J s_k (J r)^T Q^{-1}}{s_k^T s_k + (J r)^T Q^{-1} J s_k},$$

where

$$Q^{-1} = H_k - \frac{H_k J P_k J r s_k^T}{s_k^T s_k + s_k^T H_k J P_k J r},$$

and

$$P_k = I - \frac{s_k s_k^T}{s_k^T s_k}.$$
Proof. Define \( a = r - s_k^T J r s_k / (s_k^T s_k) = J P_k J r \) and \( Q = B_k + a s_k^T / (s_k^T s_k) \), then from (10) we have that
\[
B_{k+1} = Q + \frac{J s_k (J r)^T}{s_k^T s_k}.
\]
From one application of Sherman-Woodbury to \( Q \), we obtain \( Q^{-1} \) and from another application to \( B_{k+1} \) we obtain \( H_{k+1} \) in (20).

Algorithm 1 describes the basic \( J \)-symmetric quasi-Newton method. We initialize with a solution \( z_0 \) and an inverse Jacobian estimation \( H_0 \). For every iteration, we calculate the direction \( s_k \), update the iterates, compute the difference in \( F(z) \), and finally update the inverse Jacobian estimation via (20). The algorithm is similar to any quasi-Newton method, and the key is the inverse Jacobian update rule (20). We will present the local \( Q \)-superlinear convergence of Algorithm 1 in the next section, and present the global \( R \)-superlinear convergence of a variant of Algorithm 1 in Section 4. Next, Algorithm 2 presents a simple line-search version of the above algorithm. More specifically, after computing the \( J \)-symmetric direction \( s_k = -H_k F(z_k) \) as in Algorithm 1, we test how much improvement we can obtain by taking the step. If we see enough improvement, we take this step, and otherwise we halve the stepsize \( t_k \), as one does in a backtracking line-search. Notice that we start with \( t_k = 1 \) at each iteration, thus Algorithm 2 recovers Algorithm 1 if we see sufficient improvements every iteration with \( t_k = 1 \). Unfortunately, we do not have theoretical guarantees on this line search scheme, but numerical experiments in Section 5 showcase the benefits of the line-search scheme over other schemes.

Algorithm 1 Unit-step \( J \)-symmetric Quasi-Newton Algorithm (J-symn)

1: Initialize with solution \( z_0 \in \mathbb{R}^{m+n} \) and inverse Jacobian estimation \( H_0 \in \mathbb{R}^{(m+n)\times(m+n)} \)
2: for \( k = 1, 2, 3, \ldots, \) do
3: \( s_k = -H_k F(z_k) \)
4: \( z_{k+1} = z_k + s_k \)
5: \( y_k = F(z_{k+1}) - F(z_k) \)
6: update \( H_{k+1} \) via (20)
7: end for

Algorithm 2 \( J \)-symmetric Quasi-Newton Algorithm with Line Search (J-symn-LS)

1: Initialize with solution \( z_0 \in \mathbb{R}^{m+n} \), inverse Jacobian estimation \( H_0 \in \mathbb{R}^{(m+n)\times(m+n)} \) and linear-search parameter \( c_1 \in (0, 1/2) \).
2: for \( k = 1, 2, 3, \ldots, \) do
3: \( s_k = -H_k F(z_k) \)
4: \( t_k = 1 \)
5: while \( \|F(z_k)\| - \|F(z_k + t_k s_k)\| < c_1 \|F(z_k)\| \) do
6: \( t_k = t_k / 2 \)
7: end while
8: \( z_{k+1} = z_k + t_k s_k \)
9: \( y_k = F(z_{k+1}) - F(z_k) \)
10: update \( H_{k+1} \) via (20)
11: end for

In the end of this section, we discuss the connections between our method and Powell symmetric Broyden (PSB) update, and comment on the instability of Broyden’s update.
The traditional minimization problem can be viewed as a special case of minimax problem \( \text{minimax problem (1)} \) when the dual dimension is eliminated (namely \( m = 0 \)). In such a case, our quasi-Newton update \( \text{(10)} \) recovers Powell symmetric Broyden update

\[
B_{k+1} = B_k + \frac{s_k(y_k - B_k s_k)^T}{s_k^T s_k} + \frac{(y_k - B_k s_k)s_k^T}{s_k^T s_k} - \frac{s_k^T (y_k - B_k s_k) s_k s_k^T}{(s_k^T s_k)^2}.
\]

(PSB)

Indeed, PSB update is known to be the unique minimizer of:

\[
\min_B \frac{1}{2} \|B - B_k\|_F^2
\]

\[
\text{s.t. } B s_k - y_k = 0,
\]

\[
B = B^T.
\]

Therefore, the \( J \)-symmetric update \( \text{(10)} \) is a direct generalization of PSB update \( \text{(PSB)} \).

Next, let us look at Broyden’s update for minimization problems. Broyden rank-1 update

\[
B_{k+1} = B_k + \frac{(y_k - B_k s_k) s_k^T}{s_k^T s_k},
\]

(Broyden)

also known as good Broyden update, is the unique minimizer of the above minimization problem without the symmetry constraint

\[
\min_B \frac{1}{2} \|B - B_k\|_F^2
\]

\[
\text{s.t. } B s_k - y_k = 0.
\]

The inverse Hessian estimation in Broyden’s update can be written as

\[
H_{k+1} = H_k + \frac{(s_k - H_k y_k) s_k^T H_k}{s_k^T H_k y_k}.
\]

Notice that Broyden’s update can be numerically unstable, because there is no guarantee that the denominator \( s_k^T H_k y_k \) is far away from 0. Moreover, if the Hessian at the optimal solution is not full-rank, a small perturbation of Hessian matrix would make iterates oscillate. Indeed, avoiding such numerical instability is a major task in the historical development of quasi-Newton methods. According to a survey by Dennis and Moré [24], the motivation which led to the derivation of PSB update and in fact later on to a whole new class of quasi-Newton methods using Powell’s technique, was due to the fact that Symmetric Rank-1 (SR1) update has a similar numerical instability issue. A similar issue could happen in BFGS formula, where the update is

\[
B_{k+1} = B_k - \frac{B_k s_k s_k^T B_k}{s_k^T B_k s_k} + \frac{y_k y_k^T}{y_k^T s_k}.
\]

(BFGS)

The advantage of BFGS versus Broyden’s method is that one can guarantee the denominator \( s_k^T y_k > 0 \) by imposing the Wolfe condition \([5]\). In fact our experiment with Broyden method shows that it can be unstable even when applied to simple bilinear problems. Additionally, another major drawback of Broyden method is that unlike BFGS, it is not self-correcting. \( B_k \) in Broyden method depends on each \( B_j \) with \( j \leq k \), and it might carry along irrelevant information for a long time \([24]\). Similar to BFGS, the \( J \)-symmetric update \( \text{(10)} \) always have a non-negative denominator in the update rule, which guarantees the stability of the update.

3 Local Q-Superlinear Convergence of the \( J \)-symmetric Update

In this section we present the local Q-superlinear convergence of Algorithm \([1]\). In the local setting, we assume that the initial solution \( z_0 \) and the initial estimate of Jacobian \( B_0 \) is chosen from a close neighborhood of \( z^* \)
Assumption 3.1. (Assumptions for Local Superlinear Convergence)

(a) There exists a minimax solution \( z^* \) such that \( F(z^*) = 0 \), and \( \nabla F(z^*) \) is invertible with \( \gamma = \|\nabla F^{-1}(z^*)\| \).

(b) There exist a nonzero open ball of radius \( \epsilon \) centered at \( z^* \), \( B_\epsilon(z^*) := \{z | \|z - z^*\| < \epsilon\} \), such that for any \( z \in B_\epsilon(z^*) \), it holds that:

\[
\|\nabla F(z) - \nabla F(z^*)\| \leq \Lambda \|z - z^*\| .
\]

(22)

In the local convergence, we consider a ball \( B_\epsilon(z^*) \) around a minimax solution \( z^* \). Assumption 3.1 (a) assumes the non-singularity of \( \nabla F(z^*) \), and (b) assumes Lipschitz continuity of \( \nabla F(z^*) \) inside \( B_\epsilon(z^*) \). These assumptions are quite weak and only require the Jacobian of the solution \( \nabla F(z^*) \) to be invertible and Lipschitz continuous in a neighborhood. The local superlinear convergence of Algorithm 1 is formalized in the next theorem:

Theorem 3.2. Consider Algorithm 1 for solving minimax problem (1). Suppose there exists an optimal minimax solution \( z^* \) that satisfies Assumption 3.1. Then for any given \( 0 < r < 1 \), there exist positive constants \( \epsilon \) and \( \delta \) such that for any \( z_0 \in \{\|z_0 - z^*\| < \epsilon\} \) and \( B_0 \in \{\|B_0 - \nabla F(z^*)\| < \delta\} \), it holds that:

(a) The sequence \( \{z_k\} \) generated by Algorithm 1 is well defined and converges to \( z^* \), and \( \|B_k\| \) and \( \{\|B^{-1}_k\|\} \) are uniformly bounded for any \( k \geq 0 \). Additionally, \( \|z_{k+1} - z^*\| \leq r\|z_k - z^*\| \).

(b) The iterates \( \{z_k\} \) enjoy Q-superlinear convergence towards \( z^* \).

Our local analysis in Theorem 3.2 is based on the bounded deterioration technique and is similar to the analysis given in [14]. To establish Theorem 3.2, we first present two lemmas, which are used in the proof.

Lemma 3.3. Suppose Assumption 3.1 holds. Then, it holds for any small enough \( \epsilon > 0 \) and \( u, v \in B_\epsilon(z^*) \):

(a)

\[
\|F(v) - F(u) - \nabla F(z^*)(v - u)\| \leq \Lambda \max\{\|v - z^*\|, \|u - z^*\|\}\|v - u\|. \tag{24}
\]

(b) There exists \( \rho > 0 \) such that

\[
\frac{\|v - u\|}{\rho} \leq \|F(v) - F(u)\| \leq \rho\|v - u\|. \tag{25}
\]

Proof. (a). Denote \( T(z) = F(z) - \nabla F(z^*)z \), then \( T(z) \) is differentiable by noticing \( F(z) \) is differentiable and \( \nabla T(z) = \nabla F(z) - \nabla F(z^*) \). By Taylor expansion at \( u \), we obtain

\[
T(v) = T(u) + \int_0^1 \nabla T\left(u + t(v - u)\right)(v - u)dt ,
\]

thus,

\[
\|T(v) - T(u)\| \leq \sup_{0 \leq t \leq 1} \|\nabla T(u + t(v - u))\|\|v - u\| .
\]

Substituting \( T(z) \) to the above inequality, we obtain

\[
\|F(v) - F(u) - \nabla F(z^*)(v - u)\| \leq \sup_{0 \leq t \leq 1} \|\nabla F(u + t(v - u)) - \nabla F(z^*)\|\|v - u\|
\leq \sup_{0 \leq t \leq 1} \Lambda \|u + t(v - u) - z^*\|\|v - u\|
= \Lambda \max\{\|v - z^*\|, \|u - z^*\|\}\|v - u\| .
\]
where the second inequality uses (22).

(b). It follows from (24) by triangle inequality that
\[ \| F(v) - F(u) \| \leq \Lambda \max\{\| v - z^* \|, \| u - z^* \|\} \| v - u \| + \| \nabla F(z^*)(v - u) \| \leq (\Lambda \epsilon + \| \nabla F(z^*) \|) \| v - u \| . \]

Furthermore, let \( \sigma \) be the smallest singular value of \( \nabla F(z^*) \), then \( \sigma > 0 \) as \( \nabla F(z^*) \) is full rank, whereby it holds for any \( u, v \) that
\[ \sigma \| v - u \| \leq \| \nabla F(z^*)(v - u) \| . \]

Therefore, it follows from (24) that
\[ \| F(v) - F(u) \| \geq \| \nabla F(z^*)(v - u) \| - \Lambda \max\{\| v - z^* \|, \| u - z^* \|\} \| v - u \| \geq (\sigma - \Lambda \epsilon) \| v - u \| . \]

Now suppose \( \epsilon < \sigma / \Lambda \) and setting \( \rho = \max \{1/(\sigma - \Lambda \epsilon) , \Lambda \epsilon + \| \nabla F(z^*) \| \} \), we arrive at (25).

The following lemma presents an equivalent representation of (10) that we will use later.

**Lemma 3.4.** Consider the \( B_k \) update rule (10). Then it holds that
\[ B_{k+1} = J P_k J B_k P_k + y_k s_k^T s_k + \frac{J s_k y_k^T J}{s_k^T s_k} P_k , \]
where \( P_k \) is the projection matrix defined in (21). Furthermore, it holds that
\[ \| B_{k+1} - \nabla F(z^*) \|_F \leq \sqrt{\left(1 - \theta_{1,k}^2\right)\left(1 - \theta_{2,k}^2\right)} \| B_k - \nabla F(z^*) \|_F + (1 + \sqrt{n + m - 1}) \frac{\| y_k - \nabla F(z^*) s_k \|}{s_k} . \]

where
\[ \theta_{1,k} = \frac{\| J P_k J (B_k - \nabla F(z^*)) s_k \|}{s_k \| J P_k J (B_k - \nabla F(z^*)) \|_F} , \quad \text{and} \quad \theta_{2,k} = \frac{\| (B_k - \nabla F(z^*))^T J s_k \|}{s_k \| B_k - \nabla F(z^*) \|_F} . \]

**Proof.** First note that \( P_k \) is the projection matrix onto the \( m + n - 1 \) dimension subspace which is perpendicular to \( s_k \), thus
\[ \| P_k \| = 1 , \quad \| P_k \|_F = \sqrt{m + n - 1} . \]

Let \( O \) be any \( J \)-symmetric matrix with proper size and let \( M = B_k - O \) and \( \tilde{M} = B_{k+1} - O \), then we claim that the following holds:
\[ \tilde{M} = J P_k J M P_k + \frac{(y_k - O s_k)}{s_k^T s_k} s_k^T s_k + \frac{J s_k (y_k - O s_k)^T J}{s_k^T s_k} P_k . \]

This is because from (10) we have
\[ B_{k+1} - O = B_k - O + \frac{J s_k (y_k - B_k s_k + O s_k - O s_k)^T J}{s_k^T s_k} + \frac{(y_k - B_k s_k + O s_k - O s_k) s_k^T}{s_k^T s_k} - \frac{(J s_k)^T (y_k - B_k s_k + O s_k - O s_k) s_k^T}{(s_k^T s_k)^2} . \]
Substituting $B_{k+1} - O = \tilde{M}$ and $B_k - O = M$ we obtain

\[
\tilde{M} = M - \frac{J_{sk}^T s_k^T M^T J_{sk}}{s_k^T s_k} - \frac{J_{sk} (y_k - O_s)^T J_{sk}}{s_k^T s_k} - \frac{M s_k^T s_k^T}{s_k^T s_k} - \frac{(y_k - O_s) s_k^T}{s_k^T s_k} + \frac{(J_{sk})^T M s_k J_{sk} s_k^T}{s_k^T s_k} - \frac{(J_{sk})^T (y_k - O_s) J_{sk} s_k^T}{s_k^T s_k}.
\]

where the second equality comes from rearrangement. The third equality uses the fact that $M$ is $J$-symmetric, thus we have $M^T J = JM$, and the fact that $(J_{sk})^T M s_k$ is a scalar, thus we have $(J_{sk})^T M s_k J_{sk} s_k^T = J_{sk} (J_{sk})^T M s_k s_k^T$. The last equality uses $J^2 = I$ and (21) thus $J P_k J = I - J (s_k^T s_k) J / (s_k^T s_k)$, and therefore the sum of the first four terms on the third line is exactly $J P_k J M P_k$. Additionally, in the final term on the same line, $(J_{sk})^T (y_k - O_s)$ is a scalar, so we can use $(J_{sk})^T (y_k - O_s) J_{sk} s_k^T = J_{sk} (y_k - O_s) J_{sk} s_k^T$. By factoring out $(J_{sk})^T (y_k - O_s) J / (s_k^T s_k)$ from this term and the fifth term and recalling (21) we arrive at (30).

