A Majorized ADMM with Indefinite Proximal Terms for Linearly Constrained Convex Composite Optimization

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Abstract

This paper presents a majorized alternating direction method of multipliers (ADMM) with indefinite proximal terms for solving linearly constrained 2-block convex composite optimization problems with each block in the objective being the sum of a non-smooth convex function and a smooth convex function, i.e., \( \min_{x \in X, \ y \in Y} \{ p(x) + f(x) + q(y) + g(y) \mid A^*x + B^*y = c \}. \) By choosing the indefinite proximal terms properly, we establish the global convergence and \( O(1/k) \) ergodic iteration-complexity of the proposed method for the step-length \( \tau \in (0, (1+\sqrt{5})/2) \). The computational benefit of using indefinite proximal terms within the ADMM framework instead of the current requirement of positive semidefinite ones is also demonstrated numerically. This opens up a new way to improve the practical performance of the ADMM and related methods.

Keywords. Alternating direction method of multipliers, Convex composite optimization, Indefinite proximal terms, Majorization, Iteration-complexity

AMS subject classifications. 90C25, 90C33, 65K05

1 Introduction

We consider the following 2-block convex composite optimization problem

\[
\min_{x \in X, \ y \in Y} \left\{ p(x) + f(x) + q(y) + g(y) \mid A^*x + B^*y = c \right\},
\]

where \( X, Y \) and \( Z \) are three real finite dimensional Euclidean spaces each equipped with an inner product \( \langle \cdot, \cdot \rangle \) and its induced norm \( \| \cdot \| \); \( p : X \to (-\infty, +\infty] \) and \( q : Y \to (-\infty, +\infty] \) are closed

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proper convex (not necessarily smooth) functions; \( f : \mathcal{X} \to (-\infty, +\infty] \) and \( g : \mathcal{Y} \to (-\infty, +\infty] \) are closed proper convex functions with Lipschitz continuous gradients on some open neighborhoods of \( \text{dom}(p) \) and \( \text{dom}(q) \), respectively; \( A^* \) and \( B^* \) are the adjoint of the linear operators \( A : \mathcal{Z} \to \mathcal{X} \) and \( B : \mathcal{Z} \to \mathcal{Y} \), respectively; and \( c \in \mathcal{Z} \). The solution set of (1) is assumed to be nonempty throughout our discussions in this paper.

Let \( \sigma \in (0, +\infty) \) be a given parameter. Define the augmented Lagrangian function as

\[
L_\sigma(x, y; z) := p(x) + f(x) + q(y) + g(y) + \langle z, A^*x + B^*y - c \rangle + \frac{\sigma}{2} \|A^*x + B^*y - c\|^2
\]

for any \((x, y, z) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\). One may attempt to solve (1) by using the classical augmented Lagrangian method (ALM), which consists of the following iterations:

\[
\begin{align*}
(x^{k+1}, y^{k+1}) &:= \arg\min_{x \in \mathcal{X}, y \in \mathcal{Y}} L_\sigma(x, y; z^k), \\
z^{k+1} &:= z^k + \tau \sigma (A^*x^{k+1} + B^*y^{k+1} - c),
\end{align*}
\]

(2)

where \( \tau \in (0, 2) \) guarantees the convergence. Due to the non-separability of the quadratic penalty term in \( L_\sigma \), it is generally a challenging task to solve the joint minimization problem (2) exactly or approximately with a high accuracy (which may not be necessary at the early stage of the ALM). To overcome this difficulty, one may consider the following popular 2-block alternating direction method of multipliers (ADMM) to solve (1):

\[
\begin{align*}
x^{k+1} &:= \arg\min_{x \in \mathcal{X}} L_\sigma(x, y^k; z^k), \\
y^{k+1} &:= \arg\min_{y \in \mathcal{Y}} L_\sigma(x^{k+1}, y; z^k), \\
z^{k+1} &:= z^k + \tau \sigma (A^*x^{k+1} + B^*y^{k+1} - c),
\end{align*}
\]

(3)

where \( \tau \in (0, (1 + \sqrt{5})/2) \). The convergence of the 2-block ADMM has long been established under various conditions and the classical literature includes \[16, 13, 15, 11, 12, 7, 6\]. For a recent survey, see \[8\].

By noting the facts that the subproblems in (3) may still be difficult to solve and that in many applications \( f \) or \( g \) is a convex quadratic function, Fazel et al. \[10\] advocated the use of the following semi-proximal ADMM scheme

\[
\begin{align*}
x^{k+1} &:= \arg\min_{x \in \mathcal{X}} L_\sigma(x, y^k; z^k) + \frac{1}{2} \|x - x^k\|^2_S, \\
y^{k+1} &:= \arg\min_{y \in \mathcal{Y}} L_\sigma(x^{k+1}, y; z^k) + \frac{1}{2} \|y - y^k\|^2_T, \\
z^{k+1} &:= z^k + \tau \sigma (A^*x^{k+1} + B^*y^{k+1} - c),
\end{align*}
\]

(4)

where \( \tau \in (0, (1 + \sqrt{5})/2) \), and \( S \geq 0 \) and \( T \geq 0 \) are two self-adjoint and positive semidefinite (not necessarily positive definite) linear operators. We refer the readers to \[10\] as well as \[5\] for a brief history on the development of the semi-proximal ADMM scheme (4).

The successful applications of the 2-block ADMM in solving various problems to acceptable levels of moderate accuracy have inevitably inspired many researchers’ interest in extending the scheme to the general \( m \)-block \((m \geq 3)\) case. However, it has been shown very recently by Chen et al. \[1\] via simple counterexamples that the direct extension of the ADMM to the simplest 3-block
case can be divergent even if the step-length $\tau$ is chosen to be as small as $10^{-8}$. This seems to suggest that one has to give up the direct extension of $m$-block ($m \geq 3$) ADMM unless if one is willing to take a sufficiently small step-length $\tau$ as was shown by Hong and Luo in [19] or to take a small penalty parameter $\sigma$ if at least $m - 2$ blocks in the objective are strongly convex [17, 2, 22, 23, 20]. On the other hand, despite the potential divergence, the directly extended $m$-block ADMM with $\tau \geq 1$ and an appropriate choice of $\sigma$ often works very well in practice.

Recently, there is exciting progress in designing convergent and efficient ADMM type methods for solving multi-block linear and convex quadratic semidefinite programming problems [29, 21]. The convergence proof of the methods presented in [29] and [21] is via establishing their equivalence to particular cases of the general 2-block semi-proximal ADMM considered in [10]. It is this important fact that inspires us to extend the 2-block semi-proximal ADMM in [10] to a majorized ADMM with indefinite proximal terms (which we name it as Majorized iPADMM) in this paper. Our new algorithm has two important aspects. Firstly, we introduce a majorization technique to deal with the case where $f$ and $g$ in (1) may not be quadratic or linear functions. The purpose of the majorization is to make the corresponding subproblems in (4) more amenable to efficient computations. We note that a similar majorization technique has also been used by Wang and Banerjee [31] under the more general setting of Bregman distance functions. The drawback of the Bregman distance function based ADMM discussed in [31] is that the parameter $\tau$ should be small for the global convergence. For example, if we choose the Euclidean distance as the Bregman divergence, then the corresponding parameter $\tau$ should be smaller than 1. By focusing on the Euclidean divergence instead of the more general Bregman divergence, we allow $\tau$ to stay in the larger interval $(0, (1 + \sqrt{5})/2)$. Secondly and more importantly, we allow the added proximal terms to be indefinite for better practical performance. The introduction of the indefinite proximal terms instead of the commonly used positive semidefinite or positive definite terms is motivated by numerical evidences showing that the former can outperform the latter in the majorized penalty approach for solving rank constrained matrix optimization problems in [14] and in solving linear semidefinite programming problems with a large number of inequality constraints in [29].

Here, we conduct a rigorous study of the conditions under which indefinite proximal terms are allowed within the 2-block ADMM while also establishing the convergence of the algorithm. We have thus provided the necessary theoretical support for the numerical observation just mentioned in establishing the convergence of the indefinite-proximal 2-block ADMM. Interestingly, Deng and Yin [5] mentioned that the matrix $T$ in the ADMM scheme (4) may be indefinite if $\tau \in (0, 1)$ though no further developments are given. As far as we are aware of, this is the first paper proving that indefinite proximal terms can be employed within the ADMM framework with convergence guarantee while not making restrictive assumptions on the step-length parameter $\tau$ or the penalty parameter $\sigma$.

Besides establishing the convergence of our proposed majorized indefinite-proximal ADMM, we also establish its worst-case $O(1/k)$ ergodic iteration-complexity. The study of the ergodic iteration-complexity of the classical ADMM is inspired by Nemirovski [26], who proposed a prox-method with $O(1/k)$ iteration-complexity for variational inequalities. Monteiro and Svaiter [25] analyzed the iteration-complexity of a hybrid proximal extragradient (HPE) method. They also considered the ergodic iteration-complexity of block-decomposition algorithms and the ADMM in [24]. He and Yuan [18] provided a simple and different proof for the $O(1/k)$ ergodic iteration-complexity for a special semi-proximal ADMM scheme (where the $x$-part uses a semi-proximal term while the $y$-part does not). Tao and Yuan [30] proved the $O(1/k)$ ergodic iteration-complexity of the ADMM with a
logarithmic-quadratic proximal regularization even for \( \tau \in (0, (1 + \sqrt{5})/2) \). Wang and Banerjee \cite{31} generalized the ADMM to Bregman function based ADMM, which allows the choice of different Bregman divergences and still has the \( O(1/k) \) iteration-complexity.

The remaining parts of this paper are organized as follows. In Section 2, we summarize some useful results for further analysis. Then, we present our majorized indefinite-proximal ADMM in Section 3, followed by some basic properties on the generated sequence. The convergence analysis including the global convergence and the worst-case ergodic iteration-complexity is provided in Section 4. In Section 5, we provide some illustrative examples to show the potential numerical efficiency that one can gain from the new scheme when using an indefinite-proximal term versus the standard choice of a positive semidefinite proximal term.

**Notation.**

- The effective domain of a function \( f: \mathcal{X} \to (-\infty, +\infty] \) is defined as \( \text{dom}(f) := \{ x \in \mathcal{X} | f(x) < +\infty \} \).
- The set of all relative interior points of a convex set \( C \) is denoted by \( \text{ri}(C) \).
- For convenience, we use \( \|x\|_S^2 \) to denote \( \langle x, Sx \rangle \) even if \( S \) is only a self-adjoint linear operator which may be indefinite.

2 Preliminaries

In this section, we first introduce some notation to be used in our analysis and then summarize some useful preliminaries known in the literature.

Throughout this paper, we assume that the following assumption holds.

**Assumption 2.1.** Both \( f(\cdot) \) and \( g(\cdot) \) are smooth convex functions with Lipschitz continuous gradients.

Under Assumption 2.1, we know that there exist two self-adjoint and positive semidefinite linear operators \( \Sigma_f \) and \( \Sigma_g \) such that for any \( x, x' \in \mathcal{X} \) and any \( y, y' \in \mathcal{Y} \),

\[
\begin{align*}
    f(x) & \geq f(x') + \langle x - x', \nabla f(x') \rangle + \frac{1}{2} \|x - x'\|_{\Sigma_f}^2, \\
    g(y) & \geq g(y') + \langle y - y', \nabla g(y') \rangle + \frac{1}{2} \|y - y'\|_{\Sigma_g}^2.
\end{align*}
\]

moreover, there exist self-adjoint and positive semidefinite linear operators \( \hat{\Sigma}_f \succeq \Sigma_f \) and \( \hat{\Sigma}_g \succeq \Sigma_g \) such that for any \( x, x' \in \mathcal{X} \) and any \( y, y' \in \mathcal{Y} \),

\[
\begin{align*}
    f(x) & \leq \hat{f}(x; x') := f(x') + \langle x - x', \nabla f(x') \rangle + \frac{1}{2} \|x - x'\|_{\hat{\Sigma}_f}^2, \\
    g(y) & \leq \hat{g}(y; y') := g(y') + \langle y - y', \nabla g(y') \rangle + \frac{1}{2} \|y - y'\|_{\hat{\Sigma}_g}^2.
\end{align*}
\]

The two functions \( \hat{f} \) and \( \hat{g} \) are called the majorized convex functions of \( f \) and \( g \), respectively. For any given \( y \in \mathcal{Y} \), let \( \partial^2 g(y) \) be Clarke’s generalized Jacobian of \( \nabla g(\cdot) \) at \( y \), i.e.,

\[
\partial^2 g(y) = \text{conv} \{ \lim_{y^k \to y} \nabla^2 g(y^k), \nabla^2 g(y^k) \text{ exists} \},
\]


where “conv” denotes the convex hull. Then for any given \( y \in \mathcal{Y} \), \( W \in \partial^2 g(y) \) is a self-adjoint and positive semidefinite linear operator satisfying

\[
\hat{\Sigma}_g \succeq W \succeq \Sigma_g \succeq 0. \tag{10}
\]

For further discussions, we need the the following constraint qualification.

