Model identification and local linear convergence of coordinate descent
Quentin Klopfenstein, Quentin Bertrand, Alexandre Gramfort, Joseph Salmon, Samuel Vaiter

To cite this version:
Quentin Klopfenstein, Quentin Bertrand, Alexandre Gramfort, Joseph Salmon, Samuel Vaiter. Model identification and local linear convergence of coordinate descent. 2020. hal-03019711

HAL Id: hal-03019711
https://hal.archives-ouvertes.fr/hal-03019711
Preprint submitted on 23 Nov 2020

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.
Model identification and local linear convergence of coordinate descent

Quentin Klopfenstein*1, Quentin Bertrand*2, Alexandre Gramfort2, Joseph Salmon3, and Samuel Vaiter4

1 Université de Bourgogne, Institut de Mathématiques de Bourgogne, Dijon, France
2 Université Paris-Saclay, Inria, CEA, Palaiseau, France
3 IMAG, Université de Montpellier, CNRS, Montpellier, France
4 CNRS and IMB, Université de Bourgogne, Dijon, France

* Equal contribution

October 16, 2020

Abstract

For composite nonsmooth optimization problems, Forward-Backward algorithm achieves model identification (e.g., support identification for the Lasso) after a finite number of iterations, provided the objective function is regular enough. Results concerning coordinate descent are scarcer and model identification has only been shown for specific estimators, the support-vector machine for instance. In this work, we show that cyclic coordinate descent achieves model identification in finite time for a wide class of functions. In addition, we prove explicit local linear convergence rates for coordinate descent. Extensive experiments on various estimators and on real datasets demonstrate that these rates match well empirical results.

1 Introduction

1.1 Coordinate descent

Over the last two decades, coordinate descent (CD) algorithms have become a powerful tool to solve large scale optimization problems (Friedman et al., 2007, 2010). Many applications coming from machine learning or compressed sensing have lead to optimization problems that can be solved efficiently via CD algorithms: the Lasso (Tibshirani, 1996; Chen et al., 1998), the elastic net (Zou and Hastie, 2005) or support-vector machine (Boser et al., 1992). All the previously cited estimators are based on an optimization problem which can be
\[ x^* \in \arg \min_{x \in \mathbb{R}^p} \{ \Phi(x) \triangleq f(x) + \sum_{j=1}^{p} g_j(x_j) \} , \quad (1) \]

with \( f \) a convex smooth (i.e., with a Lipschitz gradient) function and \( g_j \) proper closed and convex functions. In the past twenty years, the popularity of CD algorithms has greatly increased due to the well suited structure of the new optimization problems mentioned above (i.e., separability of the nonsmooth term), as well as the possible parallelization of the algorithms (Fercoq and Richtárik, 2015).

The key idea behind CD (Algorithm 1) is to solve small and simple subproblems iteratively until convergence. More formally, for a function \( \Phi : \mathbb{R}^p \mapsto \mathbb{R} \), the idea is to minimize successively one dimensional functions \( \Phi_{|x_j} : \mathbb{R} \mapsto \mathbb{R} \), updating only one coordinate at a time, while the others remain unchanged. There exists many variants of CD algorithms, the main branching being:

- **The index selection.** There are different ways to choose the index of the updated coordinate at each iteration. The main variants can be divided in three categories, cyclic CD (Tseng and Yun, 2009) when the indices are chosen in the set \([p] \triangleq \{1, \ldots, p\}\) cyclically. Random CD (Nesterov, 2012), where the indices are chosen following a given random distribution. Finally, greedy CD (Nutini et al., 2015) picks an index, optimizing a given criterion: largest decrease of the objective function, or largest gradient norm (Gauss-Southwell rule), for instance.

- **The update rule.** There also exists several possible schemes for the coordinate update: exact minimization, coordinate gradient descent or prox-linear update (see Shi et al. 2016, Sec. 2.2 for details).

In this work, we will focus on cyclic CD with prox-linear update rule (Algorithm 1): a popular instance, e.g., the one coded in popular packages such as glmnet (Friedman et al., 2007) or sklearn (Pedregosa et al., 2011).