Using (30) and setting $O$ equal to zero, we obtain (26) and therefore conclude that the update rule (10) is equivalent to (26).

To show (27), we start by bounding the first term in (30) as following:

\[
\| J P_k J M P_k \|_F^2 = \| J P_k J M \|_F^2 - 2 \frac{\| J P_k J M s_k \|_F^2}{s_k^T s_k} + \| J P_k J M s_k \|_F^2
\]

where the first equality uses (21) and the second equality follows directly from the definition of the Frobenius norm. Furthermore,

\[
\| J P_k J M \|_F^2 = \| M^T (I - J s_k s_k^T J) \|_F^2 = \| M^T I - 2 \frac{(J_{sk})^T M s_k s_k^T}{s_k^T s_k} + \| M^T J s_k \|_F^2
\]

where the second equality uses $J P_k J = I - J (s_k s_k^T) / (s_k^T s_k)$ and the third equality follows directly from the definition of the Frobenius norm. For the remainder of this proof we set $O = \nabla F(z^*)$, so we obtain

\[
\theta_{1,k} = \frac{\| J P_k J M s_k \|}{\| s_k \| \| J P_k J M \|_F} \quad \text{and} \quad \theta_{2,k} = \frac{\| M^T J s_k \|}{\| s_k \| \| M \|_F}.
\]

By Cauchy-Schwarz inequality we know $\| J P_k J M s_k \| / (\| s_k \| \| J P_k J M \|_F) \leq 1$ and since induced $l_2$ norm is less than Frobenius norm, we conclude: $0 < \theta_{1,k} \leq 1$. Similarly, we obtain $\| M^T J s_k \| / (\| s_k \| \| M \|_F) \leq 1$ and since $\| s_k \| = \| s_k \|$ and $\| M \|_F = \| M \|_F$, we conclude $0 < \theta_{2,k} \leq 1$. Hence, we can safely take square root from both sides and arrive at:

\[
\| J P_k J M P_k \|_F = \sqrt{(1 - \theta^2_{1,k})(1 - \theta^2_{2,k}) \| M \|_F}.
\]

(31)
We obtain the following equality for the norm of the second term (recall $O = \nabla F(z^*)$) in (30):

$$\left\| \frac{(y_k - \nabla F(z^*) s_k) s_k^T}{s_k^T s_k} \right\|_F = \frac{\sqrt{\text{Tr} \left( (y_k - \nabla F(z^*) s_k) s_k^T (y_k - \nabla F(z^*) s_k)^T \right)}}{\|s_k\|^2} = \frac{\|y_k - \nabla F(z^*) s_k\|}{\|s_k\|}. \quad (32)$$

Finally from the application of the inequality $\|AB\|_F \leq \|A\| \|B\|_F$ (see Lemma A.3 in the appendix), to the third term in (30) we obtain:

$$\left\| J_k \left( y_k - \nabla F(z^*) s_k \right) s_k^T P_k \right\|_F \leq \|P_k\| F \left\| J_k \left( y_k - \nabla F(z^*) s_k \right) s_k^T \right\|_F \leq \|P_k\| \left\| J_k \left( y_k - \nabla F(z^*) s_k \right) s_k^T \right\|_F \leq \|P_k\| F \left( \|y_k - \nabla F(z^*) s_k\| \right) \frac{\gamma}{\|s_k\|}, \quad (33)$$

where we use the fact that $\|J\| = \|q\|$ for any vector $q$ of the appropriate size and (29) in the final equality. Combining (31), (32) and (33), and then substituting $M = B_{k+1} - \nabla F(z^*)$ and $M = B_k - \nabla F(z^*)$, we obtain (27).

**Proposition 3.5.** Suppose Assumption 3.1 holds. Recall that $\gamma = \|\nabla F^{-1}(z^*)\|$. For any given $z_k \in B_r(z^*)$ and invertible $J$-symmetric matrix $B_k$ such that $\|B_k^{-1}\| \leq 2\gamma$, we have $z_{k+1} \in B_r(z^*)$, where $z_{k+1}$ is obtained from (7). Moreover, if $B_{k+1}$ is obtained from (10), we have

$$\|B_{k+1} - \nabla F(z^*)\|_F \leq \sqrt{(1 - 2\theta_1^2)(1 - 2\theta_2^2)} \|B_k - \nabla F(z^*)\|_F + \Lambda(1 + \sqrt{m + m - 1}) \max\{\|z_{k+1} - z^*\|, \|z_k - z^*\|\}. \quad (34)$$

**Proof.** Starting from (7) we have

$$\|z_{k+1} - z_k\| = \|B_k^{-1} F(z_k)\| \leq \|B_k^{-1}\| \|F(z_k)\| \leq 2\gamma \|F(z_k)\|.$$

Since $F(z^*) = 0$ it follows from (25) that $\|F(z_k)\| \leq \rho \|z_k - z^*\|$, so, $\|z_{k+1} - z_k\| \leq 2\rho \gamma \|z_k - z^*\|$. By further restricting $z_k$ such that

$$\|z_k - z^*\| < \min \left\{ \epsilon/2, \frac{\epsilon/2}{2\rho \gamma} \right\},$$

we obtain $\|z_{k+1} - z^*\| \leq \|z_{k+1} - z_k\| + \|z_k - z^*\| < \epsilon$, and therefore it holds that $z_{k+1} \in B_r(z^*)$. Applying (24), we obtain

$$\|F(z_{k+1}) - F(z_k) - \nabla F(z^*)(z_{k+1} - z_k)\| \leq \Lambda \max\{\|z_{k+1} - z^*\|, \|z_k - z^*\|\} \|z_{k+1} - z_k\|$$

$$\frac{\|y_k - \nabla F(z^*) s_k\|}{\|s_k\|} \leq \Lambda \max\{\|z_{k+1} - z^*\|, \|z_k - z^*\|\}.$$

We arrive at (34) by substituting the above inequality into (27).

Now we are ready to prove Theorem 3.2.

**Proof of Theorem 3.2.** Set

$$\delta = \frac{r}{\gamma(r+1)(1-\epsilon/2\rho \gamma)} \quad (35)$$

and

$$\hat{\epsilon} = \min \left\{ \frac{1-r\delta}{\Lambda(1 + \sqrt{m + m - 1})}, \epsilon \right\}, \quad (36)$$
then it holds that:
\[
\gamma(r + 1)(\Lambda \epsilon + 2\delta) \leq r .
\] (37)

We prove part (a) by induction. We begin with \( k = 0 \).

From \( \|B_0 - \nabla F(z^*)\|_F < \delta \) we know \( \|B_0 - \nabla F(z^*)\| < \delta < 2\delta \), and recall \( \|\nabla F^{-1}(z^*)\| = \gamma \). Notice that \( \|\nabla F^{-1}(z^*)\| = \gamma \). Hence we can apply Banach Perturbation Lemma (see Lemma A.2 in the appendix) to the matrices \( \nabla F(z^*) \) and \( B_0 \), and obtain
\[
\|B_0^{-1}\| \leq \frac{\gamma}{1 - r/(1 + r)} = \gamma(r + 1) ,
\] (38)

To prove (23), recall that \( F(z^*) = 0 \), and since \( \|z_0 - z^*\| < \epsilon \), Lemma 3.3 applies. From (7) we have
\[
\|z_1 - z^*\| = \|B_0^{-1}F(z_0) - (z_0 - z^*)\|
= \|B_0^{-1}F(z_0) - B_0^{-1}\nabla F(z^*)(z_0 - z^*) + B_0^{-1}\nabla F(z^*)(z_0 - z^*) - (z_0 - z^*)\|
\leq \|B_0^{-1}\| \left( \|F(z_0) - F(z^*) - \nabla F(z^*)(z_0 - z^*)\| + \|\nabla F(z^*) - B_0\|\|z_0 - z^*\| \right)
\leq \gamma(r + 1)(\Lambda \epsilon + 2\delta)\|z_0 - z^*\| ,
\]

where in the final inequality we use (38) and (24). By applying (37) to this inequality we obtain
\[
\|z_1 - z^*\| \leq r\|z_0 - z^*\| .
\] (39)

This implies \( \|z_1 - z^*\| < \epsilon \leq \epsilon \) and hence \( z_1 \in B_{\epsilon}(z^*) \). Now we prove the claims for \( k = K \), assuming \( \|z_k - z^*\| < \epsilon \) holds for \( k = 0, \ldots, K - 1 \). Notice that (38) implies \( \|B_{K-1}^{-1}\| \leq 2\gamma \) and hence we can apply Proposition 3.5 and by (34) together with \( \|z_k - z^*\| \leq r\|z_{k-1} - z^*\| \) conclude that
\[
\|B_K - \nabla F(z^*)\|_F \leq \|B_{K-1} - \nabla F(z^*)\|_F + \Lambda (1 + \sqrt{n + m - 1})\|z_{K-1} - z^*\| .
\]

Summing up from \( k = 0 \) to \( k = K - 1 \) we have
\[
\|B_K - \nabla F(z^*)\|_F \leq \|B_0 - \nabla F(z^*)\|_F + \Lambda (1 + \sqrt{n + m - 1})\epsilon/ (1 - r) .
\] (40)

From (36) we have \( \Lambda (1 + \sqrt{n + m - 1})\epsilon/(1 - r) \leq \delta \) and recalling \( \|B_0 - \nabla F(z^*)\|_F < \delta \), we conclude:
\[
\|B_K - \nabla F(z^*)\|_F < 2\delta .
\]

Using this inequality and \( \gamma = \|\nabla F^{-1}(z^*)\| \), via Banach Perturbation Lemma and with the same exact proof as we did for \( k = 0 \), we conclude
\[
\|B_K^{-1}\| \leq \gamma(r + 1) .
\] (41)

Now let us prove (23) for \( k = K \). Notice
\[
\|z_{K+1} - z^*\| = \|B_K^{-1}F(z_K) - (z_K - z^*)\|
\leq \|B_K^{-1}\| \left( \|F(z_K) - F(z^*) - \nabla F(z^*)(z_K - z^*)\| + \|\nabla F(z^*) - B_K\|\|z_K - z^*\| \right)
\leq \gamma(r + 1)(\Lambda \epsilon + 2\delta)\|z_K - z^*\| .
\]

Thus, we get \( \|z_{K+1} - z^*\| \leq r\|z_K - z^*\| \), which completes the proof of part (a) by induction.

Next we move to part (b) to show that \( \bar{\theta} \) is Q-superlinearly convergent. As a result of part (a), Proposition 3.5 applies for all \( k \). In (34) define \( \theta_k = (\theta_{1,k}^2 + \theta_{2,k}^2)/2 \) and since \( \sqrt{(1 - \theta_{1,k}^2)(1 - \theta_{2,k}^2)} \leq 1 - \bar{\theta}_k \), together with (23), we deduce
\[
\bar{\theta}_k\|B_k - \nabla F(z^*)\|_F \leq \|B_k - \nabla F(z^*)\|_F - \|B_{k+1} - \nabla F(z^*)\|_F + \Lambda (1 + \sqrt{n + m - 1})\|z_k - z^*\| .
\]

15
Summing up for \( k = 0, \ldots, \infty \) we obtain \( \sum_{k=0}^{\infty} \bar{\theta}_k \| B_k - \nabla F(z^*) \|_F \) in the L.H.S. and since we know that the R.H.S. is bounded above (see (10)) we conclude

\[
\lim_{k \to \infty} \bar{\theta}_k \| B_k - \nabla F(z^*) \|_F = 0 .
\]

Since both \( \theta_{1,k} \) and \( \theta_{2,k} \) are positive, we conclude: \( \lim_{k \to \infty} \theta_{1,k}^2 \| B_k - \nabla F(z^*) \|_F = 0 \) and \( \lim_{k \to \infty} \theta_{2,k}^2 \| B_k - \nabla F(z^*) \|_F = 0 \). Substituting \( \theta_{2,k} \) from (28) followed by replacing \((B_k - \nabla F(z^*))^T J = J (B_k - \nabla F(z^*)) \) we obtain

\[
\lim_{k \to \infty} \frac{\| J(B_k - \nabla F(z^*))s_k \|^2}{\| s_k \|^2 \| B_k - \nabla F(z^*) \|_F} = 0 .
\]

From Theorem 3.2 (a), \( \| B_k \| \) are uniformly bounded and thus there exists a constant \( c > 0 \) such that

\[
\frac{1}{\| B_k - \nabla F(z^*) \|_F} > \frac{1}{c} .
\]

Hence it holds that

\[
\lim_{k \to \infty} \frac{\| J(B_k - \nabla F(z^*))s_k \|}{\| s_k \|} = 0 .
\]