**Assumption 2.2.** There exists \((x_0, y_0) \in \text{ri}(\text{dom}(p) \times \text{dom}(q)) \cap P\), where

\[
P := \{(x, y) \in \mathcal{X} \times \mathcal{Y} \mid A^* x + B^* y = c\}.
\]

Under Assumption 2.2, it follows from [28, Corollary 28.2.2] and [28, Corollary 28.3.1] that \((\bar{x}, \bar{y}) \in \mathcal{X} \times \mathcal{Y}\) is an optimal solution to problem (1) if and only if there exists a Lagrange multiplier \(\bar{z} \in \mathcal{Z}\) such that

\[
\nabla f(\bar{x}) + A\bar{z} \in -\partial p(\bar{x}), \quad \nabla g(\bar{y}) + B\bar{z} \in -\partial q(\bar{y}), \quad A^* \bar{x} + B^* \bar{y} - c = 0, \tag{11}
\]

where \(\partial p(\cdot)\) and \(\partial q(\cdot)\) are the subdifferential mappings of \(p\) and \(q\), respectively. Moreover, any \(\bar{z} \in \mathcal{Z}\) satisfying (11) is an optimal solution to the dual of problem (1). By the assumption that \(p\) and \(q\) are convex functions, (11) is equivalent to finding a vector \((\bar{x}, \bar{y}, \bar{z}) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\) such that for any \((x, y) \in \mathcal{X} \times \mathcal{Y}\), we have

\[
\begin{cases}
    p(x) - p(\bar{x}) + \langle x - \bar{x}, \nabla f(\bar{x}) + A\bar{z} \rangle \geq 0, \\
    q(y) - q(\bar{y}) + \langle y - \bar{y}, \nabla g(\bar{y}) + B\bar{z} \rangle \geq 0, \\
    A^* \bar{x} + B^* \bar{y} - c = 0,
\end{cases} \tag{12}
\]

or equivalently

\[
\begin{cases}
    (p(x) + f(x)) - (p(\bar{x}) + f(\bar{x})) + \langle x - \bar{x}, A\bar{z} \rangle \geq 0, \\
    (q(y) + g(y)) - (q(\bar{y}) + g(\bar{y})) + \langle y - \bar{y}, B\bar{z} \rangle \geq 0, \\
    A^* \bar{x} + B^* \bar{y} - c = 0,
\end{cases} \tag{13}
\]

which are obtained by using the assumption that \(f\) and \(g\) are smooth convex functions.

It is easy to see that (12) can be rewritten as the following variational inequality problem: find a vector \(\bar{w} := (\bar{x}, \bar{y}, \bar{z}) \in \mathcal{W} := \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\) such that

\[
\theta(u) - \theta(\bar{u}) + \langle w - \bar{w}, F(\bar{w}) \rangle \geq 0 \quad \forall \ w \in \mathcal{W}, \tag{14}
\]

with

\[
u := \begin{pmatrix} x \\ y \\ z \end{pmatrix}, \quad \theta(u) := p(x) + q(y), \quad w := \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad \text{and} \quad F(w) := \begin{pmatrix} \nabla f(x) + Az \\ \nabla g(y) + Bz \\ -(A^* x + B^* y - c) \end{pmatrix}. \tag{15}
\]

We denote by \(\text{VI}(\mathcal{W}, F, \theta)\) the variational inequality problem (14)-(15); and by \(\mathcal{W}^*\) the solution set of \(\text{VI}(\mathcal{W}, F, \theta)\), which is nonempty under Assumption 2.2 and the fact that the solution set of problem (1) is assumed to be nonempty. Note that the mapping \(F(\cdot)\) in (15) is monotone with
respect to $W$. Thus by [9, Theorem 2.3.5], the solution set $W^*$ of $\text{VI}(W, F, \theta)$ is closed and convex and it can be characterized as follows:

$$W^* := \bigcap_{w \in W} \{ \tilde{w} \in W | \theta(u) - \theta(\tilde{u}) + \langle w - \tilde{w}, F(w) \rangle \geq 0 \}.$$ 

Similarly as [27, Definition 1], we give the following definition for an $\varepsilon$-approximation solution of the variational inequality problem.

**Definition 2.1.** $\tilde{w} \in W$ is an $\varepsilon$-approximation solution of $\text{VI}(W, F, \theta)$ if it satisfies

$$\sup_{w \in B(\tilde{w})} \{ \theta(\tilde{u}) - \theta(u) + \langle \tilde{w} - w, F(w) \rangle \} \leq \varepsilon, \text{ where } B(\tilde{w}) := \{ w \in W | \| w - \tilde{w} \| \leq 1 \}. \quad (16)$$

Based on this definition, the worst-case $O(1/k)$ ergodic iteration-complexity of our proposed algorithm will be established in the sense that we can find a $\tilde{w} \in W$ such that

$$\theta(\tilde{u}) - \theta(u) + \langle \tilde{w} - w, F(w) \rangle \leq \varepsilon \quad \forall w \in B(\tilde{w})$$

with $\varepsilon = O(1/k)$, after $k$ iterations.

The following lemma, motivated by [4, Lemma 1.2], is convenient for establishing a worst-case $o(1/k)$ result on the consecutive iterates distance.

**Lemma 2.1.** If a sequence $\{a_i\} \subseteq \mathbb{R}$ obeys: (1) $a_i \geq 0$; (2) $\sum_{i=1}^{\infty} a_i < +\infty$, then we have $\min_{i=1,\ldots,k}\{a_i\} = o(1/k)$.

**Proof.** Since $\min_{i=1,\ldots,2k}\{a_i\} \leq a_j$ for any $k + 1 \leq j \leq 2k$, we get

$$0 \leq k \cdot \min_{i=1,\ldots,2k}\{a_i\} \leq \sum_{i=k+1}^{2k} a_i \to 0 \quad \text{as } k \to \infty.$$ 

Therefore, we get $\min_{i=1,\ldots,k}\{a_i\} = o(1/k)$. \hfill \Box

## 3 A majorized ADMM with indefinite proximal terms

Let $z \in Z$ be the Lagrange multiplier associated with the linear equality constraint in (1) and let the Lagrangian function of (1) be

$$\mathcal{L}(x, y; z) := p(x) + f(x) + q(y) + g(y) + \langle z, A^* x + B^* y - c \rangle \quad (17)$$

defined on $X \times Y \times Z$. Similarly, for given $(x', y') \in X \times Y$, $\sigma \in (0, +\infty)$ and any $(x, y, z) \in X \times Y \times Z$, define the majorized augmented Lagrangian function as follows:

$$\hat{\mathcal{L}}_\sigma(x, y; (z, x', y')) := p(x) + \hat{f}(x; x') + q(y) + \hat{g}(y; y') + \langle z, A^* x + B^* y - c \rangle + \frac{\sigma}{2} \| A^* x + B^* y - c \|^2, \quad (18)$$

where the two majorized convex functions $\hat{f}$ and $\hat{g}$ are defined by (7) and (8), respectively. Our promised majorized ADMM with indefinite proximal terms for solving problem (1) can then be described as in the following.
Majorized iPADMM: A majorized ADMM with indefinite proximal terms for solving problem (1).
Let $\sigma \in (0, +\infty)$ and $\tau \in (0, +\infty)$ be given parameters. Let $S$ and $T$ be given self-adjoint, possibly indefinite, linear operators defined on $\mathcal{X}$ and $\mathcal{Y}$, respectively such that
\[
\mathcal{P} := \hat{\Sigma} f + S + \sigma A A^* \succeq 0 \quad \text{and} \quad \mathcal{Q} := \hat{\Sigma} g + T + \sigma B B^* \succeq 0.
\]
Choose $(x^0, y^0, z^0) \in \text{dom}(p) \times \text{dom}(q) \times Z$. Set $k = 0$ and denote
\[
\tau^0 := A^* x^0 + B^* y^0 - c + \sigma^{-1} z^0.
\]

**Step 1.** Compute
\[
\begin{aligned}
x^{k+1} := & \arg \min_{x \in \mathcal{X}} \tilde{\mathcal{L}}_\sigma(x, y^k; (z^k, x^k, y^k)) + \frac{1}{2} \|x - x^k\|_S^2 \\
& = \arg \min_{x \in \mathcal{X}} p(x) + \frac{1}{2} \langle x, P x \rangle + \langle \nabla f(x^k) + \sigma A \tilde{r}^k - P x^k, x \rangle,
\end{aligned}
\]
\[
\begin{aligned}
y^{k+1} := & \arg \min_{y \in \mathcal{Y}} \tilde{\mathcal{L}}_\sigma(x^{k+1}, y; (z^k, x^k, y^k)) + \frac{1}{2} \|y - y^k\|_T^2 \\
& = \arg \min_{y \in \mathcal{Y}} q(y) + \frac{1}{2} \langle y, Q y \rangle + \langle \nabla g(y^k) + \sigma B (\tilde{r}^k + A^*(x^{k+1} - x^k)) - Q y^k, y \rangle,
\end{aligned}
\]
\[
\begin{aligned}
z^{k+1} := & z^k + \tau \sigma (A^* x^{k+1} + B^* y^{k+1} - c).
\end{aligned}
\]

**Step 2.** If a termination criterion is not met, denote
\[
\tau^{k+1} := A^* x^{k+1} + B^* y^{k+1} - c + \sigma^{-1} z^{k+1}.
\]
Set $k := k + 1$ and go to Step 1.

**Remark 3.1.** In the above Majorized iPADMM for solving problem (1), the presence of the two self-adjoint operators $S$ and $T$ first helps to guarantee the existence of solutions for the subproblems in (19). Secondly, they play an important role in ensuring the boundedness of the two generated sequences $\{x^{k+1}\}$ and $\{y^{k+1}\}$. Thirdly, as demonstrated in [21], the introduction of $S$ and $T$ is the key for dealing with additionally an arbitrary number of convex quadratic and linear functions. Hence, these two proximal terms are preferred although the choices of $S$ and $T$ are very much problem dependent. The general principle is that both $S$ and $T$ should be chosen such that $x^{k+1}$ and $y^{k+1}$ take larger step-lengths while they are still relatively easy to compute. From a numerical point of view, it is therefore advantageous to pick an indefinite $S$ or $T$ whenever possible. The issue on how to choose $S$ and $T$ will be discussed in the later sections.

For notational convenience, for given $\alpha \in (0, 1]$ and $\tau \in (0, +\infty)$, denote
\[
H_f := \frac{1}{2} \Sigma f + S + \frac{(1 - \alpha) \sigma}{2} A A^* \quad \text{and} \quad M_g := \frac{1}{2} \Sigma g + T + \min(\tau, 1 + \tau - \tau^2) \alpha \sigma B B^*,
\]
for $(x, y, z) \in \mathcal{X} \times \mathcal{Y} \times Z$, $k = 0, 1, \ldots$, define
\[
\phi_k(x, y, z) := (\tau \sigma)^{-1} \|z^k - z\|^2 + \|x^k - x\|_{\Sigma f + S}^2 + \|y^k - y\|_{\Sigma g + T}^2 + \sigma \|A^* x + B^* y^k - c\|^2,
\]
\[ \begin{align*}
\xi_{k+1} &:= \|y^{k+1} - y^k\|^2_{\Sigma_y + T}, \\
\check{s}_{k+1} &:= \|x^{k+1} - x^k\|^2_{\Sigma_f + S} + \|y^{k+1} - y^k\|^2_{\Sigma_y + T}, \\
\hat{t}_{k+1} &:= \|x^{k+1} - x^k\|^2_{H_f} + \|y^{k+1} - y^k\|^2_{M_g}
\end{align*} \] (22)

and

\[ \hat{r}^k = A^* x^k + B^* y^k - c, \quad \check{z}^{k+1} = z^k + \sigma \hat{r}^{k+1}. \] (23)

We also recall the following elementary identities which will be used later.

**Lemma 3.1.** (a) For any vectors \(u_1, u_2, v_1, v_2\) in the same Euclidean vector space \(\mathcal{X}\), we have the identity:

\[ \langle u_1 - u_2, v_1 - v_2 \rangle = \frac{1}{2}(\|v_2 - u_1\|^2 - \|v_1 - u_1\|^2) + \frac{1}{2}(\|v_1 - u_2\|^2 - \|v_2 - u_2\|^2). \] (24)

(b) For any vectors \(u, v\) in the same Euclidean vector space \(\mathcal{X}\) and any self-adjoint linear operator \(G : \mathcal{X} \rightarrow \mathcal{X}\), we have the identity:

\[ \langle u, Gv \rangle = \frac{1}{2}(\|u\|^2_G + \|v\|^2_G - \|u - v\|^2_G) = \frac{1}{2}(\|u + v\|^2_G - \|u\|^2_G - \|v\|^2_G). \] (25)

To prove the global convergence for the Majorized iPADMM, we first present some useful lemmas.