Among the methods of coordinate selection, random CD has been extensively studied, especially by Nesterov (2012) for the minimization of a smooth function \( f \). It was the first paper proving global non-asymptotic \( 1/k \) convergence rate in the case of a smooth and convex \( f \). This work was later extended to composite optimization \( f + \sum g_j \) for nonsmooth separable functions (Richtárik and Takáč, 2014; Fercoq and Richtárik, 2015). Refined convergence rates were also shown by Shalev-Shwartz and Tewari (2011); Shalev-Shwartz and Zhang (2013). These convergence results have then been extended to coordinate descent with equality constraints (Necoara and Patrascu, 2014) that induce non-separability as found in the SVM dual problem in the presence of the bias term. Different distributions have been considered for the index selection such as uniform distribution (Fercoq and Richtárik, 2015; Nesterov, 2012; Shalev-Shwartz and Tewari, ...
2011; Shalev-Shwartz and Zhang, 2013), importance sampling (Leventhal and Lewis, 2010; Zhang, 2004) and arbitrary sampling (Necoara and Patrascu, 2014; Qu and Richtárik, 2016a,b).

On the opposite, theory on cyclic coordinate descent is more fuzzy, the analysis in the cyclic case being more difficult. First, Luo and Tseng (1992); Tseng (2001); Tseng and Yun (2009); Razaviyayn et al. (2013) have shown convergence results for (block) CD algorithms for nonsmooth optimization problems (without rates1). Then, Beck and Tetrushvili (2013) showed $1/k$ convergence rates for Lipschitz convex functions and linear convergence rates in the strongly convex case. Saha and Tewari (2013) proved $1/k$ convergence rates for composite optimization $f + \| \cdot \|_1$ under "isotonicity" condition. Sun and Hong (2015); Hong et al. (2017) have extended the latter results and showed $1/k$ convergence rates with improved constants for composite optimization $f + \sum_j g_j$. Li et al. (2017) have extended the work of Beck and Tetrushvili (2013) to the nonsmooth case and refined their convergence rates in the smooth case. Finally, as far as we know, the work by Xu and Yin (2017) is the first one tackling the problem of local linear convergence. They have proved local linear convergence under the very general Kurdyka-Lojasiewicz hypothesis, relaxing convexity assumptions. Following the line of work by Liang et al. (2014), we use a more restrictive framework (see Section 1.4) that allows to achieve finer results: model identification as well as improved local convergence results.

1.2 Model identification

Nonsmooth optimization problems coming from machine learning such as the Lasso or the support-vector machine (SVM) generally generate solutions lying onto a low-complexity model (see Definition 1 for details). For the Lasso, for example, a solution $x^\star$ has typically only a few non-zeros coefficients: it lies on the model set $T_{x^\star} = \{ u \in \mathbb{R}^p : \text{supp}(u) \subseteq \text{supp}(x^\star) \}$, where supp($x$) is the support of $x$, i.e., the set of indices corresponding to the non-zero coefficients. A question of interest in the literature is: does the algorithm achieve model identification after a finite number of iterations? Formally, does it exist $K > 0$ such that for all $k > K$, $x^{(k)} \in T_{x^\star}$? For the Lasso the question boils down to “does it exist $K > 0$ such that for all $k > K$, supp($x^{(k)}$) $\subseteq$ supp($x^\star$)? This finite time identification property is paramount for features selection (Tibshirani, 1996), but also for potential acceleration methods (Massias et al., 2018) of the CD algorithm, as well as model calibration (Bertrand et al., 2020).

Finite model identification was first proved in Bertsekas (1976) for the projected gradient method with non-negative constraints. In this case, after a finite number of steps the sparsity pattern of the iterates is the same as the sparsity pattern of the solution. It means that for $k$ large enough, $x_i^{(k)} = 0$ for all $i$ such that $x_i^\star = 0$. Then, many other results of finite model identification have been shown in different settings and for various algorithms. For the projected

1Note that some local rates are shown in Tseng and Yun (2009) but under some strong hypothesis.
gradient descent algorithm, identification was proved for polyhedral constraints (Burke and Moré, 1988), for general convex constraints (Wright, 1993), and even non-convex constraints (Hare and Lewis, 2004). More recently, identification was proved for proximal gradient algorithm (Mercier and Vijayasundaram, 1979; Combettes and Wajs, 2005), for the $\ell_1$ regularized problem (Hare, 2011). Liang et al. (2014, 2017); Vaiter et al. (2018) have shown model identification and local linear convergence for proximal gradient descent. These results have then been extended to other popular machine learning algorithms such as SAGA, SVRG (Poon et al., 2018) and ADMM (Poon and Liang, 2019). To our knowledge, CD has not been extensively studied with a similar generality. Some identification results have been shown for CD, but only on specific models (She and Schmidt, 2017; Massias et al., 2019) or variants of CD (Wright, 2012), in general, under restrictive hypothesis. The authors are not aware of generic model identification results for CD Algorithm 1.