Recalling that \( \| Jq \| = \| q \| \) for any vector \( q \in \mathbb{R}^{n+m} \), we conclude

\[
\lim_{k \to \infty} \frac{\| (B_k - \nabla F(z^*))s_k \|}{\| s_k \|} = 0 .
\]

This is Dennis-Moré characterization identity for Q-superlinear convergence (see Theorem A.5 in the appendix) and therefore the proof is finished.

\[\square\]

### 4 A Globally Convergent \( J \)-symmetric quasi-Newton Method

The previous section establishes the local superlinear convergence of the \( J \)-Symmetric quasi-Newton method. In this section, we present a trust-region \( J \)-symmetric quasi-Newton method (Algorithm 3), and show its global superlinear convergence guarantees. To present our algorithm, we first introduce a merit function minimization problem:

\[ \min_{z \in \mathbb{R}^{n+m}} \frac{1}{2} \| F(z) \|^2 . \] (42)

Note that (42) is generally non-convex, directly apply conventional quasi-Newton on this minimization problem can get stuck at local minimas. Despite the non-convexity, it is straight-forward to see that the global minimizers to (42) are exactly the same as the saddle points to (1). Furthermore, we define \( m_k(s) \) as the quadratic model of the merit function at \( z_k \):

\[ m_k(s) := \frac{1}{2} \| F(z_k) \|^2 + g_k^T s + \frac{1}{2} s^T B_k^T B_k s , \] (43)

where

\[ g_k = \nabla F(z_k)^T F(z_k) , \]

is the gradient of the merit function and \( B_k \) is the estimation of the Jacobian \( \nabla F(z_k) \) (see the below update rule (49)). Then, \( m_k(s) \) is an approximated second order expansion of the merit function around \( z_k \). Here we would like to highlight that (i) while the calculation of \( g_k \) involves \( \nabla F(z_k) \), it can be performed efficiently by
using fast Hessian-vector product for many applications \([56, 61]\); (ii) similar to other quasi-Newton methods, we can store \(B_k^{-1}\) in memory and update \(B_k^{-1}\) by a low-rank operation. As a result, calculating the minimizer of the quadratic model \([43]\) only involves matrix-vector multiplication, in contrast to Newton’s method which involves solving linear equations. In other words, it has the same order of cost-per-iteration as a first-order method in general.

Algorithm 3 presents our Trust-region J-Symmetric Algorithm. We initialize with solution \(z_0\), Jacobian estimation \(B_0\), trust-region radius upper bound \(R_0\), initial trust-region radius \(\Delta_0 \in (0, R_0]\), and valid step (sufficient decrease) parameter \(\zeta \in (0, 10^{-3})\). In the \(k\)-th iteration of the algorithm, there are three potential valid steps (i) the quasi-Newton step \(p_k^B\), (ii) the Cauchy point step \(p_k^C\), and (iii) the dogleg step \(p_k^D\), as defined below:

**(Quasi-Newton step \(p_k^B\)).** The quasi-Newton point \(p_k^B\) is defined as the global minimizer of \(m_k(s)\), namely

\[
p_k^B = -B_k^{-1}(B_k^{-1})^T g_k . \tag{44}
\]

**(Cauchy point step \(p_k^C\)).** The Cauchy point is defined as the minimizer of \(m_k(s)\) over the trust-region along the negative gradient direction:

\[
p_k^C := -\tau_k(\Delta_k/\|g_k\|)g_k ,
\]

where \(\tau_k := \arg\min_{\tau \in \{k\} \leq 1} m_k(\tau \Delta_k g_k/\|g_k\|)\). The Cauchy point has the following closed-form solution

\[
p_k^C = -\min \left\{ \|g_k\|^2/(g_k^T B_k^T B_k g_k) , \Delta_k/\|g_k\| \right\} g_k . \tag{45}
\]

**(Dogleg step \(p_k^D\)).** When the Cauchy point is strictly inside the trust-region (\(\|p_k^C\| < \Delta_k\)) and the Quasi-Newton step \(p_k^B\) is strictly outside the trust-region (\(\|p_k^B\| > \Delta_k\)), that is when \(p_k^C = -\left(\|g_k\|^2/(g_k^T B_k^T B_k g_k)\right)g_k\), we then define the dogleg point as

\[
p_k^D = p_k^C + \alpha(p_k^B - p_k^C) , \tag{46}
\]

where \(\alpha \in (0, 1)\) is the unique solution that satisfies \(\|p_k^C + \alpha(p_k^B - p_k^C)\| = \Delta_k\).

To update the iterate solution, we first calculate the quasi-Newton step \(p_k^B\). If \(p_k^B\) is inside the trust-region, we take the quasi-Newton step. Otherwise, we calculate the Cauchy point step \(p_k^C\). If the Cauchy point step is on the boundary of the trust-region, we take the Cauchy point step, otherwise, we compute and take the dogleg step \(p_k^D\). In summary, we set the step \(s_k\) as

\[
s_k = \begin{cases} 
  p_k^B & \text{if } \|p_k^B\| \leq \Delta_k , \\
  p_k^C & \text{if } \|p_k^B\| > \Delta_k \text{ and } \|p_k^C\| = \Delta_k , \\
  p_k^D & \text{if } \|p_k^B\| > \Delta_k \text{ and } \|p_k^C\| < \Delta_k .
\end{cases} \tag{47}
\]

Then it is obvious that the step \(s_k\) is always within the trust-region, namely, \(\|s_k\| \leq \Delta_k\).

Next, we compute the ratio between the actual decay and the predicted decay of the merit function \(\rho_k\) as

\[
\rho_k := \frac{\|F(z_k)\|^2/2 - \|F(z_k + s_k)\|^2/2}{m_k(0) - m_k(s_k)} . \tag{48}
\]

If the ratio \(\rho_k\) is reasonably large (i.e., \(\rho_k > 0.5\)), the step \(s_k\) provides sufficient decay on the merit function, and we safely expand the trust-region radius (recall \(R_0\) is the maximal trust-region radius specified by the user):

\[
\Delta_{k+1} = \min\{2\Delta_k, R_0\} ,
\]

17
Algorithm 3 J-symmetric Quasi-Newton Method with Trust-region (J-symm-Tr)

1: Initialize with solution $z_0 \in \mathbb{R}^{m+n}$, Jacobian estimation $B_0 \in \mathbb{R}^{(m+n) \times (m+n)}$, maximum allowed trust-region radius $R_0 > 0$, initial trust-region radius $\Delta_0 \in (0, R_0]$, parameter $\hat{\beta} = 0.9$, sufficient decrease threshold $\zeta \in (0, 10^{-3})$ and iteration counter $k = 0$.

2: for $k = 1, 2, 3, \ldots$, do

3: compute $p^B_k$ via (44)

4: if $\|p^B_k\| \leq \Delta_k$ then

5: $s_k = p^B_k$

6: else

7: compute $p^C_k$ via (45)

8: if $\|p^C_k\| = \Delta_k$ then

9: $s_k = p^C_k$

10: else

11: compute $p^D_k$ via (46)

12: set $s_k = p^D_k$

13: end if

14: end if

15: evaluate $\rho_k$ from (48)

16: if $\rho_k \leq 0.5$ then

17: $\Delta_{k+1} = \Delta_k / 2$

18: else

19: $\Delta_{k+1} = \min\{2\Delta_k, R_0\}$

20: end if

21: if $\rho_k \geq \zeta$ then

22: $z_{k+1} = z_k + s_k$

23: else

24: $z_{k+1} = z_k$

25: end if

26: $y_k = F(z_k + s_k) - F(z_k)$

27: update $B_{k+1}$ via (49) with $\hat{\beta}_k$ uniformly randomly chosen from $[1 - \hat{\beta}, 1 + \hat{\beta}]$

28: $k = k + 1$

29: end for

otherwise, we reduce the trust-region radius:

$$\Delta_{k+1} = \Delta_k / 2.$$ 

Moreover, if $\rho_k$ is not too small (i.e., $\rho_k \geq \zeta \in (0, 10^{-3})$), we update the iterate solution by accepting the step $z_{k+1} = z_k + s_k$, and call it a valid step; otherwise we reject the update and take a null step by setting $z_{k+1} = z_k$.

Finally, we update the Jacobian estimation $B_{k+1}$ by a slightly modified version of (10) in order to guarantee the non-singularity of $B_{k+1}$:

$$B_{k+1} = B_k + \hat{\beta}_k \frac{J_{sk_k}(y_k - B_k s_k)^T J + (y_k - B_k s_k) s_k^T}{s_k^T s_k} - \beta_k^2 \frac{(J_{sk_k})^T (y_k - B_k s_k) J_{sk_k} s_k^T}{(s_k^T s_k)^2},$$

(49)

where for any given $\hat{\beta} \in (0, 1)$ we pick $1 - \hat{\beta} \leq \beta_k \leq 1 + \hat{\beta}$ such that $B_{k+1}$ is nonsingular for any $k$. Indeed, suppose $B_k$ is nonsingular, then there only exists finite number of $\beta_k$ such that $B_{k+1}$ is singular, thus $B_{k+1}$ is nonsingular with probability 1 if we randomly pick $\hat{\beta}_k$ uniformly from the range $[1 - \hat{\beta}, 1 + \hat{\beta}]$. This strategy dates back to Powell [58].
In the rest of this section, we present the global convergence and local superlinear convergence of Algorithm 3. First, we define the level set of the merit function as $S = \{ z \mid \|F(z)\|^2/2 \leq \|F(z_0)\|^2/2 \}$, and the extended level set as

$$S(R_0) := \{ z + s \mid \|s\| < R_0 \text{ for some } z \in S \}.$$ 

The following assumptions are needed to develop the global convergence results of Algorithm 3:

**Assumption 4.1. (Assumptions for Global Convergence)**

(a) For any $R_0 > 0$, $F(z)$ and $\nabla F(z)$ are Lipschitz continuous in $S(R_0)$ namely, there exist constants $\gamma_1$ and $\gamma_2$ such that it holds for any $z, z + s \in S(R_0)$ that

$$\|F(z) - F(z + s)\| \leq \gamma_1 \|s\| \quad \text{and} \quad \|\nabla F(z) - \nabla F(z + s)\| \leq \gamma_2 \|s\|.$$ 

(b) There exists at least one $z^*$ such that $F(z^*) = 0$. Furthermore, $\nabla F(z^*)$ is invertible for all saddle point $z^*$, and there exists $\gamma$ such that $\gamma \geq \|\nabla F^{-1}(z^*)\|$. 

(c) The sequence of vectors $\{s_k\}$ is uniformly linearly independent.

We here examine Assumption 4.1. Part (a) impose regularity conditions on the function $L$ (or equivalently on the function $F$). Since $F(z)$ is twice continuously differentiable and if the level set $S$ is bounded, then (a) automatically holds. Part (b) assumes the existence of (at least one) saddle point $z^*$, and furthermore, the saddle point $z^*$ is non-degenerate (i.e., $\nabla F(z^*)$ is invertible). Part (c) implies that every $n + m$ consecutive steps in the sequence $\{s_k/\|s_k\|\}$ span the entire $\mathbb{R}^{n+m}$. The non-degenerate assumption (b) and the uniformly linearly independent assumption (c) are the classic assumptions for obtaining the global convergence of a quasi-Newton method for a minimization problem. As an example see [53, Theorem 6.2] which requires such conditions in order for SR1 update to generate a good Hessian approximation. We here extend them to minimax problems.

Our main theoretical results are presented in the following two theorems:

**Theorem 4.2.** Consider Algorithm 3 to solve the minimax problem (1). Under Assumption 4.1, it holds that the sequence $\{g_k\}$ generated by Algorithm 3 converges to 0, that is

$$\lim_{k \to \infty} \|g_k\| = 0.$$ 

Theorem 4.2 states that under Assumption 4.1 Algorithm 3 generate iterates such that the gradient $g_k$ converges to 0. As a direct consequence of Theorem 4.2, we know that if $\nabla F(z_k)$ is nonsingular and bounded, then $F(z_k)$ converges to 0 by noticing $g_k = \nabla F(z_k)^T F(z_k)$. Furthermore, if the saddle point solution $z^*$ is unique, Theorem 4.2 implies $z_k \to z^*$. Similar arguments appear in Powell's hybrid algorithm for minimization problem [57].

Now we assume $\{z_k\}$ converges to a stationary solution, then the next theorem states that (1) $\{B_k\}$ must converge to $\nabla F(z^*)$, namely $B_k$ eventually provides a good approximation of the Jacobian; (2) states that Algorithm 3 is R-superlinearly convergent, which showcases the global convergence property of Algorithm 3.

**Theorem 4.3.** Consider Algorithm 3 to solve the minimax problem (1). Suppose Assumption 4.1 holds, $\{z_k\}$ converges to a saddle point $z^*$ such that $F(z^*) = 0$ and $\{s_k\}$ converges to zero, then it holds that

1. $\{B_k\}$ converges to $\nabla F(z^*)$.

2. Algorithm 3 is R-superlinearly convergent to $z^*$.

---

1. see Definition A.6 in the appendix for a formal definition of uniform linear independence.
We comment that we assume \( \{s_k\} \) converges to zero in Theorem 4.3 just to simplify the proof. Actually, this does not impose any additional assumptions. The reason is that suppose all steps are valid steps, then \( z_k \to z^* \) implies \( \|s_k\| = \|z_{k+1} - z_k\| \to 0 \). Otherwise, suppose there is any null step \( k \), we can instead rescale \( s_k \) so that its norm is the previous valid step norm, and the proof of Theorem 4.3 keeps valid for a scaler change on \( s_k \) in the null steps.

In the remainder of this section, we present proofs for the above two theorems. We start with presenting three simple facts:

**Fact 4.4.** As a direct consequence of Assumption 4.1 we have \( \|\nabla F(z)\| \leq \gamma_1 \) and \( \|\nabla^2 F(z)\| \leq \gamma_2 \).