**Lemma 3.2.** Suppose that Assumption 2.1 holds. Let \(\{\check{z}^{k+1}\}\) be generated by (19) and let \(\{\hat{z}^{k+1}\}\) be defined by (23). Then for any \(z \in \mathbb{Z}\) we have for \(k \geq 0\) that

\[ \frac{1}{\sigma}\langle z - \check{z}^{k+1}, \check{z}^{k+1} - z^k \rangle + \frac{1}{2\sigma}\|z^k - \check{z}^{k+1}\|^2 = \frac{1}{2\tau\sigma}(\|z^k - z\|^2 - \|z^{k+1} - z\|^2) + \frac{\tau - 1}{2\sigma}\|z^k - z^{k+1}\|^2. \] (26)

**Proof.** From (19) and (23), we get

\[ \check{z}^{k+1} - z^k = \tau \hat{r}^{k+1} \quad \text{and} \quad \hat{z}^{k+1} - z^k = \sigma \hat{r}^{k+1}. \] (27)

It follows from (27) that

\[ \check{z}^{k+1} - z^k = \frac{1}{\tau}(z^{k+1} - z^k) \quad \text{and} \quad \hat{z}^{k+1} - z^{k+1} = -(\tau - 1)(z^k - \check{z}^{k+1}). \] (28)

By using the first equation in (28), we obtain

\[ \frac{1}{\sigma}\langle z - \check{z}^{k+1}, \check{z}^{k+1} - z^k \rangle + \frac{1}{2\sigma}\|z^k - \check{z}^{k+1}\|^2 = \frac{1}{\tau\sigma}\langle z - \check{z}^{k+1}, \check{z}^{k+1} - z^k \rangle + \frac{1}{2\sigma}\|z^k - \check{z}^{k+1}\|^2. \] (29)

Now, by taking

\[ u_1 = z, \quad u_2 = \check{z}^{k+1}, \quad v_1 = \check{z}^{k+1} \quad \text{and} \quad v_2 = z^k \]

and applying the identity (24) to the first term of the right-hand side of (29), we obtain

\[ \frac{1}{\sigma}\langle z - \check{z}^{k+1}, \check{z}^{k+1} - z^k \rangle + \frac{1}{2\sigma}\|z^k - \check{z}^{k+1}\|^2 \]

\[ = \frac{1}{2\tau\sigma}(\|z^k - z\|^2 - \|z^{k+1} - z\|^2) + \frac{1}{2\tau\sigma}(\|z^{k+1} - z^{k+1}\|^2 - \|z^k - \check{z}^{k+1}\|^2 + \tau\|z^k - \check{z}^{k+1}\|^2). \] (30)
By using the second equation in (28), we have
\[\|z^{k+1} - \hat{z}^{k+1}\|^2 - \|z^k - \hat{z}^{k+1}\|^2 + \tau\|z^{k} - \hat{z}^{k+1}\|^2 = (\tau - 1)^2\|z^k - \hat{z}^k\|^2 - \|z^k - \hat{z}^{k+1}\|^2 + \tau\|z^k - \hat{z}^{k+1}\|^2 = \tau(\tau - 1)\|z^k - \hat{z}^{k+1}\|^2,\]
which, together with (30), proves the assertion (26).

\[\square\]

Lemma 3.3. Suppose that Assumption 2.1 holds. Assume that
\[\frac{1}{2}\hat{\Sigma}_g + T \succeq 0.\]
Let \((x^k, y^k, z^k)\) be generated by the Majorized iPADMM and for each \(k\), let \(\xi_k\) and \(r^k\) be defined as in (22) and (23), respectively. Then for any \(k \geq 1\), we have
\[\begin{align*}
(1 - \tau)\sigma\|r^{k+1}\|^2 + \sigma\|A^*x^{k+1} + B^*y^k - c\|^2 \\
\geq \max (1 - \tau, 1 - \tau^{-1})\sigma(||r^{k+1}\|^2 - ||r^k\|^2) + (\xi_{k+1} - \xi_k) \\
+ \min (\tau, 1 + \tau - \tau^2)\sigma(\tau^{-2}||r^{k+1}\|^2 + \|B^*(y^{k+1} - y^k)\|^2).
\end{align*}\]

Proof. Note that
\[\begin{align*}
(1 - \tau)\sigma\|r^{k+1}\|^2 + \sigma\|A^*x^{k+1} + B^*y^k - c\|^2 \\
= (1 - \tau)\sigma\|r^{k+1}\|^2 + \sigma\|(A^*x^{k+1} + B^*y^{k+1} - c) + B^*(y^k - y^{k+1})\|^2 \\
= (2 - \tau)\sigma\|r^{k+1}\|^2 + \sigma\|B^*(y^{k+1} - y^k)\|^2 + 2\sigma\|B^*(y^k - y^{k+1}), r^{k+1}\).
\end{align*}\]

First, we shall estimate the term \(2\sigma\langle B^*(y^k - y^{k+1}), r^{k+1}\rangle\) in (32). From the first-order optimality condition of (19) and the notation of \(\hat{z}^{k+1}\) defined in (23), we have
\[\begin{align*}
\nabla g(y^k) - Bz^{k+1} - (\hat{\Sigma}_g + T)(y^{k+1} - y^k) \in \partial q(y^{k+1}), \\
\nabla g(y^{k-1}) - Bz^k - (\hat{\Sigma}_g + T)(y^{k-1} - y^k) \in \partial q(y^k).
\end{align*}\]

From Clarke’s Mean Value Theorem [3, Proposition 2.6.5], we know that
\[\nabla g(y^k) - \nabla g(y^{k-1}) \in \text{conv}\{\partial^2 g([y^{k-1}, y^k])(y^{k} - y^{k-1})\}.\]

Thus, there exists a self-adjoint and positive semidefinite linear operator \(W^k \in \text{conv}\{\partial^2 g([y^{k-1}, y^k])\}\) such that
\[\nabla g(y^k) - \nabla g(y^{k-1}) = W^k(y^k - y^{k-1}).\]

From (33) and the maximal monotonicity of \(\partial q(\cdot)\), it follows that
\[\langle y^k - y^{k+1}, -\nabla g(y^{k-1}) - Bz^k - (\hat{\Sigma}_g + T)(y^{k} - y^{k-1}) \rangle - [-\nabla g(y^k) - Bz^{k+1} - (\hat{\Sigma}_g + T)(y^{k+1} - y^k)] \succeq 0,\]
which, together with (34), gives rise to
\[\begin{align*}
2\langle y^k - y^{k+1}, Bz^{k+1} - Bz^k\rangle \\
\geq 2\langle \nabla g(y^k) - \nabla g(y^{k-1}), y^{k+1} - y^k \rangle - 2\langle (\hat{\Sigma}_g + T)(y^k - y^{k-1}), y^{k+1} - y^k \rangle + 2\|y^{k+1} - y^k\|^2_{\hat{\Sigma}_g + T} \\
= 2\langle W^k(y^k - y^{k-1}), y^{k+1} - y^k \rangle - 2\langle (\hat{\Sigma}_g + T)(y^k - y^{k-1}), y^{k+1} - y^k \rangle + 2\|y^{k+1} - y^k\|^2_{\hat{\Sigma}_g + T} \\
= 2\langle \hat{\Sigma}_g - W^k + T)(y^{k-1} - y^k), y^{k+1} - y^k \rangle + 2\|y^{k+1} - y^k\|^2_{\hat{\Sigma}_g + T}.
\end{align*}\]
By using the first elementary identity in (25) and \( W^k \succeq 0 \), we have

\[
2\langle (\tilde{\Sigma}_g - W^k + T)(y^{k-1} - y^k), y^{k+1} - y^k \rangle = \|y^{k+1} - y^k\|^2_{\tilde{\Sigma}_g - W^k + T} + \|y^k - y^{k-1}\|^2_{\tilde{\Sigma}_g - W^k + T} - \|y^{k+1} - y^{k-1}\|^2_{\tilde{\Sigma}_g - W^k + T} \geq \|y^{k+1} - y^k\|^2_{\tilde{\Sigma}_g - W^k + T} + \|y^k - y^{k-1}\|^2_{\tilde{\Sigma}_g - W^k + T} - \|y^{k+1} - y^{k-1}\|^2_{\tilde{\Sigma}_g - W^k + T}.
\]

From (10), we know that

\[
\tilde{\Sigma}_g - \frac{1}{2} W^k + T = \frac{1}{2} \tilde{\Sigma}_g + \frac{1}{2} (\tilde{\Sigma}_g - W^k) + T \geq \frac{1}{2} \tilde{\Sigma}_g + T \geq 0.
\]

Then, by using the elementary inequality \( \|u+v\|^2_G \leq 2\|u\|^2_G + 2\|v\|^2_G \) for any self-adjoint and positive semidefinite linear operator \( G \), we get

\[
-\|y^{k+1} - y^{k-1}\|^2_{\tilde{\Sigma}_g - \frac{1}{2} W^k + T} = -\| (y^{k+1} - y^k) + (y^k - y^{k-1}) \|^2_{\tilde{\Sigma}_g - \frac{1}{2} W^k + T} \geq -2 \left( \|y^{k+1} - y^k\|^2_{\tilde{\Sigma}_g - \frac{1}{2} W^k + T} + \|y^k - y^{k-1}\|^2_{\tilde{\Sigma}_g - \frac{1}{2} W^k + T} \right).
\]

Substituting the above inequalities into (35), we obtain

\[
2(y^k - y^{k+1}, B\tilde{z}^{k+1} - B\tilde{z}^k) \geq \|y^{k+1} - y^k\|^2_{\tilde{\Sigma}_g - W^{k+3} + T} + \|y^k - y^{k-1}\|^2_{\tilde{\Sigma}_g - W^k + T} - 2 \left( \|y^{k+1} - y^k\|^2_{\tilde{\Sigma}_g - \frac{1}{2} W^k + T} + \|y^k - y^{k-1}\|^2_{\tilde{\Sigma}_g + T} \right).
\]

Thus, by letting \( \mu_{k+1} := (1 - \tau)\sigma (B^*(y^k - y^{k+1}), r^k) \), and using \( \sigma r^{k+1} = (1 - \tau) \sigma r^k + z^{k+1} - \tilde{z}^k \) (see (19) and (23)) and (36), we have

\[
2\sigma (B^*(y^k - y^{k+1}), r^{k+1}) = 2\mu_{k+1} + 2\langle y^k - y^{k+1}, B\tilde{z}^{k+1} - B\tilde{z}^{k} \rangle \geq 2\mu_{k+1} + \|y^{k+1} - y^k\|^2_{\tilde{\Sigma}_g + T} - \|y^k - y^{k-1}\|^2_{\tilde{\Sigma}_g + T}.
\]

Since \( \tau \in (0, +\infty) \), from the definition of \( \mu_{k+1} \), we obtain

\[
2\mu_{k+1} \geq \begin{cases} -(1 - \tau)\sigma \|B^*(y^{k+1} - y^k)\|^2 - (1 - \tau)\sigma \|r^k\|^2 & \text{if } \tau \in (0, 1], \\ (1 - \tau)\sigma \tau \|B^*(y^{k+1} - y^k)\|^2 + (1 - \tau)\sigma \tau^{-1} \|r^k\|^2 & \text{if } \tau \in (1, +\infty), \end{cases}
\]

which, together with (32), (37) and the notation of \( \xi_k \), shows that (31) holds. This completes the proof.

Now we are ready to present an inequality from which an upper bound for \( \theta(\tilde{\Phi}^{k+1}) - \theta(u) + \langle \tilde{\Phi}^{k+1} - w, F(w) \rangle \) (i.e., \( \langle p(x^{k+1}) + q(y^{k+1}) - p(x) + q(y), (x^{k+1} - x, y^{k+1} - y, z^{k+1} - z) \rangle \) with \( \tilde{\Phi}^{k+1} = (x^{k+1}, y^{k+1}) \) and \( \tilde{\Phi}^{k+1} = (x^{k+1}, y^{k+1}, z^{k+1}) \) can be found for all \( w = (x, y, z) \in W \). This inequality is also crucial for analyzing the iteration-complexity for the sequence generated by the Majorized iPADMM.
Proposition 3.1. Suppose that Assumption 2.1 holds. Let \((x^k, y^k, z^k)\) be generated by the Majorized iPADMM. For each \(k\) and \((x, y, z) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\), let \(\phi_k(x, y, z)\), \(\xi_{k+1}\), \(s_{k+1}\), \(t_{k+1}\), \(r_k\) and \(z_{k+1}\) be defined as in (21), (22) and (23). Then the following results hold:

(a) For any \(k \geq 0\) and \((x, y, z) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\), we have

\[
\begin{align*}
(p(x^{k+1}) + q(y^{k+1})) - (p(x) + q(y)) + (x^{k+1} - x, \nabla f(x) + A z) + (y^{k+1} - y, \nabla g(y) + B z) \\
+ (z^{k+1} - z, - (A^* x + B^* y - c)) + \frac{1}{2} (\phi_{k+1}(x, y, z) - \phi_k(x, y, z)) \\
\leq - \frac{1}{2} \left( s_{k+1} + (1 - \tau) \sigma \|r^{k+1}\|^2 + \sigma \|A^* x^{k+1} + B^* y^k - c\|^2 \right).
\end{align*}
\]

(b) Assume it holds that

\[
\frac{1}{2} \Sigma + T \geq 0.
\]

Then for any \(\alpha \in (0, 1], \ k \geq 1\) and \((x, y, z) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\), we have

\[
\begin{align*}
(p(x^{k+1}) + q(y^{k+1})) - (p(x) + q(y)) + (x^{k+1} - x, \nabla f(x) + A z) + (y^{k+1} - y, \nabla g(y) + B z) \\
+ (z^{k+1} - z, - (A^* x + B^* y - c)) + \frac{1}{2} \left\{ (\phi_{k+1}(x, y, z) + (1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})) \\
\times \sigma \|r^{k+1}\|^2 + \alpha \xi_{k+1} \right\} - [\phi_k(x, y, z) + (1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})) \sigma \|r^k\|^2 + \alpha \xi_k] \\
\leq - \frac{1}{2} \left\{ t_{k+1} + [ - (1 - \alpha) \tau + \alpha \min(1, 1 + \tau^{-1} - \tau)] \sigma \|r^{k+1}\|^2 \right\}.
\end{align*}
\]

Proof. By setting \(x = x^{k+1}\) and \(x' = x^k\) in (7), we have

\[
f(x^{k+1}) \leq f(x^k) + (x^{k+1} - x, \nabla f(x^k)) + \frac{1}{2} \|x^{k+1} - x\|_{\Sigma_f}^2.
\]

Setting \(x' = x^k\) in (5), we get

\[
f(x) \geq f(x^k) + (x - x^k, \nabla f(x^k)) + \frac{1}{2} \|x^k - x\|_{\Sigma_f}^2, \quad \forall x \in \mathcal{X}.
\]

Combining the above two inequalities, we obtain

\[
f(x) - f(x^{k+1}) - \frac{1}{2} \|x^k - x\|_{\Sigma_f}^2 + \frac{1}{2} \|x^{k+1} - x\|_{\Sigma_f}^2 \geq (x - x^{k+1}, \nabla f(x^{k+1})) \quad \forall x \in \mathcal{X}.
\]

(40)