**Fact 4.5.** Let \( D_0 = \|z_0 - z^*\| \). Then for any \( z \in S(R_0) \), \( F(z) \) is upper-bounded as
\[
\|F(z)\| \leq \gamma_1 (D_0 + R_0) .
\]

**Proof.** Since \( z \in S(R_0) \), there exist \( \bar{z} \in S \) such that \( \|z - \bar{z}\| < R_0 \). Then, \( \|F(\bar{z})\| \leq \|F(z_0)\| \). So
\[
\|F(z)\| \leq \|F(z) - F(\bar{z})\| + \|F(\bar{z})\| \leq \gamma_1 \|z - \bar{z}\| + \|F(\bar{z})\| \leq \gamma_1 (R_0 + D_0) ,
\]
the second inequality comes from Assumption 4.1(a). \( \square \)

**Fact 4.6.** Denote \( \mu = \gamma_2 \gamma_1 (D_0 + R_0) + \gamma_1^2 \). Then it holds for any \( z \in S \), and \( \|s\| \leq R_0 \) that
\[
\|\nabla F(z)^T F(z) - \nabla F(z + s)^T F(z + s)\| \leq \mu \|s\| . \tag{51}
\]

**Proof.** It holds that
\[
\|\nabla F(z)^T F(z) - \nabla F(z + s)^T F(z + s)\|
\leq \gamma_2 \|F(z)^T\| \|s\| + \gamma_1^2 \|s\|
\leq \left( \gamma_2 \gamma_1 (D_0 + R_0) + \gamma_1^2 \right) \|s\| ,
\]
the first equality comes from adding and subtracting \( \nabla F(z + s)^T F(z) \), the following inequality comes from the Lipschitz-continuity of \( F(z) \) and \( \nabla F(z) \), and finally the last inequality uses Fact 4.5. \( \square \)

The proof of Theorem 4.2 heavily relies on the following two propositions. Proposition 4.7 shows that \( \|B_k\| \) is always upper-bounded. Proposition 4.8 shows that \( m_k(s) \) has sufficient decay in Algorithm 3.

**Proposition 4.7.** Suppose Assumption 4.1 holds. Then there exists \( \nu_2 \) such that it holds for any \( k \geq 0 \) that
\[ \|B_k\| \leq \nu_2 . \]

**Proposition 4.8.** Algorithm 3 generates steps \( s_k \) such that for all \( k \) we have:
\[
m_k(0) - m_k(s_k) \geq \frac{g_k}{2} \min \left\{ \Delta_k , \frac{g_k}{\nu_2^2} \right\} .
\]

**Remark 4.9.** As a direct consequence of Proposition 4.8, Algorithm 3 is a nonincreasing algorithm in \( \|F(z_k)\| \), namely, \( \|F(z_{k+1})\| \leq \|F_k\| \) for all iterate \( k \). This is because (i) if the \( k \)-th step is a null step, then \( z_{k+1} = z_k \) thus it is a nonincreasing step; (ii) if the \( k \)-th step is a valid step, then
\[
\|F(z_k)\|^2/2 - \|F(z_{k+1})\|^2/2 \geq \zeta (m_k(0) - m_k(s_k)) \geq 0 ,
\]
where the last inequality is from Proposition 4.8. Furthermore, if \( g_k \neq 0 \), then Proposition 4.8 shows that a valid step of Algorithm 3 provides sufficient decay in the merit function \( \|F(z)\|^2/2 \). This observation is the cornerstone of the convergence results of Algorithm 3.
To show Proposition 4.7 and Proposition 4.8 we first establish two simple lemmas to better understand the update rule of $B_k$.

**Lemma 4.10.** Let

$$Q_k = I - \beta_k s_k s_k^T.$$  \hfill (52)

Then it holds that $\|Q_k\| \leq 1$. Furthermore, under Assumption 4.1, there exists a constant $\theta \in (0, 1)$ and an index $K$ such that for $k \geq K$ we have:

$$\left\| \prod_{j=k+1}^{k+n+m} Q_j \right\| \leq \theta.$$  

**Proof.** Notice that it holds for any vector $v \in \mathbb{R}^{m+n}$ that $\|Q_k v\|^2 = \|v\|^2 - \beta_k (2 - \beta_k)(v^T s_k^2)/\|s_k\|^2$, and since $0 < 1 - \hat{\beta} \leq \beta_k \leq 1 + \hat{\beta} < 2$, then, $\|Q_k v\| \leq \|v\|$. Hence, $\|Q_k\| \leq 1$. Furthermore, the existence of such $K$ and $\theta \in (0, 1)$ is from Theorem A.7 in the appendix, following the uniform linear independence assumption of $\{s_k/\|s_k\|\}$ and $\|1 - \beta_k\| \leq \hat{\beta}$. \hfill \qed

**Lemma 4.11.** For any $J$-symmetric matrix $O \in \mathbb{R}^{(n+m) \times (n+m)}$, let $M_k = B_k - O$ and $M_{k+1} = B_{k+1} - O$, then it holds that

$$M_{k+1} = JQ_k JM_k Q_k + \beta_k \frac{(y_k - O s_k)(s_k^T y_k)}{s_k^T s_k} + \beta_k \frac{J s_k^T (y_k - O s_k) J}{s_k^T s_k} Q_k,$$  \hfill (53)

and in particular, we obtain the following equivalent representation of (49) by letting $O = 0$:

$$B_{k+1} = JQ_k J B_k Q_k + \beta_k \frac{y_k s_k^T}{s_k^T s_k} + \beta_k \frac{J s_k^T y_k}{s_k^T s_k} Q_k,$$  \hfill (54)

where $Q_k$ is defined in (52).

**Proof.** Notice that we can write (49) as

$$B_{k+1} - O = B_k - O + \frac{(y_k - O s_k s_k^T J)(s_k^T s_k)}{\beta_k} + \frac{(y_k - O s_k s_k^T J)(s_k^T s_k)}{\beta_k} - \frac{J s_k^T (y_k - O s_k s_k^T J)}{((s_k^T s_k)/\beta_k)}.$$  

The rest of the proof follows the same steps of Lemma 3.4 by replacing $(s_k^T s_k)/\beta_k$ with $s_k^T s_k$. \hfill \qed

Now we are ready to prove Proposition 4.7 and Proposition 4.8.

**Proof of Proposition 4.7.** First, notice that $\|y_j\| = \|F(z_k + s_k) - F(z_k)\| \leq \gamma_1 \|s_k\|$, where we utilize the fact that $F$ is $\gamma_1$-Lipschitz continuous in $S(R_0)$, $z_k \in S$ and $\|s_k\| \leq R_0$. By expanding $B_{j+1}$ using (54) for $j = k + n + m$ we obtain

$$\|B_{j+1}\| = \left\| JQ_j J B_j Q_j + \beta_j \frac{y_j s_j^T}{s_j^T s_j} + \beta_j \frac{J s_j^T y_j}{s_j^T s_j} Q_j \right\|$$

$$\leq \|JQ_j J\| \|B_j Q_j\| + \beta_j \|y_j\| \|s_j\| + \beta_j \|J y_j\| \|s_j\| \leq \|B_j Q_j\| + 4\gamma_1,$$  

where
where the first inequality uses Cauchy-Schwarz followed by $\|Js_j\| = \|s_j\|$ and $\|Q_j\| \leq 1$, the second inequality uses $\|J\| = 1$, $\|Q_j\| \leq 1$, $\beta_j < 2$, $\|Jy_j\| = \|y_j\|$, and $\|y_j\| \leq \gamma_1 \|s_j\|$. Expanding $B_j$ in the R.H.S. of the inequality $\|B_{j+1}\| \leq \|B_jQ_j\| + 4\gamma_1$ recursively for $n + m - 1$ times, using (64) and in the same way as we did for $B_{j+1}$, we obtain:

$$
\|B_{k+n+m+1}\| \leq \|B_{k+1}Q_{k+1} \cdots Q_{k+n+m-1}Q_{k+n+m}\| + 4(n + m)\gamma_1 .
$$

It follows from Lemma 4.10 that there exists a constant $\theta \in (0, 1)$ and index $K$ such that $\|\prod_{j=k+1}^{k+n+m} Q_j\| \leq \theta$ for any $k \geq K$, thus

$$
\|B_{k+n+m+1}\| \leq \theta \|B_{k+1}\| + 4(n + m)\gamma_1 .
$$

We now apply Lemma A.8 in the appendix and conclude since $4(n + m)\gamma_1$ is upper-bounded, then so is $\{\|B_k\|\}$ for $k \geq K + n + m + 1$. Thus there exists $\nu_2$ such that $\{\|B_k\|\} \leq \nu_2$ for all $k$.

**Proof of Proposition A.8.** We prove the lemma by the following two steps:

(a) $m_k(p_k^C) \geq m_k(s_k)$,

(b) $m_k(0) - m_k(p_k^C) \geq \frac{\|g_0\|}{2} \min\{\Delta_k, \|Q_0\|\}$.

To show part (a), it follows from (47) that the step $s_k$ takes values from $\{p_k^B, p_k^C, p_k^D\}$. Notice that $p_k^B$ is the global minimizer of $m_k(s)$, thus $m_k(p_k^C) \geq m_k(p_k^B)$. Then we just need to show that $m_k(p_k^B) \leq m_k(p_k^C)$ under the condition that $\|p_k^B\| > \Delta_k$ and $\|p_k^C\| < \Delta_k$, in which case we have $p_k^C = -\|g_0\|^2/(g_k^T B_k^T B_k g_0)$. Recall that $p_k^B = p_k^C + \alpha(p_k^B - p_k^C)$, thus we just need to show that $h(\alpha) := m_k(p_k^C + \alpha(p_k^B - p_k^C))$ is monotonically nonincreasing in $\alpha$, by noticing $h(0) = m_k(p_k^C)$. This is because $h(\alpha)$ is differentiable with derivative

$$
\begin{align*}
    h'(\alpha) & = g_k^T(p_k^B - p_k^C) + (p_k^B - p_k^C)^T B_k^T B_k p_k^C + \alpha(p_k^B - p_k^C)^T B_k^T B_k (p_k^B - p_k^C) \\
    & = (p_k^B - p_k^C)^T \left( g_k + B_k^T B_k p_k^B - B_k^T B_k p_k^C + B_k^T B_k p_k^C + \alpha B_k^T B_k (p_k^B - p_k^C) \right) \\
    & = (p_k^B - p_k^C)^T \left( g_k + B_k^T B_k p_k^B - (1 - \alpha) B_k^T B_k (p_k^B - p_k^C) \right) \\
    & = (p_k^B - p_k^C)^T \left( 0 - (1 - \alpha) B_k^T B_k (p_k^B - p_k^C) \right) \\
    & \leq 0 ,
\end{align*}
$$

where the first equality comes from substituting $s_k = p_k^C + \alpha(p_k^B - p_k^C)$ into the definition of $m_k$ in (43), the second equality and the third equality come from rearrangement, the fourth equality is a result of the definition of $p_k^B = -B_k^{-1}(B_k^C)^T g_k$, and finally the inequality comes from noticing that $B_k^T B_k$ is positive definite and $0 < \alpha < 1$. This shows part (a).

To show part (b), recall the formulation of Cauchy point $p_k^C$ (45). If $p_k^C = -\Delta_k g_k/\|g_k\|$, then it must hold that

$$
\frac{\Delta_k}{\|g_k\|^2} \leq \frac{\|g_k\|^2}{(g_k^T B_k^T B_k g_k)} .
$$

Therefore,

$$
\begin{align*}
m_k(0) - m_k(p_k^C) & = \Delta_k \|g_k\| - \frac{1}{2} \frac{\Delta_k^2}{\|g_k\|^2} g_k^T B_k^T B_k g_k \\
& = \Delta_k \|g_k\| - \frac{1}{2} \Delta_k \|g_k\| \frac{\Delta_k g_k^T B_k^T B_k g_k}{\|g_k\|^3} \\
& \geq \frac{1}{2} \frac{\Delta_k}{\|g_k\|^2} \|g_k\| .
\end{align*}
$$

where the inequality is from (55).
Otherwise, we have \( p_k^C = -\|g_k\|^2 / (g_k^T B_k^T B_k g_k) g_k \), thus
\[
m_k(0) - m_k(p_k^C) = \frac{\|g_k\|^4}{2g_k^T B_k^T B_k g_k} \geq \frac{\|g_k\|^2}{2\|B_k\|^2} \geq \frac{\|g_k\|^2}{2\nu^2},
\]
where the last inequality uses Proposition 4.7.

Putting the last two inequalities together we conclude the claim in part (b).

Next, we present the proof of Theorem 4.2. The proof of Theorem 4.2 is inspired by [53, Theorems 4.5-4.6].

**Proof of Theorem 4.2.** We prove the theorem in two steps:

(a). First we show \( \liminf_{k \to \infty} \|g_k\| = 0 \).

(b). Next we prove \( \lim_{k \to \infty} \|g_k\| = 0 \).

We first prove (a). by contradiction. Suppose that there exists \( \epsilon > 0 \) and a positive index \( K \) such that \( \|g_k\| \geq \epsilon \) for all \( k \geq K \). It follows from the mean value theorem on the one-dimensional function \( f(t) = \|F(z_k + ts_k)^2\|/2 \) that
\[
\|F(z_k + s_k)\|^2/2 = \|F(z_k)\|^2/2 + F(z_k + s_k)^T \nabla F(z_k + s_k) s_k,
\]
for some \( 0 < t < 1 \). By the definition of \( m_k(s_k) \), we obtain
\[
\left| m_k(s_k) - \|F(z_k + s_k)\|^2/2 \right| = \left| F(z_k)^T \nabla F(z_k) s_k + (s_k^T B_k^T B_k s_k)/2 - F(z_k + s_k)^T \nabla F(z_k + s_k) s_k \right| \leq (\mu + \nu^2/2)s_k^2 \leq (\mu + \nu^2/2)\Delta_k^2,
\]
where the first inequality comes from Fact 4.6 and Proposition 4.7, and the second inequality uses \( s_k \leq \Delta_k \). Thus, it holds for any \( k \geq K \) that
\[
|\rho_k - 1| = \frac{\left| m_k(s_k) - \|F(z_k + s_k)\|^2/2 \right|}{\left| m_k(0) - m_k(s_k) \right|} \leq \frac{\frac{\mu + \nu^2/2}{2}\Delta_k^2}{\frac{\nu^2}{2}} \min \left\{ \Delta_k, \frac{\nu^2}{2} \right\}, \tag{57}
\]
where the inequality comes from the Proposition 4.8 and (56) by noticing \( \|g_k\| \geq \epsilon \).

Define \( \Delta := \min \left\{ \frac{\epsilon^2/2}{\mu + \nu^2/2}, R_0 \right\} \) and then \( \Delta < \frac{\epsilon}{\nu^2} \). We here first show by induction that the trust-region radius is lower bounded:
\[
\Delta_k \geq \min \left\{ \Delta_K, \frac{\Delta}{4} \right\} \text{ for any } k \geq K. \tag{58}
\]

Apparently, (58) holds for \( k = K \). Now suppose (58) holds for \( k \). If \( \Delta_k < \Delta/2 \), (so then \( \Delta_k = \min \left\{ \Delta_k, \frac{\Delta}{4} \right\} \)), it follows from (57) that
\[
|\rho_k - 1| \leq \frac{(\mu + \nu^2/2)\Delta_k^2}{\frac{\nu^2}{2}} \leq \frac{\Delta_k}{\Delta} < \frac{1}{2}.
\]

Therefore, we have \( \rho_k > 1/2 \), and as a result, the trust-region increases in the next iteration: \( \Delta_{k+1} = \min \left\{ 2\Delta_k, R_0 \right\} \geq \Delta_k \), thus (58) holds for \( k + 1 \) by induction. Otherwise, we have \( \Delta_k \geq \Delta/2 \), and it follows from the fact that the trust-region in one iteration can only contract by a factor of 2 that \( \Delta_{k+1} \geq \Delta/4 \), thus (58) holds for \( k + 1 \). Combining the above two cases, we prove (58) by induction.

Next, if we have an infinite increasing subsequence \( \{k^i\} \subseteq \{K, K+1, K+2, \ldots \} \) such that \( \rho_{k^i} > 1/2 \), then we deduce from (48) that
\[
\|F(z_k^i)\|^2/2 - \|F(z_{k^i+1})\|^2/2 \geq \rho_{k^i} (m_k^i(0) - m_k^i(s_k^i)) \geq \frac{\epsilon}{4} \min \left\{ \Delta_k^i, \frac{\epsilon}{\nu^2} \right\} \geq \frac{\epsilon}{4} \min \left\{ \Delta_K, \frac{\Delta}{4}, \frac{\epsilon}{\nu^2} \right\},
\]

where the second inequality uses Proposition 4.8 and \( \| g_k \| \geq \epsilon \), and the last inequality is from (58). Therefore, noticing \( \| F(z_k) \|/2 \) is monotonically nonincreasing, and summing up the above inequality, we have

\[
\| F(z_K) \|/2 - \| F(z_{k+1}) \|/2 \geq \sum_{i=1}^{K} \| F(z_i) \|/2 - \| F(z_{k+1}) \|/2 \geq \frac{i \epsilon}{4} \min \left\{ \Delta K, \Delta/4, \frac{\epsilon}{\nu^2} \right\}.
\]

This cannot happen for a large enough \( i \) since \( \| F(z_{k+1}) \|/2 \geq 0 \) is lower bounded.

Otherwise, if there is no such infinite subsequence \( \{ k^i \} \), then there exists \( K' \geq K \) such that \( \rho_k \leq 1/2 \) for all \( k \geq K' \). As a result, the trust-region radius contracts at each iteration after \( K' \), thus \( \lim_{i \to \infty} \Delta_k = 0 \), which contradicts with (58). Combining the above two cases, we conclude that our original assumption cannot hold and therefore \( \lim \inf_{k \to \infty} \| g_k \| = 0 \).

Now we turn to (b). We first present the high-level ideas of the proof. We will show (b). by contradiction. Suppose (b). does not hold, namely, there exists \( \epsilon > 0 \) and an infinite increasing subsequence \( \{ t_i \}_{i=1}^{\infty} \) of \( \{ 1, 2, \ldots \} \) such that \( \| g_{t_i} \| \geq \epsilon \). Then we will show that there exists a constant \( C > 0 \) and an increasing subsequence \( \{ u_i \}_{i=1}^{\infty} \) of \( \{ t_i \}_{i=1}^{\infty} \) such that \( \| F(z_{u_i}) \|/2 - \| F(z_{u_{i+1}}) \|/2 \geq C \). Thus by the monotonicity of \( \| F(z_k) \|/2 \), we have \( \| F(z_{u_i}) \|/2 \to -\infty \) as \( i \to \infty \), which contradicts with the fact that \( \| F(z_{u_i}) \|/2 \geq 0 \).

In the rest of this proof we construct the sequence \( \{ u_i \}_{i=1}^{\infty} \) by induction.

For initialization, we set \( u_1 = t_1 \). Next, for a given \( u_i \), we show how to build \( u_{i+1} \). Consider the point \( z_{u_i} \) and a close ball \( B(z_{u_i}, R) = \{ z \mid \| z - z_{u_i} \| \leq R \} \) with center \( z_{u_i} \) and radius \( R \), where

\[
R := \min \{ \epsilon/(2\mu) , R_0 \}.
\]

Notice that for any \( z_k \in B(z_{u_i}, R) \), we have from (51) that

\[
\| g_k - g_{u_i} \| \leq \mu \| z_k - z_{u_i} \| \leq \mu R \leq \epsilon/2,
\]

and thus

\[
\| g_k \| \geq \| g_{u_i} \| - \| g_{u_i} - g_k \| \geq \epsilon - \epsilon/2 = \epsilon/2.
\]

Recall from (a). that there is a subsequence of \( \{ \| g_k \| \}_{k=0}^{\infty} \) that converges to 0, thus there exists at least one solution in the sequence \( \{ z_k \}_{k \geq u_i} \) that leaves \( B(z_{u_i}, R) \). Let \( z_{l+1} \) be the first of such iterates. Then \( \| z_k - z_{u_i} \| \leq R \) for \( k = u_i + 1, \ldots, l \), and it holds that

\[
\| F(z_{u_i}) \|/2 - \| F(z_{l+1}) \|/2 = \sum_{k=u_i}^{l} \| F(z_k) \|/2 - \| F(z_{k+1}) \|/2 = \sum_{k=u_i+1, \ldots, l, z_k \neq z_{k+1}} \| F(z_k) \|/2 - \| F(z_{k+1}) \|/2 \geq \sum_{k=u_i+1, \ldots, l, z_k \neq z_{k+1}} \| g_k \| \frac{\Delta_k}{\nu^2} \left( \frac{\| g_k \|}{\nu^2} \right) \geq \frac{\epsilon}{4} \sum_{k=u_i+1, \ldots, l, z_k \neq z_{k+1}} \min \left\{ \Delta_k, \frac{\epsilon}{2\nu^2} \right\},
\]

where the second equality considers only the valid steps (namely ignores the null steps), the first inequality utilizes the criteria of a valid step, the second inequality uses Proposition 4.8 and the third inequality is implied from \( \| g_k \| \geq \epsilon/2 \) since \( z_k \in B(z_{u_i}, R) \).

Next we present a lower bound for (59). There are only two possibilities:
(i) Suppose there exists \( k \) in the summation in the R.H.S. of (59) that \( \Delta_k > \epsilon/(2\nu_2^2) \), then we obtain by noticing \( \|F(z_k)\|^2/2 \) is monotonically nonincreasing that

\[
\|F(z_{u_1})\|^2/2 - \|F(z_{l+1})\|^2/2 \geq \frac{\epsilon^2}{4} \frac{\epsilon}{2\nu_2^2}.
\]

(ii) Otherwise, \( \Delta_k \leq \epsilon/(2\nu_2^2) \) for all of \( k \) in the summation in the R.H.S. of (59). Notice that \( z_{l+1} \) is outside \( B(z_{u_1}, R) \), thus

\[
R \leq \|z_{l+1} - z_{u_1}\| \leq \sum_{k=u_1}^{l} \|z_{k+1} - z_k\| \leq \sum_{k=u_1}^{l} \Delta_k,
\]

where the last inequality uses \( \|z_{k+1} - z_k\| = \|s_k\| \leq \Delta_k \) for a valid step. Therefore, it holds from (59) that

\[
\|F(z_{u_1})\|^2/2 - \|F(z_{l+1})\|^2/2 \geq \frac{\epsilon^2}{4} \sum_{k=u_1}^{l} \Delta_k \geq \frac{\epsilon^2}{4} R = \frac{\epsilon^2}{4} \min\{\epsilon/(2\mu), R_0\}.
\]

Combining (i) and (ii), we arrive at

\[
\|F(z_{u_1})\|^2/2 - \|F(z_{l+1})\|^2/2 \geq \frac{\epsilon^2}{4} \min\{\epsilon/(2\mu), R_0, \epsilon/(2\nu_2^2)\}.
\]

Now choose \( u_{i+1} \) to be the first index in the infinite sequence \( \{t_i\}_i^\infty \) such that \( u_{i+1} \geq l + 1 \), then such \( u_{i+1} \) exists, because \( \{t_i\}_i^\infty \) has infinite values and

\[
\|F(z_{u_{i+1}})\|^2/2 - \|F(z_{u_1})\|^2/2 \geq \|F(z_{u_{i+1}})\|^2/2 - \|F(z_{l+1})\|^2/2 \geq \frac{\epsilon^2}{4} \min\{\epsilon/(2\mu), R_0, \epsilon/(2\nu_2^2)\},
\]

where the first inequality uses the monotonicity of \( \|F(z_k)\|^2/2 \). As a result, let \( C = (\zeta \epsilon/4) \min\{\epsilon/(2\mu), R_0, \epsilon/(2\nu_2^2)\} > 0 \), then we have that \( \|F(z_{u_{i+1}})\|^2/2 \leq \|F(z_{u_1})\|^2/2 - (i - 1)C \to -\infty \) when \( i \to \infty \), which contradicts with the fact that \( \|F(z_{u_1})\|^2/2 \geq 0 \). This finishes the proof by contradiction.

Finally, we prove Theorem 4.3.

Proof of Theorem 4.3 part (1). Define \( \delta_k := \sup_{0 \leq t \leq 1} \|\nabla F(z_k + ts_k) - \nabla F(z^*)\| \). Then it follows from \( z_k \to z^*, s_k \to 0 \) and the continuity of \( \nabla F(z) \) that \( \delta_k \to 0 \). Let \( T(z) = F(z) - \nabla F(z^*)z \), then \( \nabla T(z) = \nabla F(z) - \nabla F(z^*) \). Thus, it holds that

\[
\|y_k - \nabla F(z^*)s_k\| = \|F(z_k + s_k) - F(z_k) - \nabla F(z^*)s_k\| = \|T(z_k + s_k) - T(z_k)\|
\]

\[
\leq \sup_{0 \leq t \leq 1} \|\nabla T(z_k + ts_k)\|/\|s_k\| = \delta_k/\|s_k\|.
\]

The rest of the proof is very similar to the proof of Proposition 4.7. Applying Lemma 4.11 with \( O = \nabla F(z^*) \) we expand \( M_{j+1} \) using (53) for \( j = k + n + m \) in the following way:

\[
\|M_{j+1}\| = \left\|JQ_j\cdot M_{j}Q_j + \beta_j \frac{(y_j - \nabla F(z^*)s_j)s_j^T}{s_j^Ts_j} + \beta_j \frac{J_{s_j}(y_j - \nabla F(z^*)s_j)^TJ_{s_j}}{s_j^Ts_j}Q_j \right\|
\]

\[
\leq \|JQ_j\|\|M_{j}Q_j\| + 2\beta_j\delta_j \leq \|M_{j}Q_j\| + 4\delta_j ,
\]

25
Recalling Lemma 4.12, under the assumptions stated in Theorem 4.3 part (1), it follows for any $k \geq K$ that
\[
\|M_{k+n+m+1}\| \leq \|M_{k+1}Q_{k+1} \cdots Q_{k+n+m-1}Q_{k+n+m}\| + 4 \sum_{j=k+1}^{k+m+n} \delta_j.
\]

It follows from Lemma 4.10 that there exists a constant $\theta \in (0,1)$ and index $K$ such that $\|\prod_{j=k+1}^{k+n+m} Q_j\| \leq \theta$ for any $k \geq K$, thus
\[
\|M_{k+n+m+1}\| \leq \theta \|M_{k+1}\| + 4 \sum_{j=k+1}^{k+m+n} \delta_j.
\]

We now apply Lemma A.8 in the appendix and conclude since $4 \sum_{j=k+1}^{k+m+n} \delta_j \to 0$, then $\|M_k\| \to 0$ as $k \to \infty$. Recalling $M_k = B_k - \nabla F(z^*)$, the proof is complete.

To prove part (2) of Theorem 4.3, we first present two lemmas.

**Lemma 4.12.** Under the assumptions stated in Theorem 4.3 part (1), it holds that $\|B_k^{-1}\|$ is upper-bounded, that is, there exists a positive value $\nu_1$ such that
\[
\|B_k^{-1}\| \leq \nu_1.
\]

**Proof.** Recall from the construction that $B_k$ is invertible and from Assumption 4.1 that $\nabla F(z^*)$ is nonsingular and $\|\nabla^{-1} F(z^*)\| \leq \gamma$. Notice that Theorem 4.3 part (1) shows that $\|B_k - \nabla F(z^*)\| \to 0$, whereby there exists $K$ such that $\|B_k - \nabla F(z^*)\| \leq 1/(2\gamma)$ for any $k \geq K$. We can now apply Banach Perturbation Lemma (Lemma A.2 in the appendix) to the matrices $\nabla F(z^*)$ and $B_k$ (note $\gamma/(2\gamma) = 0.5 < 1$) and obtain:
\[
\|B_k^{-1}\| \leq \frac{\gamma}{1-0.5} \leq 2\gamma,
\]
and as a result it holds for all $k$:
\[
\|B_k^{-1}\| \leq \max \left\{ \|B_0^{-1}\|, \|B_1^{-1}\|, ..., \|B_{K-1}^{-1}\|, 2\gamma \right\} := \nu_1.
\]

The next Lemma provides a lower bound on the amount of predicted decrease:

**Lemma 4.13.** Under the assumptions stated in Theorem 4.3 part (1), it holds for any $k$ that
\[
m_k(0) - m_k(s_k) \geq \frac{\|s_k\|^2}{2} \min \left\{ \frac{1}{\nu_1^2}, \frac{1}{\nu_1^2 \nu_2^2} \right\}.
\]

**Proof.** It follows from (44) and Lemma 4.12 that $\|p_k^B\| \leq \nu_2^2 \|g_k\|$. Furthermore, recall that in Algorithm 3 we set $s_k = p_k^B$ if $\|p_k^B\| \leq \Delta_k$ and otherwise we have $\|s_k\| = \Delta_k$, thus in either case we have $\|s_k\| \leq \|p_k^B\|$. Therefore, we have
\[
m_k(0) - m_k(s_k) \geq \frac{\|s_k\|^2}{2} \min \left\{ \frac{1}{\nu_1^2}, \frac{1}{\nu_1^2 \nu_2^2} \right\},
\]

(61)
Hence, it holds that \( \|g_k\|/\|s_k\| \geq 1/\nu_k^2 \). Then, it follows from Proposition 4.8 that
\[
m_k(0) - m_k(s_k) \geq \frac{\|g_k\|}{2} \min \left\{ \frac{\|g_k\|}{\nu_k^2} \right\}
= \|s_k\| \frac{\|g_k\|}{2} \min \left\{ \frac{\|g_k\|}{\|s_k\| \nu_k^2} \right\}
\geq \|s_k\| \frac{\|g_k\|}{2} \min \left\{ 1, \frac{1}{\nu_k^4 \nu_k^2} \right\}
\geq \frac{\|s_k\|^2}{2} \min \left\{ \frac{1}{\nu_k^4}, \frac{1}{\nu_k^2} \right\},
\]
where the second inequality is from \( \Delta_k/\|s_k\| \geq 1 \) and \( \|g_k\|/\|s_k\| \geq 1/\nu_k^2 \), and the third inequality uses \( \|g_k\|/\|s_k\| \geq 1/\nu_k^2 \) again.