From the first-order optimality condition of (19), for any \(x \in \mathcal{X}\), we have

\[
p(x) - p(x^{k+1}) + (x - x^{k+1}, \nabla f(x^{k+1}) + A(x^k + \sigma(A^* x^{k+1} + B^* y^k - c)) + (\Sigma_f + S)(x^{k+1} - x^k) \geq 0.
\]

(41)

Substituting (40) into (41), we get

\[
\begin{align*}
(p(x) + f(x)) - (p(x^{k+1}) + f(x^{k+1})) \\
+ (x - x^{k+1}, A(x^k + \sigma(A^* x^{k+1} + B^* y^k - c)) + (\Sigma_f + S)(x^{k+1} - x^k) \\
\geq \frac{1}{2} \|x^k - x\|_{\Sigma_f}^2 - \frac{1}{2} \|x^{k+1} - x^k\|_{\Sigma_f}^2 \quad \forall x \in \mathcal{X}.
\end{align*}
\]

(42)
Using the similar derivation as to get (42), we have for any $y \in \mathcal{Y}$,
\[
\left( q(y) + g(y) \right) - \left( q(y^{k+1}) + g(y^{k+1}) \right) + \langle y - y^{k+1}, B[z^k + \sigma(A^*x^{k+1} + B^*y^{k+1} - c)] + (\tilde{\Sigma}_g + T)(y^{k+1} - y^k) \rangle \\
\geq \frac{1}{2} \| y^k - y \|_{\Sigma_g}^2 - \frac{1}{2} \| y^{k+1} - y^k \|_{\Sigma_g}^2 \quad \forall y \in \mathcal{Y}. \tag{43}
\]

Note that $z^{k+1} = z^k + \sigma r^{k+1}$, where $r^{k+1} = A^*x^{k+1} + B^*y^{k+1} - c$. Then we have
\[
z^k + \sigma(A^*x^{k+1} + B^*y^{k+1} - c) = z^{k+1} + \sigma B^*(y^k - y^{k+1}).
\]

Adding up (42) and (43), and using the above equation, we have for any $(x, y) \in \mathcal{X} \times \mathcal{Y}$,
\[
\left( p(x) + f(x) + q(y) + g(y) \right) - \left( p(x^{k+1}) + f(x^{k+1}) + q(y^{k+1}) + g(y^{k+1}) \right) \\
+ \langle x - x^{k+1}, A\tilde{z}^{k+1} + \sigma AB^*(y^k - y^{k+1}) + (\tilde{\Sigma}_f + S)(x^{k+1} - x^k) \rangle \\
+ \langle y - y^{k+1}, B\tilde{z}^{k+1} + (\tilde{\Sigma}_g + T)(y^{k+1} - y^k) \rangle \\
\geq \frac{1}{2} \| x^k - x \|_{\Sigma_f}^2 - \frac{1}{2} \| x^{k+1} - x^k \|_{\Sigma_f}^2 + \frac{1}{2} \| y^k - y \|_{\Sigma_g}^2 - \frac{1}{2} \| y^{k+1} - y^k \|_{\Sigma_g}^2. \tag{44}
\]

Now setting $x = x^{k+1}$, $x' = x$ in (5), and $y = y^{k+1}$, $y' = y$ in (6), we get
\[
f(x^{k+1}) - f(x) + \langle x - x^{k+1}, \nabla f(x) \rangle \geq \frac{1}{2} \| x^{k+1} - x \|_{\Sigma_f}^2 \quad \forall x \in \mathcal{X}, \tag{45}
\]
\[
g(y^{k+1}) - g(y) + \langle y - y^{k+1}, \nabla g(y) \rangle \geq \frac{1}{2} \| y^{k+1} - y \|_{\Sigma_g}^2 \quad \forall y \in \mathcal{Y}. \tag{46}
\]

Let
\[
\Delta^k(x, y, z) := \langle x - x^{k+1}, A(\tilde{z}^{k+1} - z) + \sigma AB^*(y^k - y^{k+1}) \rangle + \langle y - y^{k+1}, B(\tilde{z}^{k+1} - z) \rangle.
\]

Adding up (44), (45) and (46), and using the elementary inequality
\[
\frac{1}{2} \| u \|_{\Sigma}^2 + \frac{1}{2} \| v \|_{G}^2 \geq \frac{1}{4} \| u - v \|_{G}^2
\]
for any self-adjoint and positive semidefinite linear operator $G$, we have
\[
\left( p(x) + q(y) \right) - \left( p(x^{k+1}) + q(y^{k+1}) \right) + \langle x - x^{k+1}, \nabla f(x) + Az \rangle + \langle y - y^{k+1}, \nabla g(y) + Bz \rangle \\
+ \Delta^k(x, y, z) + \langle x - x^{k+1}, (\tilde{\Sigma}_f + S)(x^{k+1} - x^k) \rangle + \langle y - y^{k+1}, (\tilde{\Sigma}_g + T)(y^{k+1} - y^k) \rangle \\
\geq \frac{1}{2} \| x^k - x \|_{\Sigma_f}^2 + \frac{1}{2} \| x^{k+1} - x^k \|_{\Sigma_f}^2 + \frac{1}{2} \| y^k - y \|_{\Sigma_g}^2 + \frac{1}{2} \| y^{k+1} - y^k \|_{\Sigma_g}^2 \\
- \frac{1}{2} \| x^{k+1} - x^k \|_{\Sigma_f}^2 - \frac{1}{2} \| y^{k+1} - y^k \|_{\Sigma_g}^2 \\
\geq \frac{1}{4} \| x^{k+1} - x^k \|_{\Sigma_f}^2 + \frac{1}{4} \| y^{k+1} - y^k \|_{\Sigma_g}^2 - \frac{1}{2} \| x^{k+1} - x^k \|_{\Sigma_f}^2 - \frac{1}{2} \| y^{k+1} - y^k \|_{\Sigma_g}^2. \tag{47}
\]

By simple manipulations, we have
\[
\Delta^k(x, y, z) = \langle A^*(x^{k+1} - x), z - z^{k+1} + \sigma B^*(y^{k+1} - y^k) \rangle + \langle B^*(y^{k+1} - y), z - z^{k+1} \rangle \\
= -\langle A^*x + B^*y - c, z - z^{k+1} \rangle + \langle r^{k+1}, z - z^{k+1} \rangle + \sigma \langle A^*(x^{k+1} - x), B^*(y^{k+1} - y^k) \rangle \tag{48}
\]
and

\[ \sigma(A^*(x^{k+1} - x), B^*(y^{k+1} - y^k)) = \sigma((A^*x - c) - (A^*x^{k+1} - c), (-B^*y^{k+1}) - (-B^*y^k)). \]  

(49)

Now, by taking

\[ u_1 = A^*x - c, \quad u_2 = A^*x^{k+1} - c, \quad v_1 = -B^*y^{k+1} \quad \text{and} \quad v_2 = -B^*y^k \]

and applying the identity (24) to the right-hand side of (49), we obtain

\[ \sigma(A^*(x^{k+1} - x), B^*(y^{k+1} - y^k)) = \frac{\sigma}{2}(\|A^*x + B^*y^k - c\|^2 - \|A^*x + B^*y^{k+1} - c\|^2) \]

\[ + \frac{\sigma}{2}(\|A^*x^{k+1} + B^*y^k - c\|^2 - \|A^*x^{k+1} + B^*y^{k+1} - c\|^2). \]

Substituting this into (48) and using the definition of \( \tilde{z}^{k+1} \), we have

\[ \Delta^k(x, y, z) = \langle z - \tilde{z}^{k+1}, -(A^*x + B^*y - c) \rangle + \frac{1}{\sigma}(\|z - \tilde{z}^{k+1}, z^{k+1} - z\|) + \frac{1}{2\sigma}\|z - \tilde{z}^{k+1}\|^2 \]

\[ - \frac{\sigma}{2}\|A^*x^{k+1} + B^*y^k - c\|^2 + \frac{\sigma}{2}(\|A^*x + B^*y^k - c\|^2 - \|A^*x + B^*y^{k+1} - c\|^2). \]

(50)

Applying (26) in Lemma 3.2 to (50), we get

\[ \Delta^k(x, y, z) = \langle z - \tilde{z}^{k+1}, -(A^*x + B^*y - c) \rangle + \frac{1}{2\tau\sigma}(\|z^k - z\|^2 - \|z^{k+1} - z\|) + \frac{\tau - 1}{2\sigma}\|z - \tilde{z}^{k+1}\|^2 \]

\[ - \frac{\sigma}{2}\|A^*x^{k+1} + B^*y^k - c\|^2 + \frac{\sigma}{2}(\|A^*x + B^*y^k - c\|^2 - \|A^*x + B^*y^{k+1} - c\|^2). \]

(51)

Using the second elementary identity in (25), we obtain that

\[ \langle x - x^{k+1}, (\Sigma_f + S)(x^{k+1} - x^k) \rangle \]

\[ = \frac{1}{2}(\|x^k - x\|^2_{\Sigma_f+S} - \|x^{k+1} - x\|^2_{\Sigma_f+S}) - \frac{1}{2}\|x^{k+1} - x^k\|^2_{\Sigma_f+S} \]

\[ + \frac{1}{2}(\|y^k - y\|^2_{\Sigma_y+T} - \|y^{k+1} - y\|^2_{\Sigma_y+T}) - \frac{1}{2}\|y^{k+1} - y^k\|^2_{\Sigma_y+T}. \]

Substituting this and (51) into (47), and using the definitions of \( \tilde{z}^{k+1} \) and \( r^{k+1} \), we have

\[ (p(x) + q(y)) - (p(x^{k+1}) + q(y^{k+1})) + \langle x - x^{k+1}, \nabla f(x) + Az \rangle + \langle y - y^{k+1}, \nabla g(y) + Bz \rangle \]

\[ + \langle z - \tilde{z}^{k+1}, -(A^*x + B^*y - c) \rangle + \frac{1}{2\tau\sigma}(\|z^k - z\|^2 - \|z^{k+1} - z\|) \]

\[ + \frac{1}{2}(\|x^k - x\|^2_{\Sigma_f+S} - \|x^{k+1} - x\|^2_{\Sigma_f+S}) + \frac{\sigma}{2}(\|A^*x + B^*y^k - c\|^2 - \|A^*x + B^*y^{k+1} - c\|^2) \]

\[ + \frac{1}{2}(\|y^k - y\|^2_{\Sigma_y+T} - \|y^{k+1} - y\|^2_{\Sigma_y+T}) \]

\[ \geq \frac{1}{2}(1 - \tau\sigma)\|r^{k+1}\|^2 + \sigma\|A^*x^{k+1} + B^*y^k - c\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f+S} + \|y^{k+1} - y^k\|^2_{\Sigma_y+T}. \]

(52)

Now we can get (38) from (52) immediately by using the notation in (21) and (22). So Part (a) is proved.

13
To prove Part (b), assume that 
\[ \frac{1}{2} \tilde{c}_y + T \geq 0. \]
Using the definition of \( r^k \) and the Cauchy-Schwarz inequality, we get 
\[
\sigma \| A^* x^{k+1} + B^* y^k - c \|^2 = \sigma \| r^k + A^*(x^{k+1} - x^k) \|^2
\]
\[
= \sigma \| r^k \|^2 + \sigma \| A^*(x^{k+1} - x^k) \|^2 + 2\sigma (A^*(x^{k+1} - x^k), r^k)
\]
\[
\geq (1 - 2)\sigma \| r^k \|^2 + (1 - \frac{1}{2})\sigma \| A^*(x^{k+1} - x^k) \|^2
\]
\[
= -\sigma \| r^k \|^2 + \frac{1}{2} \sigma \| A^*(x^{k+1} - x^k) \|^2.
\]
By using the definition of \( s_{k+1} \), \( r^{k+1} = (\tau \sigma)^{-1}(z^{k+1} - z^k) \) and the above formula, for any \( \alpha \in (0, 1] \), we get 
\[
(1 - \alpha) \left[ s_{k+1} + (1 - \tau)\sigma \| r^{k+1} \|^2 + \sigma \| A^* x^{k+1} + B^* y^k - c \|^2 \right]
\]
\[
\geq -(1 - \alpha)\tau \sigma \| r^{k+1} \|^2 + (1 - \alpha)\| x^{k+1} - x^k \|^2 - \| r^k \|^2 + \frac{1}{2} \| \sigma \| A^* x^{k+1} \|^2 + \| B^* (y^{k+1} - y^k) \|^2.
\]
Adding up (53) and (54), we obtain for any \( \alpha \in (0, 1] \) that 
\[
s_{k+1} + (1 - \tau)\sigma \| r^{k+1} \|^2 + \sigma \| A^* x^{k+1} + B^* y^k - c \|^2
\]
\[
\geq \| x^{k+1} - x^k \|^2 - \| r^k \|^2 + \| y^{k+1} - y^k \|^2 + \alpha \xi_{k+1} - \xi_k + \frac{1}{2} (1 - \alpha) \| \sigma \| A^* x^{k+1} \|^2 + \| B^* (y^{k+1} - y^k) \|^2.
\]
Using the notation in (21) and (22), we know from (52) and (55) that (39) holds. The proof is completed. \( \square \)