**Proof of Theorem 4.3 part (2).** We give proofs for the following two claims:

**a.** There exists a constant \( K \) such that it holds for all \( k \geq K \) that \( \|p_k^B\| \leq \Delta_k \), so \( s_k = p_k^B \) and \( z_{k+1} = z_k + s_k \). This shows that after a finite number of steps, we always take quasi-Newton step, and the quasi-Newton step is a valid step.

**b.** The rate of the convergence of Algorithm 3 is R-superlinear, that is, \( \lim_{k \to \infty} \|z_k - z^*\|^{1/k} = 0 \).

To see (a), we begin by defining
\[
\eta_k = \sup_{0 \leq t \leq 1} \| \nabla F(z_k + ts_k) - B_k \|.
\]
Since \( z_k \to z^* \), \( s_k \to 0 \) and as we showed in part (1), \( \|B_k - \nabla F(z^*)\| \to 0 \), as \( k \to \infty \), and since \( \nabla F(z) \) is continuous around \( z^* \), we conclude \( \eta_k \to 0 \).

Consider now the one-dimensional function \( f(t) = \|F(z_k + ts_k)\|^2/2 \), and then by second-order mean value theorem we know there exists \( 0 < t < 1 \) such that
\[
\|F(z_k + s_k)\|^2/2 = \|F(z_k)\|^2/2 + F(z_k)^T \nabla F(z_k)s_k + \frac{s_k^T (\nabla F(z_k + ts_k)^T \nabla F(z_k + ts_k)) s_k}{2} + \frac{\nabla^2 F(z_k + ts_k)(F(z_k + ts_k), s_k, s_k)}{2},
\]
where \( \nabla^2 F(z_k + ts_k) \) is a 3-dimensional tensor and \( F(z_k + ts_k) = F(z_k + ts_k), s_k, s_k \) refers to the tensor-vector product. Furthermore, notice that \( F(z) \) is \( \gamma_1 \)-Lipschitz and \( \nabla F(z) \) is \( \gamma_2 \)-Lipschitz, thus
\[
\nabla^2 F(z_k + ts_k) (F(z_k + ts_k), s_k, s_k)/2 \leq \gamma_2 \|F(z_k + ts_k)\| \|s_k\|^2/2 \leq \gamma_2 \gamma_1 (\|z_k - z_*\| + \|s_k\|) \|s_k\|^2/2.
\]
Substituting this inequality to (62) and recalling \( g_k^T = F(z_k)^T \nabla F(z_k) \) we obtain
\[
\|F(z_k + s_k)\|^2/2 \leq \|F(z_k)\|^2/2 + g_k^T s_k + s_k^T \nabla^2 F(z_k + ts_k) s_k/2 + \gamma_2 \gamma_1 (\|z_k - z_*\| + \|s_k\|) \|s_k\|^2/2.
\]
Denote by \( A_k = \nabla F(z_k + ts_k) - B_k \) and clearly \( \|A_k\| \leq \eta_k \). It holds by recalling the definition of \( m_k(s_k) \) that
\[
\|F(z_k + s_k)\|^2/2 - m_k(s_k)
\leq s_k^T \nabla F(z_k + ts_k)^T \nabla F(z_k + ts_k) s_k/2 + \gamma_2 \gamma_1 (\|z_k - z_*\| + \|s_k\|) \|s_k\|^2/2 - s_k^T B_k^T B_k s_k/2
= s_k^T ((B_k + A_k)^T (B_k + A_k)) s_k/2 + \gamma_2 \gamma_1 (\|z_k - z_*\| + \|s_k\|) \|s_k\|^2/2 - s_k^T B_k^T B_k s_k/2
= s_k^T (B_k^T A_k + A_k^T B_k + A_k^T A_k) s_k/2 + \gamma_2 \gamma_1 (\|z_k - z_*\| + \|s_k\|) \|s_k\|^2/2
\leq (2 \eta_k \nu_k + \eta_k^2 + \gamma_2 \gamma_1 (\|z_k - z_*\| + \|s_k\|)) \|s_k\|^2/2,
\]

where the final inequality uses $\|B_k\| \leq \nu_2$ and $\|A_k\| \leq \eta_k$. Recalling the definition of $\rho_k$ and combining (61) and this inequality we arrive at

$$|1 - \rho_k| = \frac{\|F(z_k + s_k)\|^2/2 - m_k(s_k)}{m_k(0) - m_k(s_k)} \leq \frac{2\eta_k \nu_2 + \eta_k^2 + \gamma_2 \gamma_1 (\|z_k - z_s\| + \|s_k\|)}{\min \left\{ \frac{1}{\nu_2}, \frac{1}{\nu_2 \nu_1} \right\}}.$$

We have $z_k \to z^*$, $s_k \to 0$ and $\eta_k \to 0$ as $k \to \infty$. Thus, in the R.H.S. of the above inequality the numerator goes to 0 and the denominator is a constant. Therefore, there exists $\Delta_k > 0$ such that $|1 - \rho_k| \leq 0.5$, thus $\rho_k > 0.5$ for all $k \geq K_1$. This means that for $k \geq K_1$, we always expand the trust-region radius: $\Delta_{k+1} = \min\{2\Delta_k, R_0\}$. As such, there exists $K_2$ such that $\Delta_k = R_0$ for all $k \geq K_2$. Furthermore, it follows from Lemma 4.12 that $\|p^B_k\| \leq \nu_1^2 \|g_k\|$, thus $\|p^B_k\| \to 0$ as $k \to \infty$, whereby there exists $K_3$ such that $\|p^B_k\| \leq R_0$ for all $k \geq K_3$. Let $K = \max\{K_2, K_3\}$, then we have $\|p^B_k\| \leq R_0 = \Delta_k$ for all $k \geq K$. This finishes the proof of (a). and we conclude eventually all steps are valid and they are quasi-Newton steps.

To see (b). notice that R-superlinear convergence studies the eventual behavior of the algorithm as the iteration count $k \to \infty$. It follows from part (a), that eventually (i.e., when $k \geq K$) we always take quasi-Newton step, i.e., $s_k = p^P_k$ and the step is a valid step, i.e., $z_{k+1} = z_k + s_k = z_k + p^P_k$. It then follows from the definition of $p^P_k$ and $g_k$ that $s_k = p^P_k = -B_k^{-1}B_k^{-T}F(z_k)^T F(z_k)$. Reusing the notation, denote by $A_k = \nabla F(z_k) - B_k$ and clearly $\|A_k\| \leq \eta_k$, further let $N_k = B_{k+1} - B_k$, so, $\|N_k\| \to 0$ as $k \to \infty$. We have

$$\|F(z_{k+1})\| = \|F(z_k) + B_{k+1}s_k\|
= \|F(z_k) - B_{k+1}B_k^{-1}B_k^{-T}T F(z_k)\|
\leq \|I - B_{k+1}B_k^{-1}B_k^{-T}T\| \|F(z_k)\|
= \|I - (B_k + N_k)B_k^{-1}\| \|B_k^{-1}\| \|F(z_k)\|
\leq \|B_k^{-1}\| \|N_k\| + \|B_k^{-1}\| \|A_k\| + \|N_k\| \|A_k\| \|B_k^{-1}\| \|F(z_k)\|
\leq \nu_1 (\|N_k\| + \eta_k + \|N_k\| \eta_k \nu_1) \|F(z_k)\|,$$

where the first equality comes from the secant condition [3], the first and the second inequalities utilize Cauchy-Schwarz inequality, and the last inequality uses $\|B_k^{-1}\| \leq \nu_1$ and $\|A_k\| \leq \eta_k$. Since both $\eta_k \to 0$ and $\|N_k\| \to 0$ as $k \to \infty$, then, for any arbitrary $0 < \epsilon < 1$, there exists iteration $K \geq K$ such that $\nu_1 (\|N_k\| + \eta_k + \|N_k\| \eta_k \nu_1) \leq \epsilon$ for all $k \geq K$. Therefore, it holds for $k \geq K$ that $\|F(z_k)\| \leq \epsilon^{k-K}\|F(z_K)\|$, and

$$\lim_{k \to \infty} \|F(z_k)\|^{1/k} \leq \lim_{k \to \infty} \left(\epsilon^{k-K}\|F(z_K)\|\right)^{1/k} = \lim_{k \to \infty} \epsilon \left(\frac{\|F(z_K)\|}{\epsilon^K}\right)^{1/k} = \epsilon .$$

Notice that the above inequality holds for any $0 < \epsilon < 1$. Together with $\|F(z_k)\| \geq 0$, we conclude that $\lim_{k \to \infty} \|F(z_k)\|^{1/k} = 0$. Furthermore, recall that $F(z^*) = 0$, $\nabla F(z^*)$ is nonsingular and $\nabla F(z)$ is continuous around $z^*$, thus we can obtain $\lim_{k \to \infty} \|z_k - z^*\|^{1/k} = 0$ as follows.

By Taylor’s expansion, we have

$$F(z_k) = F(z_k) - F(z^*) + \int_0^1 \nabla F(z^* + t(z_k - z^*)) dt \cdot (z_k - z^*) .$$

Note that for large enough $k$, $\nabla F(z^* + t(z_k - z^*))$ is nonsingular and thus

$$z_k - z^* = \left(\int_0^1 \nabla F(z^* + t(z_k - z^*)) dt\right)^{-1} F(z_k) .$$
Recalling the boundedness of \( \left\| \left( \int_0^1 \nabla F(z^* + t(z_k - z^*)) dt \right)^{-1} \right\| \) for large enough \( k \) we achieve
\[
\lim_{k \to \infty} \left\| z_k - z^* \right\|^{1/k} \leq \lim_{k \to \infty} \left\| \left( \int_0^1 \nabla F(z^* + t(z_k - z^*)) dt \right)^{-1} \left\| F(z_k) \right\|^{1/k} = 0.
\]
This finishes the proof.

\[\square\]

5 Numerical Experiments

In this section, we present numerical experiments of \( J \)-symmetric quasi-Newton algorithms and compare them with classical algorithms for minimax problems. We perform the experiments on four sets of minimax problems: quadratic convex-concave minimax problems, two player bilinear zero-sum game, analytic center, and a nonconvex-nonconcave minimax problem. The source code is available at https://github.com/azamasl/Jsymm.

We compare the behaviors of the following five algorithms:

- EGM: The extra-gradient algorithm [40, 50] with fixed stepsize;
- Broyden: Broyden’s good method [12, 13] with a fixed stepsize;
- J-symm: \( J \)-symmetric quasi-Newton Algorithm (Algorithm [1]) with a fixed stepsize;
- J-symm-LS: \( J \)-symmetric quasi-Newton Algorithm with line-search (Algorithm [2]);
- J-symm-Tr: \( J \)-symmetric quasi-Newton Algorithm with trust-region (Algorithm [3]).

For all quasi-Newton methods, we initialize the Jacobian estimation \( H_0 = I \) for J-symm, J-symm-LS, and J-symm-Tr. Notice that \( H_0 = I \) would often introduce numerical issue for Broyden’s method, thus we initialize the Jacobian estimation \( H_0 \) for Broyden’s method as a diagonal matrix with each entry coming from an uniform distribution \( U(0, 1) \).

The step-size plays an important rule in the behaviors for EGM, Broyden and J-symm. For the instances in Section 5.2 and Section 5.3 we choose the best step-size from \{0.0008, 0.004, 0.008, 0.04, 0.08\} in performance. The reason to select a small step-size is because these real instances are often ill-conditioned, and a large stepsize may quickly blow up the solutions due to the bad initial estimation of the Jacobian. For the synthetic quadratic minimax problem in Section 5.1 we start with stepsize 0.01, and then stepsize 1 after \( \left\| F(z) \right\| \) becomes small. For the nonconvex example in Section 5.4 we use a constant step-size 0.01 to showcase the trajectory of the algorithm.

5.1 Quadratic Minimax Problem

We here consider quadratic convex-concave minimax problems of the form
\[
L(x, w) = \frac{1}{2} (x - x^*)^T D(x - x^*) + (w - w^*)^T A(x - x^*) - \frac{1}{2} (w - w^*)^T C(w - w^*), \quad (63)
\]
where $C$ and $D$ are positive semidefinite matrices. Notice that any function around its optimal solution $(x^*, y^*)$ behaves similarly to a quadratic minimax problem (63) due to Taylor expansion. Thus, the behaviors of different algorithms on quadratic functions showcase the asymptotical behaviors for general problems.

In this experiment, we generate synthetic data with different strong convexity value. More specifically, we choose $D \in \mathbb{R}^{500 \times 500}$, $C \in \mathbb{R}^{500 \times 500}$ and $A \in \mathbb{R}^{500 \times 500}$ in the following way. The entries of $A$ are drawn randomly from a normal distribution $N(0, 1/\sqrt{500})$. To generate a random positive definite matrix $D$, we first create a random matrix $S \in \mathbb{R}^{500 \times 500}$ with entries drawn from $N(0, 1/\sqrt{500})$, and then we symmetrise the matrix by $S = (S + S^T)/2$. Next, we shift the matrix using a scaled identity matrix to make it positive definite $S = S + (|\lambda_{\min}| + 1)I$, where $\lambda_{\min}$ is the minimal eigenvalue of $S$ (which is usually negative), and the identity matrix guarantees the 1-strong-convexity-strong-concavity of the matrix $S$. Finally, we set $D = \alpha S$, with $\alpha$ taking values from $\{0, 10^{-4}, 10^{-2}, 1\}$. We set the matrix $C$ by the same procedure and with a different random seed. The value $\alpha$ measures the scale ratio between the diagonal terms and the off-diagonal terms, and it turns out to be the critical parameter to characterize the performance of different algorithms. When $\alpha = 0$, the problem is a bilinear convex-concave minimax problem. When $\alpha > 0$, the problem is strongly-convex-strongly-concave.

Figure 1 plots $\|F(z)\|$ on logarithmic scale versus the number of iterations for the five algorithms and different $\alpha$ values $\alpha \in \{0, 10^{-4}, 10^{-2}, 1\}$. Some observations in sequence: First, we can clearly see the advantage of J-symm methods compared to Broyden’s methods, in particular for those instances with small $\alpha$. Second, as the value of $\alpha$ increases, all five methods have better performance. Third, J-symm-LS (magenta line) has the best performance in this set of experiments because of its adaptive step-size choice. Finally, J-symm-Tr (blue line) turns out to be too conservative, in particular for the case with small $\alpha$ value.

5.2 Bilinear Zero-sum Games

Recently, solving bilinear zero-sum games has attracted a great deal of attention in both the optimization community and the machine learning community, as the first step in understanding more complicated applications [4, 30, 32, 47, 44]. Surprisingly, the most natural algorithm, gradient descent-ascent (GDA), does not converge and hence many first-order methods (FOMs) tailored for minimax problem have been proposed [25, 42, 21]. In this subsection, we aim at demonstrating that J-symmetric quasi-Newton has competitive performance with other methods on bilinear zero-sum games.

Bilinear zero-sum games can be formulated as the following minimax optimization problem:

$$\min_{x \in \mathbb{R}^n} \max_{y \in \mathbb{R}^m} y^T A x . \quad (64)$$

The set of all saddle points is

$$\{(x, y) : Ax = 0, A^T y = 0\} .$$

In this experiment, we use the constraint matrices of the root-node LP relaxation from MIPLIB. The number of iterations of different methods to find a solution with $\|F(z)\| \leq 10^{-4}$ are presented Table 1. We can clearly see that J-symm and J-symm-LS significantly outperform Broyden’s method and EGM.

Figure 2 presents $\|F(z)\|$ on a logarithmic scale versus the number of iterations for five different algorithms on two real instances, enlight_hard and 22433, to showcase the typical behaviors of different algorithms. As we can see, J-symm-LS (magenta line) exhibits much faster convergence than the other four methods. Furthermore, we can observe the superlinear convergence of Broyden (red line) and J-symm (black) with fixed stepsize. J-symm-Tr (blue line) sometimes can be too conservative.
Figure 1: Plots showing $\|F(z)\|$ in log scale versus the number of iterations of EGM (yellow), Broyden’s method (red), $J$-symmetric method with fixed stepsize (black), $J$-symmetric method with line-search (magenta) and $J$-symmetric method with trust-region (blue) for solving the quadratic convex-concave problems (63). The four figures are with $\alpha = 0$ (top-left), $\alpha = 10^{-4}$ (top-right), $\alpha = 10^{-2}$ (bottom-left) and $\alpha = 1$ (bottom-right), respectively.

5.3 Analytic Center of Polytope

Analytic center is one way to define the geometric center of a polytope, and it has numerous applications, for example, in barrier methods [52], cutting plane methods [34, 51, 64, 6] and MIP solvers [9]. Consider a polytope given by linear inequalities:

$$a_i^T x \leq b_i, \quad i = 1, \ldots, m,$$

where $x \in \mathbb{R}^n$, $a_i \in \mathbb{R}^n$, and $b_i \in \mathbb{R}$ for $i = 1, \ldots, m$. The analytic center of the polytope is the minimizer of the following problem [11, p. 141]:

$$\min_x - \sum_{i=1}^{m} \log(b_i - a_i^T x). \quad (65)$$

The classical algorithm for finding the analytic center (65) is infeasible-start Newton method [33]. Here we focus on quasi-Newton methods, which avoid linear equation solving and can be used for larger instances. Notice that it can be nontrivial to identify a feasible solution to (65). We instead consider an equivalent formulation of (65):

$$\min_{x, y} - \sum_{i=1}^{m} \log y_i, \quad \text{s.t. } y = b - Ax,$$

31
Figure 2: Plots showing $\|F(z)\|$ in log scale versus the number of iterations of EGM (yellow), Broyden’s method (red), J-symmetric method with fixed stepsizes (black), J-symmetric method with line-search (magenta) and J-symmetric method with trust-region (blue) for solving the bilinear zero-sum problem (64).

Table 1: Number of iterations for different methods to find an approximate solution with $\|F(z)\| \leq 10^{-4}$ for the bilinear zero-sum game. “-” refers to the algorithm fails to terminate within 2000 iterations.

| Instance   | EGM | Broyden | J-symm | J-symm-LS | J-symm-Tr |
|------------|-----|---------|--------|-----------|-----------|
| 22433      | -   | 940     | 220    | 67        | 51        |
| 23588      | -   | 773     | 220    | 162       | -         |
| assign1-5-8| -   | 1157    | 272    | 169       | 311       |
| b-ball     | -   | 231     | 87     | 24        | 65        |
| enlight8   | -   | 277     | 225    | 68        | 63        |
| enlight9   | -   | 327     | 178    | 77        | 58        |
| enlight_hard | -  | 536     | 206    | 67        | 51        |
| gr4x8d     | -   | 150     | 119    | 60        | 837       |
| neos5      | -   | 262     | 88     | 14        | 33        |
| prod1      | -   | 1346    | 590    | 588       | 1356      |
| prod2      | -   | 1083    | 512    | 373       | -         |
| ran13x13   | -   | 736     | 402    | 241       | 390       |

where $A = [a_1, \ldots, a_m]^T$ and $b = [b_1, \ldots, b_m]$, and then we dualize the linear constraints to consider the minimax problem:

$$\min_{x,y} \max_w L(x, y, w) = -\sum_{i=1}^m \log y_i + w^T (Ax - b + y).$$

(66)

Now we have a minimax problem of the form \[1\], and we can apply our J-symmetric methods.

In this experiment, we utilize the same MIPLIB instances as in the bilinear zero sum game. We do not perform J-symm-Tr, because of the inherent constraint of $y \geq 0$, which prevents an efficient trust-region solve. The number of iterations of different methods to find a solution with $\|F(z)\| \leq 10^{-4}$ are presented Table 2. Again, we can clearly see that J-symm and J-symm-LS significantly outperform Broyden’s method and EGM.

Figure 3 presents $\|F(z)\|$ in log scale versus the number of iterations for five different algorithms on two real instances, enlight_hard and 22433, to showcase the typical behaviors of different algorithms. For these two instances, we can observe that both J-symm-LS (magenta line) and J-symm (black line) exhibit fast convergence and an eventual superlinear rate on both instances. J-symm-LS stays in a plateau for a while.
| Instance  | EGM | Broyden | J-symm | J-symm-LS |
|-----------|-----|---------|--------|----------|
| 22433     | -   | -       | 712    | 612      |
| 23588     | -   | -       | -      | 449      |
| assign1-5-8 | - | - | - | 1610 |
| b-ball    | -   | 450     | 374    | 214      |
| enlight8  | -   | -       | 1566   | 409      |
| enlight9  | -   | 1951    | 1687   | 234      |
| enlight_hard | - | - | 359 | 297 |
| gr4x6d    | -   | 1773    | 1889   | 124      |
| neos5     | -   | -       | 1786   | 394      |
| prod1     | -   | -       | -      | 923      |
| prod2     | -   | -       | -      | 703      |
| ran13x13  | -   | -       | -      | 395      |

Table 2: Number of iterations for different methods to find an approximated solution with \(\| F(z) \| \leq 10^{-4} \) for the analytic center problem. “-” refers to the algorithm fails to terminate within 2000 iterations.

5.4 A Nonconvex-Nonconcave Example

Many algorithms for minimax problems assume the problem to be convex-concave. For example, the proximal quasi-Newton methods proposed by Burke and Qian [16] [15] only work for monotone operators; thus, do not work for the nonconvex-nonconcave case. However, recent emerging applications in machine learning stimulate a surge of interest in nonconvex-nonconcave setting. It is a well-known fact that many classical first-order methods fail to converge when applied to nonconvex-nonconcave problems [37]. On the contrary, our J-symm algorithms and their analysis do not rely on convexity assumptions, implying the potential of J-symm methods on solving nonconvex-nonconcave problems.

In this section, we examine the behaviors of our quasi-Newton algorithms on a two-dimensional nonconvex-nonconcave example:

\[
\min_x \min_y L(x, y) = (x^2 - 1)(x^2 - 9) + xAy - (y^2 - 1)(y^2 - 9),
\]
Figure 4: Plots showing the trajectories of five algorithms from twelve different initial solutions.
where $A$ is a scalar measuring the interaction term in the minimax problem. (67) is perhaps the simplest nontrivial nonconvex-nonconcave example, and it has been used in [37] to illustrate the landscape of first-order methods for minimax problems.

Figure 4 presents the trajectories of five algorithms, EGM, Broyden’s method, $J$-symmetric quasi-Newton method with fixed stepsize (Algorithm 1), $J$-symmetric quasi-Newton method with line-search (Algorithm 2), and $J$-symmetric quasi-Newton method with trust-region (Algorithm 3), for solving (67). For each algorithm, we consider four interaction levels $A \in \{1, 10, 100, 1000\}$, and we start with twelve different initial solutions $(-4, -2), (-4, 0), (-4, 2), (-2, -4), (-2, 4), (0, -4), (0, 4), (2, -4), (2, 4), (4, -2), (4, 0)$ and $(4, 2)$. Different color in Figure 4 represents different initialization.

When the interaction term $A$ is small (i.e. $A = 1$ as shown in the first column), all five methods converge to local minimax solutions. Furthermore, we can clearly see that quasi-Newton methods have a faster convergence compared to first-order methods such as EGM. When the interaction is medium (i.e. $A = 10$ as in the second column), EGM converges to an attractive limit circle, while the four quasi-Newton methods converge quickly to some solutions. It turns out that Algorithm 3 converges to a local minimizer of $\|F(z)\|$, i.e., $g_k = \nabla F(z_k)F(z_k) = 0$, which is consistent with our Theorem 4.2. As the interaction $A$ increases, we move to the third column (i.e., $A = 100$). While EGM still converges to a limit circle, quasi-Newton methods quickly converge to some solution. In particular, both $J$-symm-LS and $J$-symm-Tr converge to the unique global first-order Nash equilibrium $(0,0)$ within a few iterations. $J$-symm and Broyden’s methods both converge to local solutions, but compared to $J$-symm, Broyden’s method is less stable since it moves further away in the beginning. Lastly, when the interaction term is sufficiently large (i.e., $A = 1000$ as in the fourth column), EGM converges to the unique stationary point $(0,0)$. Again, $J$-symm-Tr converges to $(0,0)$ within a few steps. However, while for some initial solutions, $J$-symm-LS has rapid convergence to $(0,0)$, for others (namely those with one dimension equal to 0, such as $(0,4)$), it converges extremely slowly. This is because the line-search step chooses a very small stepsizes. $J$-symm and Broyden’s method both take a large step first, and move back slowly afterwards. The initial large step is because the stepsize choice $0.01$ is initially too large for the case where $A = 1000$. The slow convergence is because the step size $0.01$ is small once we construct a reasonable Jacobian.

Overall, in contrast to first-order methods, quasi-Newton methods can avoid the undesirable limit circle for this nonconvex-nonconcave example. The trust-region method $J$-symm-Tr shows its advantages over the others, and indeed it is the only method with global theoretical guarantees. $J$-symm-LS performs well in most of the cases, but it may have slow convergence when the interaction term is large. Broyden’s method and $J$-symm have similar behaviors, but $J$-symm may be more stable in the medium interaction regimes.

References

[1] Nicholas J. Higham on the top 10 algorithms in applied mathematics, https://press.princeton.edu/ideas/nicholas-higham-on-the-top-10-algorithms-in-applied-mathematics, Accessed: 2022-01-10.

[2] Fatemeh Abdi and Fatemeh Shakeri, A globally convergent BFGS method for pseudo-monotone variational inequality problems, Optimization Methods and Software 34 (2019), no. 1, 25–36.

[3] David Applegate, Mateo Díaz, Oliver Hinder, Haihao Lu, Miles Lubin, Brendan O’Donoghue, and Warren Schudy, Practical large-scale linear programming using primal-dual hybrid gradient, arXiv preprint arXiv:2106.04756 (2021).

[4] Martin Arjovsky, Soumith Chintala, and Léon Bottou, Wasserstein generative adversarial networks, International conference on machine learning, PMLR, 2017, pp. 214–223.
[5] Azam Asl and Michael L. Overton, *Analysis of the gradient method with an Armijo–Wolfe line search on a class of non-smooth convex functions*, Optimization Methods and Software 35 (2020), no. 2, 223–242.

[6] David S Atkinson and Pravin M Vaidya, *A cutting plane algorithm for convex programming that uses analytic centers*, Mathematical Programming 69 (1995), no. 1, 1–43.

[7] Michele Benzi and Gene H. Golub, *A preconditioner for generalized saddle point problems*, SIAM Journal on Matrix Analysis and Applications 26 (2004), no. 1, 20–41. MR 2112850

[8] Michele Benzi, Gene H. Golub, and Jörg Liesen, *Numerical solution of saddle point problems*, Acta numerica 14 (2005), 1–137.

[9] Timo Berthold, Michael Perregaard, and Csaba Mészáros, *Four good reasons to use an interior point solver within a mip solver*, Operations Research Proceedings 2017, Springer, 2018, pp. 159–164.

[10] Dimitri P Bertsekas, *Constrained optimization and lagrange multiplier methods*, Computer Science and Applied Mathematics (1982).

[11] Stephen Boyd and Lieven Vandenberghe, *Convex optimization*, Cambridge University Press, March 2004.

[12] Charles G. Broyden, *A class of methods for solving nonlinear simultaneous equations*, Mathematics of computation 19 (1965), no. 92, 577–593.