Remark 3.2. Suppose that \( B \) is vacuous, \( q \equiv 0 \) and \( g \equiv 0 \). Then for any \( \tau \in (0, +\infty) \) and \( k \geq 0 \), we have \( y^{k+1} = y_0 = \tilde{y} \). By observing that the terms concerning \( y \) in (52) cancel out, we can easily start from (52) to get 
\[
p(x^{k+1}) - p(x) + (x^{k+1} - x, \nabla f(x) + A z) + (z^{k+1} - z, -(A^* x - c))
\]
\[
+ \frac{1}{2\tau \sigma} \left( \| z^{k+1} - z \|^2 - \| z^k - z \|^2 \right) + \frac{1}{2} \left( \| x^{k+1} - x \|^2 - \| x^k - x \|^2 \right)
\]
\[
\leq \frac{1}{2} \left( (2 - \tau)\sigma \| r^{k+1} \|^2 + \| x^{k+1} - x^k \|^2 \right) \left( \frac{1}{2} \| A^* \| + \| B^* \| \right). \tag{56}
\]
Similarly as for (53), for any $\alpha \in (0, 1]$, we have
\[
(1 - \alpha)[(2 - \tau)\sigma\|r^{k+1}\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f + S}]
\geq -\alpha(2 - \tau)\sigma\|r^{k+1}\|^2 + (1 - \alpha)\|x^{k+1} - x^k\|^2_{\Sigma_f + S + \frac{1}{2}\sigma AA^*} + (1 - \alpha)\sigma\|r^{k+1}\|^2 - \|r^k\|^2).
\]
Adding $\alpha[(2 - \tau)\sigma\|r^{k+1}\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f + S}]$ to both sides of the above inequality, we get
\[
(2 - \tau)\sigma\|r^{k+1}\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f + S}
\geq \|x^{k+1} - x^k\|^2_{H_f} + (1 - \alpha)\sigma\|r^{k+1}\|^2 - \|x^k\|^2) + (2\alpha - \tau)\sigma\|r^{k+1}\|^2.
\]
Substituting this into (56), we obtain
\[
p(x^{k+1}) - p(x) + \langle x^{k+1} - x, \nabla f(x) + Az \rangle + \langle \zeta^{k+1} - z, -(A^*x - c) \rangle + \frac{1}{2}\left\{ [\tau\sigma]^{-1}\|z^{k+1} - z\|^2 + \|x^{k+1} - x\|^2_{\Sigma_f + S} + (1 - \alpha)\sigma\|r^{k+1}\|^2) - [\tau\sigma]^{-1}\|z - z\|^2 + \|x - x\|^2_{\Sigma_f + S} + (1 - \alpha)\sigma\|r\|^2 \right\}
\leq -\frac{1}{2}\left\[ \|x^{k+1} - x^k\|^2_{H_f} + (2\alpha - \tau)\sigma\|r^{k+1}\|^2 \right\].
\]

4 Convergence analysis

In this section we analyze the convergence for the Majorized iPADMM for solving problem (1). We first prove its global convergence and then establish its worst-case consecutive iterates distance and ergodic iteration-complexity.

4.1 The global convergence

Now we are ready to establish the convergence results for the Majorized iPADMM for solving (1).

Theorem 4.1. Suppose that Assumptions 2.1 and 2.2 hold. Let $H_f$ and $M_g$ be defined by (20). Let $\{ (x^k, y^k, z^k) \}$ be generated by the Majorized iPADMM. For each $k$ and $(x, y, z) \in X \times Y \times Z$, let $\phi_k(x, y, z)$ be defined as in (21), (22) and (23). For $k = 0, 1, \ldots$, denote
\[
\bar{\phi}_k := \phi_k(\bar{x}, \bar{y}, \bar{z}) = [\tau\sigma]^{-1}\|z^{k+1} - \bar{z}\|^2 + \|x^{k+1} - \bar{x}\|^2_{\Sigma_f + S} + \|y^{k+1} - \bar{y}\|^2_{\Sigma_g + T + \eta\sigma BB^*},
\]
where $(\bar{x}, \bar{y}, \bar{z}) \in W^*$. Then the following results hold:

(a) For any $\eta \in (0, 1/2)$ and $k \geq 0$, we have
\[
\left( \bar{\phi}_k + \beta\sigma\|r^k\|^2 \right) - \left( \bar{\phi}_{k+1} + \beta\sigma\|r^{k+1}\|^2 \right)
\geq \left( \frac{1}{\tau\sigma}\|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f + S + \eta\sigma AA^*} + \|y^{k+1} - y^k\|^2_{\Sigma_g + T + \eta\sigma BB^*} \right)
- \left( \frac{\tau + \beta}{\tau^2\sigma}\|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f - \frac{1}{2}\Sigma_f} + \|y^{k+1} - y^k\|^2_{\Sigma_g - \frac{1}{2}\Sigma_g + \eta\sigma BB^*} \right),
\]

(59)
where
\[ \beta := \frac{\eta(1 - \eta)}{1 - 2\eta}. \] (60)

In addition, assume that for some \( \eta \in (0, 1/2), \)
\[ \Sigma_f + S + \eta \sigma AA^* \succ 0 \quad \text{and} \quad \Sigma_g + T + \eta \sigma BB^* \succ 0 \] (61)
and the following condition holds:
\[ \sum_{k=0}^{\infty} \left( \|x^{k+1} - x^k\|_{\Sigma_f}^2 + \|y^{k+1} - y^k\|_{\Sigma_g + \sigma BB^*}^2 + \|r^{k+1}\|_2^2 \right) < +\infty. \] (62)

Then the sequence \( \{(x^k, y^k)\} \) converges to an optimal solution of problem (1) and \( \{z^k\} \) converges to an optimal solution of the dual of problem (1).

(b) Assume it holds that
\[ \frac{1}{2} \Sigma_g + T \succeq 0. \] (63)

Then, for any \( \alpha \in (0, 1] \) and \( k \geq 1 \), we have
\[ \left\{ \phi_k + \left[ (1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1}) \right] \sigma \|r^k\|_2^2 + \alpha \xi_k \right\} \]
\[ - \left\{ \phi_{k+1} + \left[ (1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1}) \right] \sigma \|r^{k+1}\|_2^2 + \alpha \xi_{k+1} \right\} \]
\[ \geq t_{k+1} + \left[ - (1 - \alpha) \tau + \alpha \min(1 + 1/\tau, 1 - \tau^{-1}) \right] \sigma \|r^{k+1}\|_2^2. \] (64)

In addition, assume that \( \tau \in (0, (1 + \sqrt{5})/2) \) and for some \( \alpha \in (\tau / \min(1 + \tau, 1 + \tau^{-1}), 1], \)
\[ \Sigma_f + S \succeq 0, \quad H_f = \frac{1}{2} \Sigma_f + S + \frac{(1 - \alpha)\sigma}{2} AA^* \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \sigma AA^* \succ 0 \] (65)
and
\[ M_g = \frac{1}{2} \Sigma_g + T + \min(\tau, 1 + \tau - \tau^2) \sigma \sigma BB^* \succ 0. \] (66)

Then, the sequence \( \{(x^k, y^k)\} \) converges to an optimal solution of problem (1) and \( \{z^k\} \) converges to an optimal solution of the dual of problem (1).

**Proof.** Note that \( A^* \bar{x} + B^* \bar{y} - c = 0 \). Then we have
\[ \bar{\phi}_k := \phi_k(\bar{x}, \bar{y}, \bar{z}) = (\sigma \sigma)^{-1} \|z^k - \bar{z}\|^2 + \|x^k - \bar{x}\|^2_{\Sigma_f + S} + \|y^k - \bar{y}\|^2_{\Sigma_g + T} + \sigma \|A^* \bar{x} + B^* y^k - \bar{c}\|^2 \]
\[ = (\sigma \sigma)^{-1} \|z^k - \bar{z}\|^2 + \|x^k - \bar{x}\|^2_{\Sigma_f + S} + \|y^k - \bar{y}\|^2_{\Sigma_g + T + \sigma BB^*}. \]
Recall that for any \( (\bar{x}, \bar{y}, \bar{z}) \in W^* \), we have
\[ (p(x^{k+1}) + q(y^{k+1})) - (p(\bar{x}) + q(\bar{y})) + \langle x^{k+1} - \bar{x}, \nabla f(\bar{x}) + A \bar{z} \rangle + \langle y^{k+1} - \bar{y}, \nabla g(\bar{y}) + B \bar{z} \rangle + \langle z^{k+1} - \bar{z}, -(A^* \bar{x} + B^* \bar{y} - c) \rangle \geq 0. \] (67)
In the following, we will consider Part (a) and Part (b) separately.

**Proof of Part (a).** Setting \((x, y, z) = (\bar{x}, \bar{y}, \bar{z}) \in \mathcal{W}^*\) in (38) and using the relation (67), we get
\[
\overline{\phi}_k - \overline{\phi}_{k+1} \geq s_{k+1} + (1 - \tau)\sigma\|r^{k+1}\|^2 + \sigma\|A^*x^{k+1} + B^*y^k - c\|^2.
\] (68)

Using the definition of \(r^k\) and the Cauchy-Schwarz inequality, for a given \(\beta > 0\) defined by (60), we get
\[
\begin{align*}
\sigma\|A^*x^{k+1} + B^*y^k - c\|^2 &= \sigma\|r^k + A^*(x^{k+1} - x^k)\|^2 \\
&= \sigma\|r^k\|^2 + \sigma\|A^*(x^{k+1} - x^k)\|^2 + 2\sigma\langle A^*(x^{k+1} - x^k), r^k \rangle \\
&\geq [1 - (1 + \beta)]\sigma\|r^k\|^2 + \left(1 - \frac{1}{1 + \beta}\right)\sigma\|A^*(x^{k+1} - x^k)\|^2 \\
&= -\beta\sigma\|r^k\|^2 + \frac{\beta}{1 + \beta}\sigma\|A^*(x^{k+1} - x^k)\|^2.
\end{align*}
\]

By using the definition of \(s_{k+1}\), \(r^{k+1} = (\tau\sigma)^{-1}(z^{k+1} - z^k)\) and the above formula, we obtain
\[
\begin{align*}
s_{k+1} + (1 - \tau)\sigma\|r^{k+1}\|^2 + \sigma\|A^*x^{k+1} + B^*y^k - c\|^2 \\
&\geq \frac{1 - \tau - \beta}{\tau^2\sigma}\|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2 \frac{\beta}{2}\Sigma_f + S + \frac{\beta}{1 + \beta}\sigma AA^* + \|y^{k+1} - y^k\|^2 \frac{\beta}{2}\Sigma_g + T \\
&+ \beta\sigma\|r^{k+1}\|^2 - \|r^k\|^2.
\end{align*}
\] (69)

Recall that
\[
\frac{\beta}{1 + \beta} = \eta \frac{\eta(1 - \eta)}{1 - 2\eta} = \eta \frac{1 - \eta}{1 - \eta^2} > \eta.
\]

By simple manipulations, we get
\[
\begin{align*}
\frac{1 - \tau - \beta}{\tau^2\sigma}\|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2 \frac{\beta}{2}\Sigma_f + S + \frac{\beta}{1 + \beta}\sigma AA^* + \|y^{k+1} - y^k\|^2 \frac{\beta}{2}\Sigma_g + T \\
&\geq \left(\frac{1 - \tau - \beta}{\tau^2\sigma}\|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2 \frac{\beta}{2}\Sigma_f + S + \frac{\beta}{1 + \beta}\sigma AA^* + \|y^{k+1} - y^k\|^2 \frac{\beta}{2}\Sigma_g + T + \eta\sigma BB^*\right) \\
&- \left(\frac{\tau + \beta}{\tau^2\sigma}\|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2 \frac{\beta}{2}\Sigma_f - \frac{\beta}{2}\Sigma_g + \|y^{k+1} - y^k\|^2 \frac{\beta}{2}\Sigma_g - \frac{\beta}{2}\Sigma_g + \eta\sigma BB^*\right).
\end{align*}
\]

Substituting this and (69) into (68), we get (59).

Now assume that (61) and (62) hold. For any given \(\eta \in (0, 1/2)\), using the definitions of \(\overline{\phi}_{k+1}\), \(r^{k+1}\) and \(\beta\), \(A^*\bar{x} + B^*\bar{y} = c\) and the Cauchy-Schwarz inequality, we get
\[
\begin{align*}
\overline{\phi}_{k+1} + \beta\sigma\|r^{k+1}\|^2 &= (\tau\sigma)^{-1}\|z^{k+1} - \bar{z}\|^2 + \|x^{k+1} - \bar{x}\|^2 \Sigma_f + S + \|y^{k+1} - \bar{y}\|^2 \Sigma_g + T + \eta\sigma BB^* \\
&+ \beta\sigma\|A^*(x^{k+1} - \bar{x}) + B^*(y^{k+1} - \bar{y})\|^2 \\
&\geq (\tau\sigma)^{-1}\|z^{k+1} - \bar{z}\|^2 + \|x^{k+1} - \bar{x}\|^2 \Sigma_f + S + \|y^{k+1} - \bar{y}\|^2 \Sigma_g + T + \eta\sigma BB^* \\
&+ \beta\left(1 - \frac{\eta}{1 - \eta}\right)\|x^{k+1} - \bar{x}\|^2 \sigma AA^* + \beta\left(1 - \frac{1 - \eta}{\eta}\right)\|y^{k+1} - \bar{y}\|^2 \sigma BB^* \\
&= (\tau\sigma)^{-1}\|z^{k+1} - \bar{z}\|^2 + \|x^{k+1} - \bar{x}\|^2 \Sigma_f + S + \eta\sigma AA^* + \|y^{k+1} - \bar{y}\|^2 \Sigma_g + T + \eta\sigma BB^*.
\end{align*}
\] (70)
Set
\[
\zeta_k := \frac{\tau + \beta}{\tau^2 \sigma} \|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f} - \frac{1}{2} \Sigma_f + \|y^{k+1} - y^k\|^2_{\Sigma_g - \frac{1}{2} \Sigma_g + \eta \sigma BB^*}
\]
and
\[
v_k := \frac{1}{\tau^2 \sigma} \|z^{k+1} - z^k\|^2 + \|x^{k+1} - x^k\|^2_{\Sigma_f + S + \eta \sigma AA^*} + \|y^{k+1} - y^k\|^2_{\Sigma_g + T + \eta \sigma BB^*}.
\]
From (62) and \(z^{k+1} = z^k + \tau \sigma r^{k+1}\), we get \(\sum_{k=0}^{\infty} \zeta_k < +\infty\). Since for some \(\eta \in (0, 1/2)\)
\[
\tilde{\Sigma}_f + S + \eta \sigma AA^* \succ 0 \quad \text{and} \quad \tilde{\Sigma}_g + T + \eta \sigma BB^* \succ 0,
\]
it follows from (70) and (59) that
\[
0 \leq \bar{\phi}_{k+1} + \beta \sigma \|r^{k+1}\|^2 \leq \bar{\phi}_k + \beta \sigma \|r^k\|^2 + \zeta_k \leq \bar{\phi}_0 + \beta \sigma \|r^0\|^2 + \sum_{j=0}^{k} \zeta_j.
\] (71)