[13] ——, *The convergence of single-rank quasi-Newton methods*, Math. Comp. 24 (1970), 365–382. MR 279993

[14] Charles G. Broyden, John E. Dennis, and Jorge J. Moré, *On the Local and Superlinear Convergence of Quasi-Newton Methods*, IMA Journal of Applied Mathematics 12 (1973), no. 3, 223–245.

[15] James V. Burke and Maijian Qian, *On the Superlinear Convergence of the Variable Metric Proximal Point Algorithm Using Broyden and BFGS Matrix Secant Updating*, Mathematical Programming 88 (1997), 157–181.

[16] ——, *A Variable Metric Proximal Point Algorithm for Monotone Operators*, SIAM Journal on Control and Optimization 37 (1999), no. 2, 353–375.

[17] Richard H. Byrd, Jorge Nocedal, and Ya Xiang Yuan, *Global convergence of a class of quasi-Newton methods on convex problems*, SIAM J. Numer. Anal. 24 (1987), no. 5, 1171–1190. MR 909072

[18] Antonin Chambolle and Thomas Pock, *A first-order primal-dual algorithm for convex problems with applications to imaging*, Journal of mathematical imaging and vision 40 (2011), no. 1, 120–145.

[19] Xiaojun Chen and Masao Fukushima, *Proximal quasi-Newton methods for nondifferentiable convex optimization*, Mathematical Programming. A Publication of the Mathematical Programming Society 85 (1999), no. 2, Ser. A, 313–334. MR 1700141

[20] Bo Dai, Albert Shaw, Lihong Li, Lin Xiao, Niao He, Zhen Liu, Jianshu Chen, and Le Song, *SBEED: Convergent reinforcement learning with nonlinear function approximation*, Proceedings of the 35th International Conference on Machine Learning (Jennifer Dy and Andreas Krause, eds.), Proceedings of Machine Learning Research, vol. 80, PMLR, 10–15 Jul 2018, pp. 1125–1134.

[21] Constantinos Daskalakis, Andrew Ilyas, Vasilis Syrgkanis, and Haoyang Zeng, *Training GANs with optimism*, International Conference on Learning Representations, 2018.

[22] William C. Davidon, *Variable metric method for minimization*, SIAM Journal on Optimization 1 (1991), no. 1, 1–17. MR 1094786
[23] John E. Dennis and Jorge J. Moré, *A characterization of superlinear convergence and its application to quasi-newton methods*, Mathematics of Computation **28** (1974), no. 126, 549–560.

[24] , *Quasi-newton methods, motivation and theory*, SIAM Review **19** (1977), no. 1, 46–89.

[25] Simon S Du and Wei Hu, *Linear convergence of the primal-dual gradient method for convex-concave saddle point problems without strong convexity*, The 22nd International Conference on Artificial Intelligence and Statistics, PMLR, 2019, pp. 196–205.

[26] Montacer Essid, Esteban Tabak, and Giulio Trigila, *An implicit gradient-descent procedure for minimax problems*, 2019.

[27] Richard Fletcher and Michael J. D. Powell, *A rapidly convergent descent method for minimization*, The Computer Journal **6** (1963/64), 163–168. MR 152116

[28] Roger Fletcher, *A new approach to variable metric algorithms*, The computer journal **13** (1970), no. 3, 317–322.

[29] Roger Fletcher and Michael JD Powell, *A rapidly convergent descent method for minimization*, The computer journal **6** (1963), no. 2, 163–168.

[30] Gauthier Gidel, Hugo Berard, Gaëtan Vignoud, Pascal Vincent, and Simon Lacoste-Julien, *A variational inequality perspective on generative adversarial networks*, arXiv preprint arXiv:1802.10551 (2018).

[31] Gauthier Gidel, Hugo Berard, Gaëtan Vignoud, Pascal Vincent, and Simon Lacoste-Julien, *A variational inequality perspective on generative adversarial networks*, 2020.

[32] Gauthier Gidel, Reyhane Askari Hemmat, Mohammad Pezeshki, Rémi Le Priol, Gabriel Huang, Simon Lacoste-Julien, and Ioannis Mitliagkas, *Negative momentum for improved game dynamics*, The 22nd International Conference on Artificial Intelligence and Statistics, PMLR, 2019, pp. 1802–1811.

[33] J. L. Goffin and F. Sharifi-Mokhtarian, *Primal–dual–infeasible newton approach for the analytic center deep-cutting plane method*, Journal of Optimization Theory and Applications **101** (1999), no. 1, 35–58.

[34] Jean-Louis Goffin and Jean-Philippe Vial, *On the computation of weighted analytic centers and dual ellipsoids with the projective algorithm*, Mathematical Programming **60** (1993), no. 1, 81–92.

[35] Donald Goldfarb, *A family of variable-metric methods derived by variational means*, Mathematics of Computation **24** (1970), no. 109, 23–26.

[36] Ian J. Goodfellow, Jean Pouget-Abadie, Mehdi Mirza, Bing Xu, David Warde-Farley, Sherjil Ozair, Aaron Courville, and Yoshua Bengio, *Generative adversarial networks*, 2014.

[37] Benjamin Grimmer, Haifao Lu, Pratik Worah, and Vahab Mirrokni, *The landscape of the proximal point method for nonconvex-nonconcave minimax optimization*, arXiv preprint arXiv:2006.08667 (2020).

[38] Roger A Horn and Charles R Johnson, *Matrix analysis*, Cambridge university press, 2012.

[39] Tero Karras, Timo Aila, Samuli Laine, and Jaakko Lehtinen, *Progressive growing of gans for improved quality, stability, and variation*, 2018.

[40] Korpelevich., *The extragradient method for finding saddle points and other problems*, Matecon **12** (1976).

[41] Christian Ledig, Lucas Theis, Ferenc Huszar, Jose Caballero, Andrew P. Aitken, Alykhan Tejani, Johannes Totz, Zehan Wang, and Wenzhe Shi, *Photo-realistic single image super-resolution using a generative adversarial network*, CoRR abs/1609.04802 (2016).
Tengyuan Liang and James Stokes, *Interaction matters: A note on non-asymptotic local convergence of generative adversarial networks*, The 22nd International Conference on Artificial Intelligence and Statistics, PMLR, 2019, pp. 907–915.

Haihao Lu, *An o(sr)-resolution ode framework for understanding discrete-time algorithms and applications to the linear convergence of minimax problems*, 2021.

Haihao Lu, *An o (sr)-resolution ode framework for understanding discrete-time algorithms and applications to the linear convergence of minimax problems*, Mathematical Programming 194 (2022), no. 1, 1061–1112.

D. Steven Mackey, Niloufer Mackey, and Françoise Tisseur, *Structured tools for structured matrices*, Electronic Journal of Linear Algebra 10 (2003), 106–145. MR 2001979

Aleksander Madry, Aleksandar Makelov, Ludwig Schmidt, Dimitris Tsipras, and Adrian Vladu, *Towards deep learning models resistant to adversarial attacks*, International Conference on Learning Representations, 2018.

Lars Mescheder, Sebastian Nowozin, and Andreas Geiger, *The numerics of gans*, Advances in neural information processing systems 30 (2017).

Aryan Mokhtari, Asuman Ozdaglar, and Sarath Pattathil, *A unified analysis of extra-gradient and optimistic gradient methods for saddle point problems: Proximal point approach*, International Conference on Artificial Intelligence and Statistics, 2020.

Jorge J. Moré and John A. Trangenstein, *On the Global Convergence of Broyden’s Method*, Mathematics of Computation 30 (1976), no. 135, 523–540.

Arkadi Nemirovski, *Prox-method with rate of convergence O(1/t) for variational inequalities with lipschitz continuous monotone operators and smooth convex-concave saddle point problems*, SIAM Journal on Optimization 15 (2004), no. 1, 229–251.

Yu Nesterov, *Complexity estimates of some cutting plane methods based on the analytic barrier*, Mathematical Programming 69 (1995), no. 1, 149–176.

Yurii Nesterov and Arkadi Nemirovskii, *Interior-point polynomial algorithms in convex programming*, SIAM, 1994.

Jorge Nocedal and Stephen J. Wright, *Numerical optimization*, 2nd ed., Springer, New York, 2006.

James M. Ortega and Werner C. Rheinboldt, *Iterative solution of nonlinear equations in several variables*, Classics in Applied Mathematics, Society for Industrial and Applied Mathematics, 1970.

Martin J. Osborne and Ariel Rubinstein, *A course in game theory*, MIT press, 1994.

Barak A. Pearlmutter, *Fast exact multiplication by the hessian*, Neural computation 6 (1994), no. 1, 147–160.

Michael J. D. Powell, *A hybrid method for nonlinear equations*, Numerical methods for nonlinear algebraic equations (Proc. Conf., Univ. Essex, Colchester, 1969), 1970, pp. 87–114. MR 0343589

_____., *A new algorithm for unconstrained optimization*, Nonlinear Programming (Proc. Sympos., Univ. of Wisconsin, Madison, Wis., 1970), Academic Press, New York, 1970, pp. 31–65. MR 0272162

_____., *Some global convergence properties of a variable metric algorithm for minimization without exact line searches*, Nonlinear Programming (Providence), Amer. Math. Soc., 1976, SIAM-AMS Proc., Vol. IX, pp. 53–72.
[60] R. Tyrrell Rockafellar, *Monotone operators and the proximal point algorithm*, SIAM Journal on Control and Optimization 14 (1976), no. 5, 877–898. MR 410483

[61] Nicol N. Schraudolph, *Fast curvature matrix-vector products for second-order gradient descent*, Neural computation 14 (2002), no. 7, 1723–1738.

[62] David F Shanno, *Conditioning of quasi-newton methods for function minimization*, Mathematics of computation 24 (1970), no. 111, 647–656.

[63] Avram Sidi, *A Zero-Cost Preconditioning for a Class of Indefinite Linear Systems*, WSEAS Transactions on Mathematics 2 (2003).

[64] Yinyu Ye, *Complexity analysis of the analytic center cutting plane method that uses multiple cuts*, Mathematical Programming 78 (1996), no. 1, 85–104.

[65] Jun-Yan Zhu, Taesung Park, Phillip Isola, and Alexei A. Efros, *Unpaired image-to-image translation using cycle-consistent adversarial networks*, 2017 IEEE International Conference on Computer Vision (ICCV), 2017, pp. 2242–2251.

A Existing Definitions and Results Used in the Proofs.

**Lemma A.1** (Sherman-Woodbury Formula). ([38, page 19]) Suppose $A \in \mathbb{R}^{n \times n}$ is an invertible matrix and vectors $u, v \in \mathbb{R}^n$. Then $A + uv^T$ is invertible if and only is $1 + v^T A^{-1} u \neq 0$. In this case,

$$(A + uv^T)^{-1} = A^{-1} - \frac{A^{-1}uv^TA^{-1}}{1 + v^TA^{-1}u}.$$  

**Lemma A.2** (Banach Perturbation Lemma). ([54, page 45]) Consider square matrices $A, B \in \mathbb{R}^{d \times d}$. Suppose that $A$ is invertible with $\|A^{-1}\| \leq a$. If $\|A - B\| \leq b$ and $ab < 1$, then $B$ is also invertible and

$$\|B^{-1}\| \leq \frac{a}{1 - ab}.$$  

**Lemma A.3.** ([24, Eq. (1.2)]) Consider square matrices $A, B \in \mathbb{R}^{d \times d}$. Then

$$\|AB\|_F \leq \min\{ \|A\|_F \|B\|, \|A\|B\|_F \}.$$  

**Definition A.4** (R-superlinear and Q-superlinear Convergence Rates [49]). We say the sequence $\{z_k\}$ is converging to $z^*$ R-superlinearly, if

$$\lim_{k \to \infty} \|z_k - z^*\|^{1/k} = 0,$$

and $\{z_k\}$ is converging to $z^*$ Q-superlinearly, if there exists a sequence $\{q_k\}$ converging to zero such that

$$\lim_{k \to \infty} \frac{\|z_{k+1} - z^*\|}{\|z_k - z^*\|} \leq q_k.$$  

**Theorem A.5** (Dennis-Moré Q-superlinear Characterization Identity). ([23, Theorem 2.2]) Let the mapping $F$ be differentiable in the open convex set $D$ and assume that for some $z^* \in D$, $\nabla F$ is continuous at $z^*$ and $\nabla F(z^*)$ is invertible. Let $\{B_k\}$ be a sequence of invertible matrices and suppose $\{z_k\}$, with $z_{k+1} = z_k - B_k^{-1}F(z_k)$, remains in $D$ and converges to $z^*$. Then $\{z_k\}$ converges Q-superlinearly to $z^*$ and $F(z^*) = 0$ iff

$$\lim_{k \to \infty} \frac{\|(B_k - \nabla F(z^*))(z_{k+1} - z_k)\|}{\|z_{k+1} - z_k\|} = 0.$$  

39
Definition A.6 (Uniform Linear Independence). ([49, Definition 5.1.]) A sequence of unit vectors \( \{u_j\} \) in \( \mathbb{R}^{n+m} \) is uniformly linearly independent if there is \( \beta > 0 \), \( k_0 \geq 0 \) and \( t \geq n+m \), such that for \( k \geq k_0 \) and \( \|x\| = 1 \), we have:

\[
\max \left\{ \| \langle x, u_j \rangle \| : j = k + 1, \ldots, k + t \right\} \geq \beta.
\]

Theorem A.7. ([49, Theorem 5.3.]) Let \( \{u_k\} \) be a sequence of unit vectors in \( \mathbb{R}^{n+m} \). Then the following options are equivalent.

- The sequence \( \{u_k\} \) is uniformly linearly independent.
- For any \( \hat{\beta} \in [0, 1) \) there is a constant \( \theta \in (0, 1) \) such that if \( \beta_j - 1 \leq \hat{\beta} \) then:

\[
\left\| \prod_{j=k+1}^{k+t} (I - \beta_j u_j u_j^T) \right\| \leq \theta, \text{ for } k \geq k_0 \text{ and } t \geq n+m.
\]

Lemma A.8. ([49, Lemma 5.5.]) Let \( \{\phi_k\} \) and \( \{\delta_k\} \) be sequences of nonnegative numbers such that \( \phi_{k+t} \leq \theta \phi_k + \delta_k \) for some fixed integer \( t \geq 1 \) and \( \theta \in (0, 1) \). If \( \{\delta_k\} \) is bounded then \( \{\phi_k\} \) is also bounded, and if in addition, \( \{\delta_k\} \) converges to zero, then \( \{\phi_k\} \) converges to zero.