Thus the sequence \(\{\bar{\phi}_{k+1} + \beta \sigma \|r^{k+1}\|^2\}\) is bounded. From (70), we see that the three sequences \(\{\|z^{k+1} - \bar{z}\|\}\), \(\{\|x^{k+1} - \bar{x}\|_{\tilde{\Sigma}_f + S + \eta \sigma AA^*}\}\) and \(\{\|y^{k+1} - \bar{y}\|_{\Sigma_g + T + \eta \sigma BB^*}\}\) are all bounded. Since
\[
\tilde{\Sigma}_f + S + \eta \sigma AA^* \succ 0 \quad \text{and} \quad \tilde{\Sigma}_g + T + \eta \sigma BB^* \succ 0,
\]
the sequence \(\{(x^k, y^k, z^k)\}\) is also bounded. Using (59), we get for any \(k \geq 0\),
\[
v_k \leq (\bar{\phi}_k + \beta \sigma \|r^k\|^2) - (\bar{\phi}_{k+1} + \beta \sigma \|r^{k+1}\|^2) + \zeta_k,
\]
and hence
\[
\sum_{j=0}^{k} v_j \leq (\bar{\phi}_0 + \beta \sigma \|r^0\|^2) - (\bar{\phi}_{k+1} + \beta \sigma \|r^{k+1}\|^2) + \sum_{j=0}^{k} \zeta_j < +\infty.
\]
Again, since \(\tilde{\Sigma}_f + S + \eta \sigma AA^* \succ 0 \quad \text{and} \quad \tilde{\Sigma}_g + T + \eta \sigma BB^* \succ 0\), from the definition of \(v_k\), we get
\[
\lim_{k \to \infty} \|r^{k+1}\| = \lim_{k \to \infty} (\tau \sigma)^{-1} \|z^{k+1} - z^k\| = 0,
\] (72)
\[
\lim_{k \to \infty} \|x^{k+1} - x^k\| = 0 \quad \text{and} \quad \lim_{k \to \infty} \|y^{k+1} - y^k\| = 0.
\] (73)

Recall that the sequence \(\{(x^k, y^k, z^k)\}\) is bounded. There is a subsequence \(\{(x^{k_i}, y^{k_i}, z^{k_i})\}\) which converges to a cluster point, say \((x^\infty, y^\infty, z^\infty)\). We next show that \((x^\infty, y^\infty)\) is an optimal solution to problem (1) and \(z^\infty\) is a corresponding Lagrange multiplier.

Taking limits on both sides of (42) and (43) along the subsequence \(\{(x^{k_i}, y^{k_i}, z^{k_i})\}\), using (72) and (73), we obtain that
\[
\begin{align*}
\begin{cases}
(p(x) + f(x)) - (p(x^\infty) + f(x^\infty)) + \langle x - x^\infty, A z^\infty \rangle \geq 0, \\
(q(y) + g(y)) - (q(y^\infty) + g(y^\infty)) + \langle y - y^\infty, B z^\infty \rangle \geq 0, \\
A^* x^\infty + B^* y^\infty - c = 0,
\end{cases}
\end{align*}
\]
i.e., \((x^\infty, y^\infty, z^\infty)\) satisfies (13). Hence \((x^\infty, y^\infty)\) is an optimal solution to problem (1) and \(z^\infty\) is a corresponding Lagrange multiplier.
To complete the proof of Part (a), we show that \((x^\infty, y^\infty, z^\infty)\) is actually the unique limit of \(\{(x^k, y^k, z^k)\}\). Replacing \((\bar{x}, \bar{y}, \bar{z})\) by \((x^\infty, y^\infty, z^\infty)\) in (71), for any \(k \geq k_i\), we have

\[
\phi_{k+1}(x^\infty, y^\infty, z^\infty) + \beta \sigma \|r^{k+1}\|^2 \leq \phi_{k_i}(x^\infty, y^\infty, z^\infty) + \beta \sigma \|r^{k_i}\|^2 + \sum_{j=k_i}^{k} \zeta_j. \tag{74}
\]

Note that

\[
\lim_{i \to \infty} \phi_{k_i}(x^\infty, y^\infty, z^\infty) + \beta \sigma \|r^{k_i}\|^2 = 0 \quad \text{and} \quad \sum_{j=0}^{\infty} \zeta_j < +\infty.
\]

Therefore, we get

\[
\lim_{k \to \infty} \phi_{k+1}(x^\infty, y^\infty, z^\infty) + \beta \sigma \|r^{k+1}\|^2 = 0.
\]

Then from (70), we obtain

\[
\lim_{k \to \infty} \left( (\tau \sigma)^{-1} \|z^{k+1} - z^\infty\|^2 + \|x^{k+1} - x^\infty\|^2 + \|y^{k+1} - y^\infty\|^2 \right) = 0.
\]

Since \(\hat{\Sigma}_f + S + \eta \sigma AA^* > 0\) and \(\hat{\Sigma}_g + T + \eta \sigma BB^* > 0\), we also have that \(\lim_{k \to \infty} x^k = x^\infty\) and \(\lim_{k \to \infty} y^k = y^\infty\). Therefore, we have shown that the whole sequence \(\{(x^k, y^k, z^k)\}\) converges to \((x^\infty, y^\infty, z^\infty)\) for any \(\tau \in (0, +\infty)\).

**Proof of Part (b).** By using (67), we can get (64) from (39) immediately. Assume that \(\tau \in (0, (1 + \sqrt{5})/2)\) and \(\alpha \in (\tau/\min(1 + \tau, 1 + \tau^{-1}), 1]\). Then, we have

\[-(1 - \alpha)\tau + \alpha \min(1, 1 + \tau^{-1} - \tau) > 0.\]

Since

\[
\hat{\Sigma}_g \succeq \Sigma_g, \quad M_g = \frac{1}{2} \Sigma_g + T + \min(\tau, 1 + \tau - \tau^2) \sigma \alpha BB^* > 0 \quad \text{and} \quad \min(\tau, 1 + \tau - \tau^2) \leq 1,
\]

we have

\[
\hat{\Sigma}_g + T \succeq \frac{1}{2} \hat{\Sigma}_g + T \geq 0 \quad \text{and} \quad \hat{\Sigma}_g + T + \sigma BB^* \succeq \frac{1}{2} \Sigma_g + T + \min(\tau, 1 + \tau - \tau^2) \sigma \alpha BB^* > 0.
\]

Note that \(H_f \succeq 0\) and \(M_g \succ 0\). Then we obtain that \(\bar{\phi}_{k+1} \geq 0, t_{k+1} \geq 0, \xi_{k+1} \geq 0\). From (27) and (64), we see immediately that the sequence \(\{\bar{\phi}_{k+1} + \xi_{k+1}\}\) is bounded,

\[
\lim_{k \to \infty} t_{k+1} = 0 \quad \text{and} \quad \lim_{k \to \infty} \|z^{k+1} - z^k\| = \lim_{k \to \infty} \tau \sigma \|r^{k+1}\| = 0, \tag{75}
\]

which, together with (22) and (65), imply that

\[
\lim_{k \to \infty} \|x^{k+1} - x^k\|_{H_f} = 0, \quad \lim_{k \to \infty} \|y^{k+1} - y^k\| = 0
\]

and

\[
\|A^*(x^{k+1} - x^k)\| \leq \|r^{k+1}\| + \|r^k\| + \|B^*(y^{k+1} - y^k)\| \to 0, \quad k \to \infty. \tag{77}
\]

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Thus, from (76) and (77) we obtain that
\[
\lim_{k \to \infty} \|x^{k+1} - x^k\|^2_{\frac{1}{2}\Sigma_f + S + \sigma AA^*} = \lim_{k \to \infty} \left( \|x^{k+1} - x^k\|^2_{H_f} + \frac{(1 + \alpha)\sigma}{2} \|A^*(x^{k+1} - x^k)\|^2 \right) = 0.
\]
Since \(\frac{1}{2}\Sigma_f + S + \sigma AA^* \succ 0\), we also get
\[
\lim_{k \to \infty} \|x^{k+1} - x^k\| = 0. \tag{78}
\]

By the definition of \(\overline{\phi}_{k+1}\), we see that the three sequences \(\{\|z^{k+1} - \bar{z}\|\}\), \(\{\|x^{k+1} - \bar{x}\|_{\Sigma_{f+S}}\}\) and \(\{\|y^{k+1} - \bar{y}\|_{\Sigma_g + T + \sigma BB^*}\}\) are all bounded. Since \(\hat{\Sigma}_g + T + \sigma BB^* \succ 0\), the sequence \(\{\|y^{k+1}\|\}\) is bounded. Note that \(A^*\bar{x} + B^*\bar{y} = c\). Furthermore, by using
\[
\|A^*(x^{k+1} - \bar{x})\| \leq \|A^*x^{k+1} + B^*y^{k+1} - (A^*\bar{x} + B^*\bar{y})\| + \|B^*(y^{k+1} - \bar{y})\| = \|r^{k+1}\| + \|B^*(y^{k+1} - \bar{y})\|
\]
we also know that the sequence \(\{\|A^*(x^{k+1} - \bar{x})\|\}\) is bounded, and so is the sequence \(\{\|x^{k+1} - \bar{x}\|_{\Sigma_{f+S} + \sigma AA^*}\}\). This shows that the sequence \(\{\|x^{k+1}\|\}\) is also bounded since \(\Sigma_f + S + \sigma AA^* \succ 0\). Thus, the sequence \(\{(x^k, y^k, z^k)\}\) is bounded.

Since the sequence \(\{(x^k, y^k, z^k)\}\) is bounded, there is a subsequence \(\{(x^{k_i}, y^{k_i}, z^{k_i})\}\) which converges to a cluster point, say \((x^\infty, y^\infty, z^\infty)\). We next show that \((x^\infty, y^\infty)\) is an optimal solution to problem (1) and \(z^\infty\) is a corresponding Lagrange multiplier.

Taking limits on both sides of (42) and (43) along the subsequence \(\{(x^{k_i}, y^{k_i}, z^{k_i})\}\), using (75), (76) and (78), we obtain that
\[
\begin{cases}
(p(x) + f(x)) - (p(x^\infty) + f(x^\infty)) + \langle x - x^\infty, A z^\infty \rangle \geq 0, \\
(q(y) + g(y)) - (q(y^\infty) + g(y^\infty)) + \langle y - y^\infty, B z^\infty \rangle \geq 0, \\
A^*x^\infty + B^*y^\infty - c = 0,
\end{cases}
\]
i.e., \((x^\infty, y^\infty, z^\infty)\) satisfies (13). Thus \((x^\infty, y^\infty)\) is an optimal solution to problem (1) and \(z^\infty\) is a corresponding Lagrange multiplier.

To complete the proof of Part (b), we show that \((x^\infty, y^\infty, z^\infty)\) is actually the unique limit of \(\{(x^k, y^k, z^k)\}\). As in the proof of (74) in Part (a), we can apply the inequality (64) with \((\bar{x}, \bar{y}, \bar{z}) = (x^\infty, y^\infty, z^\infty)\) to show that
\[
\lim_{k \to \infty} \phi_{k+1}(x^\infty, y^\infty, z^\infty) = 0 \quad \text{and} \quad \lim_{k \to \infty} \|\xi_{k+1}\| = 0.
\]

Hence
\[
\lim_{k \to \infty} \left( (\tau \sigma)^{-1} \|z^{k+1} - z^\infty\|^2 + \|x^{k+1} - x^\infty\|^2_{\Sigma_f + S} + \|y^{k+1} - y^\infty\|^2_{\Sigma_g + T + \sigma BB^*} \right) = 0,
\]
\[
\|A^*(x^{k+1} - x^\infty)\| \leq \|A^*x^{k+1} + B^*y^{k+1} - (A^*x^\infty + B^*y^\infty)\| + \|B^*(y^{k+1} - y^\infty)\| = \|r^{k+1}\| + \|B^*(y^{k+1} - y^\infty)\| \to 0, \quad k \to \infty
\]
and
\[
\lim_{k \to \infty} \|x^{k+1} - x^\infty\|^2_{\Sigma_f + S + \sigma AA^*} = 0.
\]
Using that fact that $\hat{\Sigma}_f + S + \sigma AA^*$ and $\hat{\Sigma}_g + T + \sigma BB^*$ are both positive definite, we have $\lim_{k \to \infty} x^k = x^\infty$ and $\lim_{k \to \infty} y^k = y^\infty$. Therefore, we have shown that the whole sequence $\{(x^k, y^k, z^k)\}$ converges to $(x^\infty, y^\infty, z^\infty)$ if $\tau \in (0, (1 + \sqrt{5})/2)$. The proof is completed. \hfill $\square$

**Remark 4.3.** In practice, Part (a) of Theorem 4.1 can be applied in a more heuristic way by using any sufficient condition to guarantee (62) holds. If this sufficient condition does not hold, then one can just use the conditions in Part (b). The conditions on $S$ and $T$ in Part (b) for the case that $\tau = 1$ can be written as for some $\alpha \in (1/2, 1]$,

$$\hat{\Sigma}_f + S \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \frac{(1 - \alpha) \sigma}{2} AA^* \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \sigma AA^* > 0$$

and

$$\frac{1}{2} \hat{\Sigma}_g + T \succeq 0, \quad \frac{1}{2} \Sigma_g + T + \alpha \sigma BB^* > 0;$$

and these conditions for the case that $\tau = 1.618$ can be replaced by, for some $\alpha \in [0.99998, 1]$,

$$\hat{\Sigma}_f + S \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \frac{(1 - \alpha) \sigma}{2} AA^* \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \sigma AA^* > 0$$

and

$$\frac{1}{2} \hat{\Sigma}_g + T \succeq 0, \quad \frac{1}{2} \Sigma_g + T + 0.000075 \alpha \sigma BB^* > 0.$$

**Remark 4.4.** Suppose that $B$ is vacuous, $q \equiv 0$ and $q \equiv 0$. Then for any $\tau \in (0, +\infty)$ and $k \geq 0$, we have $y^{k+1} = y^0 = \bar{y}$. Similarly as in Part (b) of Theorem 4.1, using (57) we have for any $\alpha \in (0, 1]$ and $k \geq 0$ that

$$\left\{(\tau \sigma)^{-1} \|z^k - \tilde{z}\|^2 + \|x^k - \tilde{x}\|_{\hat{\Sigma}_f+S}^2 + (1 - \alpha) \sigma \|r^k\|^2\right\}$$

$$-\left\{(\tau \sigma)^{-1} \|z^{k+1} - \tilde{z}\|^2 + \|x^{k+1} - \tilde{x}\|_{\hat{\Sigma}_f+S}^2 + (1 - \alpha) \sigma \|r^{k+1}\|^2\right\}$$

$$\geq \|x^{k+1} - x^k\|_{H_f}^2 + (2\alpha - \tau) \sigma \|r^{k+1}\|^2.$$

In addition, assume that $\tau \in (0, 2)$ and for some $\alpha \in (\tau/2, 1]$,

$$\hat{\Sigma}_f + S \succeq 0, \quad H_f = \frac{1}{2} \Sigma_f + S + \frac{(1 - \alpha) \sigma}{2} AA^* \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \sigma AA^* > 0.$$

Then, the sequence $\{x^k\}$ converges to an optimal solution of problem (1) and $\{z^k\}$ converges to an optimal solution of the dual of problem (1).

Next, we derive a worst-case $o(1/k)$ result on the consecutive iterates distance for the proposed algorithm.

**Theorem 4.2.** Assume that Assumptions 2.1 and 2.2 hold. Let $\{(x^i, y^i, z^i)\}$ be generated by the Majorized iPADMM. Assume that $\tau \in (0, (1+\sqrt{5})/2)$ and for some $\alpha \in (\tau/\min(1 + \tau, 1 + \tau^{-1}), 1]$,

$$\hat{\Sigma}_f + S \succeq 0, \quad H_f \succ 0, \quad \frac{1}{2} \hat{\Sigma}_g + T \succeq 0 \quad \text{and} \quad M_g \succ 0.$$
For each $i$, let
\[
a_i := -\frac{(1 - \alpha)\tau + \alpha \min(1, 1 + \tau^{-1} - \tau)}{\tau^2 \sigma} \|z^{i+1} - z^i\|^2 + \|x^{i+1} - x^i\|_{H_f}^2 + \|y^{i+1} - y^i\|^2_{M_g}.
\]
Then we have
\[
\min_{i=1, \ldots, k} \{a_i\} = o(1/k).
\]

**Proof.** For each $k$, let $\bar{\phi}_k$ be defined by (58). Since $\tau \in (0, (1 + \sqrt{5})/2)$, $\alpha \in (\tau/\min(1 + \tau, 1 + \tau^{-1}), 1]$,
\[
\hat{\Sigma}_f + S \geq 0 \quad \text{and} \quad \hat{\Sigma}_g + T \geq 1, \Sigma g + T \geq 0,
\]
we have $a_i \geq 0$ and $\bar{\phi}_i + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^i\|^2 + \alpha \xi_i \geq 0$, for any $i \geq 1$. It follows from (64) and the definitions of $t_{i+1}$ and $r^{i+1}$ that for any $i \geq 1$ we have
\[
a_i = t_{i+1} + [-(1 - \alpha)\tau + \alpha \min(\tau, 1 + \tau - \tau^2)\tau^{-1}] \sigma \|r^{i+1}\|^2 \leq \left\{\bar{\phi}_i + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^i\|^2 + \alpha \xi_i\right\} - \left\{\bar{\phi}_{i+1} + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^{i+1}\|^2 + \alpha \xi_{i+1}\right\}.
\]
For any $k \geq 1$, summing the above inequality over $i = 1, \ldots, k$, we obtain
\[
\sum_{i=1}^k a_i \leq \bar{\phi}_1 + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^1\|^2 + \alpha \xi_1.
\]
From the above inequality, we have $\sum_{i=1}^{\infty} a_i < +\infty$. Then, by Lemma 2.1 we get
\[
\min_{i=1, \ldots, k} \{a_i\} = o(1/k).
\]
The proof is completed. \(\square\)

### 4.2 A worst-case $O(1/k)$ ergodic iteration-complexity

In Section 4.1, we provided a global convergence analysis for the Majorized iPADMM together with a result measuring the weighted distance for consecutive iterates. In this section, we shall establish a worst-case ergodic iteration-complexity for the sequence $\{(x^i, y^i, z^i)\}$ generated by the Majorized iPADMM. Recall that $\bar{z}^{i+1}$ is defined by (23). Let
\[
\bar{x}^k = \frac{1}{k} \sum_{i=1}^k x^{i+1}, \quad \bar{y}^k = \frac{1}{k} \sum_{i=1}^k y^{i+1} \quad \text{and} \quad \bar{z}^k = \frac{1}{k} \sum_{i=1}^k z^{i+1}.
\]

**Lemma 4.1.** Suppose that Assumption 2.1 holds. Assume that $\tau \in (0, (1 + \sqrt{5})/2)$ and for some $\alpha \in (\tau/\min(1 + \tau, 1 + \tau^{-1}), 1]$,
\[
\hat{\Sigma}_f + S \geq 0, \quad H_f \geq 0, \quad \frac{1}{2} \hat{\Sigma}_g + T \geq 0 \quad \text{and} \quad M_g > 0.
\]

The proof of Lemma 4.1 is omitted for brevity.
Then, for any \( k \geq 1 \) and \((x, y, z) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\), we have

\[
(p(\tilde{x}^k) + q(\tilde{y}^k)) - (p(x) + q(y)) + \langle \tilde{x}^k - x, \nabla f(x) + Az \rangle + \langle \tilde{y}^k - y, \nabla g(y) + Bz \rangle \\
+ \langle \tilde{z}_k - z, -(A^*x + B^*y - c) \rangle \\
\leq \frac{\phi_1(x, y, z) + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^i\|^2 + \alpha \xi_1}{2k}.
\]

(79)

**Proof.** By the assumptions that \( \tau \in (0, (1 + \sqrt{5})/2), \alpha \in (\tau/\min(1 + \tau, 1 + \tau^{-1}), 1), \widetilde{\Sigma}_f + S \geq 0, \) \( H_f \geq 0, \frac{1}{2}\widetilde{\Sigma}_g + T \geq 0 \) and \( M_g > 0 \), from (21) and (22), for any \( i \geq 1 \), we get

\[
\phi_i(x, y, z) + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^i\|^2 + \alpha \xi_i \geq 0
\]

and

\[
t_{i+1} + [ - (1 - \alpha)\tau + \alpha \min(1, 1 + \tau^{-1} - \tau)] \sigma \|r^{i+1}\|^2 \geq 0.
\]

Then, it follows from (39) that

\[
(p(x^{i+1}) + q(y^{i+1})) - (p(x) + q(y)) + \langle x^{i+1} - x, \nabla f(x) + Az \rangle + \langle y^{i+1} - y, \nabla g(y) + Bz \rangle \\
+ \langle \tilde{z}^{i+1} - z, -(A^*x + B^*y - c) \rangle \\
\leq \frac{1}{2} \left\{ \phi_i(x, y, z) + [(1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})] \sigma \|r^i\|^2 + \alpha \xi_i \right\}
\]

\[- \left[ \phi_{i+1}(x, y, z) + ((1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})) \sigma \|r^{i+1}\|^2 + \alpha \xi_{i+1} \right].
\]

Summing the above inequalities over \( i = 1, \ldots, k \), we obtain

\[
\sum_{i=1}^k \left( p(x^{i+1}) + q(y^{i+1}) \right) - k(p(x) + q(y)) + \left( \sum_{i=1}^k x^{i+1} - kx, \nabla f(x) + Az \right) \\
+ \left( \sum_{i=1}^k y^{i+1} - ky, \nabla g(y) + Bz \right) + \left( \sum_{i=1}^k \tilde{z}^{i+1} - kz, -(A^*x + B^*y - c) \right) \\
\leq \frac{1}{2} \left[ \phi_1(x, y, z) + ((1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})) \sigma \|r^1\|^2 + \alpha \xi_1 \right].
\]

Since \((\tilde{x}^k, \tilde{y}^k, \tilde{z}^k)\) is a convex combination of \((x^2, y^2, \tilde{z}^2), \ldots, (x^{k+1}, y^{k+1}, \tilde{z}^{k+1})\), for any \((x, y, z) \in \mathcal{X} \times \mathcal{Y} \times \mathcal{Z}\), we obtain that

\[
\frac{1}{k} \sum_{i=1}^k \left( p(x^{i+1}) + q(y^{i+1}) \right) - (p(x) + q(y)) + \langle \tilde{x}^k - x, \nabla f(x) + Az \rangle + \langle \tilde{y}^k - y, \nabla g(y) + Bz \rangle \\
+ \langle \tilde{z}_k - z, -(A^*x + B^*y - c) \rangle \\
\leq \frac{1}{2k} \left[ \phi_1(x, y, z) + ((1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1})) \sigma \|r^1\|^2 + \alpha \xi_1 \right].
\]

By using the convexity of \( p(\cdot) \) and \( q(\cdot) \), we obtain

\[
p(\tilde{x}^k) + q(\tilde{y}^k) \leq \frac{1}{k} \sum_{i=1}^k (p(x^{i+1}) + q(y^{i+1})).
\]
The assertion (79) then follows from the above two inequalities immediately. The proof is completed. □

**Theorem 4.3.** Suppose that Assumptions 2.1 and 2.2 hold. Assume that \( \tau \in (0, (1 + \sqrt{5})/2) \) and for some \( \alpha \in (\tau/\min(1 + \tau, 1 + \tau^{-1}), 1] \),

\[
\tilde{\Sigma}_f + S \succeq 0, \quad H_f \succeq 0, \quad \frac{1}{2} \Sigma_f + S + \sigma AA^* \succeq 0, \quad \frac{1}{2} \tilde{\Sigma}_g + T \succeq 0 \quad \text{and} \quad M_g \succ 0.
\]

Then the Majorized iPADMM has a worst-case \( O(1/k) \) ergodic iteration-complexity.

**Proof.** From (79) in Lemma 4.1 and the definitions of \( \phi_1(x, y, z) \), \( r^1 \) and \( \xi_1 \), we know

\[
(p(\bar{x}^k) + q(\bar{y}^k)) - (p(x) + q(y)) + \langle \bar{z}^k - x, \nabla f(x) + Az \rangle + \langle \bar{y}^k - y, \nabla g(y) + Bz \rangle
\]

\[
+ \langle \bar{z}^k - z, -(A^*x + B^*y - c) \rangle \leq \frac{1}{2k} (\tau^2 - \alpha) \|z^1 - z\|^2 + \|z^1 - x\|^2 + \nabla f(x) + Az \rangle + \|y^1 - y\|^2 + \sigma \|A^*x + B^*y - c\|^2
\]

\[
+ \left[ (1 - \alpha) + \alpha \max(1 - \tau, 1 - \tau^{-1}) \right] \tau^{-2} \|z^1 - z^0\|^2 + \alpha \|y^1 - y^0\|^2.
\]

Note that \( \tilde{\Sigma}_f + S \succeq 0 \) and \( \tilde{\Sigma}_g + T \succeq \frac{1}{2} \tilde{\Sigma}_g + T \succeq 0 \). By using the Cauchy-Schwarz inequality and \( z^{k+1} - z^1 = k \tau \sigma (A^*x^k + B^*y^k - c) \), for any \( w \in B(\bar{w}^k) \) and \( \bar{w} := (\bar{x}, \bar{y}, \bar{z}) \in \mathcal{W}^* \), we have

\[
(\tau \sigma)^{-1} \|z^1 - z\|^2 + \|z^1 - x\|^2 + \|y^1 - y\|^2 + \sigma \|A^*x + B^*y - c\|^2
\]

\[
\leq (\tau \sigma)^{-1} \|z^1 - z^k + z^k - z\|^2 + \|z^1 - \bar{x}^k + \bar{x}^k - x\|^2 + \|y^1 - \bar{y}^k + \bar{y}^k - y\|^2
\]

\[
+ \alpha \|A^*x^k + B^*y^k - c\|^2 + (A^*x - A^*x^k) + (B^*y^1 - B^*y^k) \|^2
\]

\[
\leq 2(\tau \sigma)^{-1} \|z^1 - z^k\|^2 + 2\|z^1 - \bar{x}^k\|^2 + 2\|y^1 - \bar{y}^k\|^2 + 4\|A^*x^k + B^*y^k - c\|^2
\]

\[
+ 2(\tau \sigma)^{-1} \|z^k - z\|^2 + 2\|z^k - \bar{y}^k\|^2 + 2\|y - \bar{y}^k\|^2 + 2\|\bar{y} - y\|^2
\]

\[
\leq 2[(\tau \sigma)^{-1} \|z^1 - z^k\|^2 + \|z^1 - \bar{x}^k\|^2 + \|y^1 - \bar{y}^k\|^2 + 4D_1 + 4D_2,
\]

where the constants \( D_1 \) and \( D_2 \) are defined, respectively, by

\[
D_1 := \sup_{k \geq 1} \max_{w \in B(\bar{w}^k)} \left\{ (\tau \sigma)^{-1} \|z^k - z\|^2 + \|\bar{x}^k - x\|^2 + \|\bar{y} - y\|^2 \right\}
\]

and

\[
D_2 := \max_{(x, y, z) \in \mathcal{W}^*} \left\{ (\tau \sigma)^{-1} \|z^1 - z\|^2 + \|z^1 - \bar{x}^k\|^2 + \|y^1 - \bar{y}^k\|^2 + \frac{2}{\tau^2 \sigma} \|z^1 - \bar{z}\|^2 \right\}.
\]
Let
\[ D_3 := (1 - \alpha + \alpha \max(1 - \tau, 1 - \tau^{-1}) \tau^{-2} \sigma^{-1} \| z^1 - z^0 \|^2 + \alpha \| y^1 - y^0 \|^2)_{\Sigma_g + T}. \]

It then follows from Part (b) of Theorem 4.1 that for any \( i \geq 1 \) and any \( \bar{w} := (\bar{x}, \bar{y}, \bar{z}) \in \mathcal{W}^* \), we have
\[ (\tau \sigma)^{-1} \| \bar{z} - z^{i+1} \|^2 + \| \bar{x} - x^{i+1} \|^2_{\Sigma_j + S} + \| \bar{y} - y^{i+1} \|^2_{\Sigma_g + T + \sigma BB^*} \leq D_2 + D_3, \]
which, together with the convexity of the quadratic function \( \| \cdot \|^2 \), implies that for any \( k \geq 1 \) and \( \bar{w} := (\bar{x}, \bar{y}, \bar{z}) \in \mathcal{W}^* \),
\[ (\tau \sigma)^{-1} \left\| \bar{z} - \frac{1}{k} \sum_{i=1}^{k} z^{i+1} \right\|^2 + \| \bar{x} - x^k \|^2_{\Sigma_j + S} + \| \bar{y} - y^k \|^2_{\Sigma_g + T + \sigma BB^*} \leq D_2 + D_3. \]

Then, by using the fact that for \( k \geq 2 \),
\[ \bar{z}^k = \frac{1}{k} \sum_{i=1}^{k} z^{i+1} = \tau^{-1} \frac{1}{k} \sum_{i=1}^{k} z^{i+1} + (1 - \tau^{-1}) \left( \frac{1}{k} z^1 + \frac{k - 1}{k - 1} \sum_{i=1}^{k-1} z^{i+1} \right), \]
we obtain that for any \( k \geq 2 \) and any \( \bar{w} := (\bar{x}, \bar{y}, \bar{z}) \in \mathcal{W}^* \),
\[ (\tau \sigma)^{-1} \| \bar{z} - \bar{z}^k \|^2 = (\tau \sigma)^{-1} \left\| \frac{1}{k} \sum_{i=1}^{k} z^{i+1} - \bar{z} + (1 - \tau^{-1}) \left( \frac{1}{k} z^1 + \frac{k - 1}{k - 1} \sum_{i=1}^{k-1} z^{i+1} - \bar{z} \right) \right\|^2 \]
\[ \leq 2(\tau \sigma)^{-1} \tau^{-2} \left\| \frac{1}{k} \sum_{i=1}^{k} z^{i+1} - \bar{z} \right\|^2 + 2(\tau \sigma)^{-1} (1 - \tau^{-1})^2 \left\| \left( \frac{1}{k} z^1 + \frac{k - 1}{k - 1} \sum_{i=1}^{k-1} z^{i+1} - \bar{z} \right) \right\|^2 \]
\[ \leq 2[\tau^{-2} + (1 - \tau^{-1})^2](D_2 + D_3). \]

Therefore, from (80), (81), (82), (83) and (84) and using the fact that
\[ \bar{z}^1 = \bar{z}^2 = \tau^{-1} z^2 + (1 - \tau^{-1}) z^1, \]
we know that for any \( k \geq 1 \),
\[ (p(\bar{z}^k) + q(\bar{y}^k)) - (p(x) + q(y)) + (\bar{z}^k - x, \nabla f(x) + A z) + (\bar{y}^k - y, \nabla g(y) + B z) \]
\[ + (\bar{z}^k - z, -(A^* x + B^* y - c)) \leq \frac{D}{2k}, \]
where the constant \( D \) is given by
\[ D := 8[\tau^{-2} + (1 - \tau^{-1})^2 + \tau^{-1}] (D_2 + D_3) + 2D_1 + 8D_2 + 5D_3. \]

Therefore, for any given \( \varepsilon > 0 \), after at most \( k := \left\lceil \frac{D}{2\varepsilon} \right\rceil \) iterations, we have
\[ (p(\bar{z}^k) + q(\bar{y}^k)) - (p(x) + q(y)) + (\bar{z}^k - x, \nabla f(x) + A z) + (\bar{y}^k - y, \nabla g(y) + B z) \]
\[ + (\bar{z}^k - z, -(A^* x + B^* y - c)) \leq \varepsilon \quad \forall w \in \mathcal{B}(\bar{w}^k), \]
which means that \((\bar{x}^k, \bar{y}^k, \bar{z}^k)\) is an approximate solution of VI(\( \mathcal{W}, F, \theta \)) with an accuracy of \( O(1/k) \).
That is, a worst-case \( O(1/k) \) ergodic iteration-complexity of the Majorized iPADMM is established. The proof is completed. \( \square \)
5 Numerical experiments

We consider the following problem to illustrate the benefit which can be brought about by using an indefinite proximal term instead of the standard requirement of a positive semidefinite proximal term in applying semi-proximal ADMM to solve the problem:

\[
\min_{x \in \mathbb{R}^n, y \in \mathbb{R}^m} \left\{ \frac{1}{2} \langle x, Qx \rangle - \langle b, x \rangle + \rho \|x\|_1 + \delta_{\mathbb{R}_+^m}(y) \right\} \quad \text{s.t.} \quad Hx + y = c, \tag{85}
\]

where \( \|x\|_1 := \sum_{i=1}^{n} |x_i| \), \( \delta_{\mathbb{R}_+^m}(\cdot) \) is the indicator function of \( \mathbb{R}_+^m \), \( Q \) is an \( n \times n \) symmetric and positive semidefinite matrix (may not be positive definite), \( H \in \mathbb{R}^{m \times n} \), \( b \in \mathbb{R}^n \), \( c \in \mathbb{R}^m \) and \( \rho > 0 \) are given data. The dual of problem (85) is given by

\[
\min_{x \in \mathbb{R}^n, v \in \mathbb{R}^n, \xi \in \mathbb{R}^m} \left\{ \frac{1}{2} \langle x, Qx \rangle + \langle c, \xi \rangle + \delta_{\mathbb{R}_+^m}(\xi) \right\} \quad \text{s.t.} \quad Qx + H^*\xi + v = b, \quad \|v\|_\infty \leq \rho \}. \tag{86}
\]

The KKT conditions for the above primal and dual pair are given as follows:

\[
Hx + y - c = 0, \quad Qx + H^*\xi + v - b = 0,
\]

\[
y \geq 0, \quad \xi \geq 0, \quad y \circ \xi = 0, \quad v \in \partial \rho \|x\|_1 \tag{87}
\]

where “\( \circ \)” denotes the elementwise product. Observe that problem (85) can be expressed in the form (1) by taking

\[
f(x) = \frac{1}{2} \langle x, Qx \rangle - \langle b, x \rangle, \quad p(x) = \rho \|x\|_1, \quad g(y) \equiv 0, \quad q(y) = \delta_{\mathbb{R}_+^m}(y), \quad A^* = H, \quad B^* = I.
\]

We apply the Majorized iPADMM to the problem (85) by using the parameters \( \tau = 1.618 \) and \( \tau = 1 \), and the proximal terms are chosen to be

\[
S = \sigma \left( \lambda I - AA^* - \frac{1}{2\sigma} Q \right) - \frac{1}{2} Q, \quad T = 0, \tag{88}
\]

where \( \lambda := 1.01 \lambda_{\text{max}}(AA^* + \frac{1}{2\sigma} Q) \). With the above choices of the proximal terms and noting that \( \widehat{\Sigma}_f = Q = \Sigma_f \) and \( \widehat{\Sigma}_g = 0 = \Sigma_g \), we have that

\[
\widehat{\Sigma}_f + S + \sigma AA^* = \sigma \lambda I, \quad \widehat{\Sigma}_g + T + \sigma BB^* = \sigma I.
\]

Furthermore, the conditions (63), (65) and (66) in Theorem 4.1 are satisfied by setting \( \alpha := 1 \) since

\[
H_f = \frac{1}{2} \Sigma_f + S = \sigma \left( \lambda I - AA^* - \frac{1}{2\sigma} Q \right), \quad \frac{1}{2} \Sigma_f + S + \sigma AA^* = \sigma \left( \lambda I - \frac{1}{2\sigma} Q \right),
\]

\[
\frac{1}{2} \Sigma_g + T = T \quad \text{and} \quad M_g = T + \min(\tau, 1 + \tau - \tau^2) \sigma BB^*.
\]

Therefore the convergence of the iPADMM (we have omitted the word “Majorized” since there is no majorization on \( f \) or \( g \) in this case) is ensured even though \( S \) is an indefinite matrix.

In our numerical experiments, for a given pair of \((n,m)\), we generate the data for (85) randomly as follows:

\[
Q_1 = \text{sprandn(floor}(0.1*n),n,0.1); \quad Q = Q_1' * Q_1;
\]

\[
H = \text{sprandn}(m,n,0.2); \quad \mathbf{xx} = \text{randn}(n,1); \quad c = H * \mathbf{xx} + \max(\text{randn}(m,1),0); \quad b = Q * \mathbf{xx};
\]
Table 1: Comparison between the number of iterations taken by iPADMM and sPADMM to solve the problem \((85)\) to the required accuracy stated in \((89)\).

| dim. of \(H \ (m \times n)\) | sPADMM \(\tau = 1.618\) | iPADMM \(\tau = 1.618\) | ratio (%) | sPADMM \(\tau = 1\) | iPADMM \(\tau = 1\) | ratio (%) |
|-----------------------------|-----------------|-----------------|----------|-----------------|-----------------|----------|
| 2000 \(\times\) 1000       | 8975            | 8571            | 95.5     | 11077           | 10985           | 99.2     |
| 2000 \(\times\) 2000       | 1807            | 1406            | 77.8     | 1970            | 1639            | 83.2     |
| 2000 \(\times\) 4000       | 1224            | 714             | 58.3     | 1254            | 815             | 65.0     |
| 2000 \(\times\) 8000       | 1100            | 613             | 55.7     | 1103            | 667             | 60.5     |
| 4000 \(\times\) 2000       | 9863            | 9222            | 93.5     | 11919           | 11543           | 96.8     |
| 4000 \(\times\) 4000       | 2004            | 1273            | 63.5     | 2140            | 1602            | 74.9     |
| 4000 \(\times\) 8000       | 1408            | 829             | 58.9     | 1396            | 885             | 63.4     |
| 4000 \(\times\) 16000      | 1749            | 913             | 52.2     | 1771            | 951             | 53.7     |
| 8000 \(\times\) 4000       | 10681           | 10288           | 96.3     | 13187           | 12703           | 96.3     |
| 8000 \(\times\) 8000       | 2037            | 1220            | 59.9     | 2085            | 1397            | 67.0     |
| 8000 \(\times\) 16000      | 1594            | 917             | 57.5     | 1630            | 980             | 60.1     |

and we set the parameter \(\rho = 5\sqrt{n}\). Note that for the data generated from the above scheme, the optimal solution \((x^*, y^*)\) of \((85)\) has the property that both \(x^*\) and \(y^*\) are nonzero vectors but each has a significant portion of zero components. We have tested other schemes to generate the data but the corresponding optimal solution is not interesting enough in that \(y^*\) is usually the zero vector.

In the process of computing \(x^{k+1}\) and \(y^{k+1}\) from the iPADMM, we can generate the corresponding dual variables \(\xi^{k+1}\) and \(v^{k+1}\) which satisfy the complementarity conditions in \((87)\). Thus we stop the iPADMM based on the following relative residual on the primal and dual feasibility conditions:

\[
\max \left\{ \frac{\|H_x^{k+1} + y^{k+1} - c\|}{1 + \|c\|}, \frac{\|Qx^{k+1} + H^*\xi^{k+1} + v^{k+1} - b\|}{1 + \|b\|} \right\} \leq 10^{-6}. \quad (89)
\]

Table 1 reports the comparison between iPADMM with the proximal term \(S\) being the indefinite matrix mentioned in \((88)\), and the semi-proximal ADMM in [10] (denoted as sPADMM) where the proximal term \(S\) is replaced by the positive semidefinite matrix \(\sigma \left( \lambda I - AA^* - \frac{1}{\sigma} Q \right)\), with \(\lambda' := \lambda_{\max}(AA^* + \frac{1}{\sigma} Q)\). We can see from the results that iPADMM can sometimes bring about 40–50% reduction in the number of iterations needed to solve the problem \((85)\) as compared to sPADMM. This example serves to demonstrate the benefit one can get by using an indefinite proximal term in the Majorized iPADMM. Naturally, this calls on more research on augmented Lagrangian function based methods beyond their traditional domain.

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