1.3 Notation

General notation. We write $\Vert \cdot \Vert$ the Euclidean norm on vectors. For, $x, \gamma \in \mathbb{R}^p$, the weighted norm is denoted $\Vert x \Vert_{\gamma} \triangleq \sqrt{\sum_{j=1}^{p} \gamma_j x_j^2}$. For a differentiable function $\psi : \mathbb{R}^p \to \mathbb{R}^p$, at $x \in \mathbb{R}^p$, we write $\mathcal{J}\psi(x) \in \mathbb{R}^{p \times p}$ the Jacobian of $\psi$ at $x$. For a set $S$, we denote by $S^c$ its complement. We denote $[p] = \{1, \ldots, p\}$. Let $(e_j)_{j=1}^{p}$ be the vectors of the canonical base of $\mathbb{R}^p$. We denote the coordinatewise multiplication of two vectors $u$ and $v$ by $u \odot v$ and by $u \odot M$ the row wise multiplication between a vector and a matrix. We denote by $B(x, \epsilon)$ the ball of center $x$ and radius $\epsilon$. The spectral radius of a matrix $M$ is denoted $\rho(M)$.

Convex analysis. We recall the definition of the proximity operator of a convex function $g$, for any $\gamma > 0$:

$$\text{prox}_{\gamma g}(x) = \arg \min_{y \in \mathbb{R}^p} \frac{1}{2\gamma} \Vert x - y \Vert^2 + g(y) .$$

Let $C \subset \mathbb{R}^p$ be a convex set, aff$(C)$ denotes its affine hull, the smallest affine set containing $C$, and ri$(C)$ denotes its relative interior (the interior of its affine hull). The indicator function of $C$ is the function defined for any $x \in \mathbb{R}^p$ by

$$\delta_C(x) = \begin{cases} 0 & \text{if } x \in C \\ +\infty & \text{otherwise} \end{cases} .$$

Let $C \subset \mathbb{R}^p$ be a convex set, aff$(C)$ denotes its affine hull, the smallest affine set containing $C$, and ri$(C)$ denotes its relative interior (the interior of its affine hull). The indicator function of $C$ is the function defined for any $x \in \mathbb{R}^p$ by

$$\delta_C(x) = \begin{cases} 0 & \text{if } x \in C \\ +\infty & \text{otherwise} \end{cases} .$$

The domain of a function $f$ is defined as $\text{dom}(f) = \{x \in \mathbb{R}^p : f(x) < +\infty\}$. For a convex function $f$, $\partial f(x)$ denotes its subdifferential at $x$ and is given by $\partial f(x) = \{s \in \mathbb{R}^p : f(y) \geq f(x) + \langle s, y - x \rangle, \forall y \in \text{dom}(f)\}$. We denote by $L_j$ the coordinatewise Lipschitz constants of $\nabla_j f$, i.e., for all $x \in \mathbb{R}^p$, $h_j \in \mathbb{R}$:

$$\Vert \nabla_j f(x + e_j h_j) - \nabla_j f(x) \Vert \leq L_j \vert h_j \vert .$$

4
Coordinate descent. We denote $0 < \gamma_j \leq 1/L_j$ the local step size and $\gamma = (\gamma_1, \ldots, \gamma_p)^\top$. To prove model identification we need to “keep track” of the iterates: following the notation from Beck and Tetrushvili (2013) coordinate descent can be written:

\begin{algorithm}
\caption{Proximal coordinate descent}
\begin{algorithmic}
\STATE \textbf{input} : $\gamma_1, \ldots, \gamma_p \in \mathbb{R}_+, n_{\text{iter}} \in \mathbb{N}, x^{(0)} \in \mathbb{R}^p$
\FOR{$k = 0, \ldots, n_{\text{iter}}$} \hfill // index selection
\FOR{$j = 1, \ldots, p$}
\STATE $x^{(j,k)} \leftarrow x^{(j-1,k)}$
\STATE $x^{(j,k)} \leftarrow \text{prox}_{\gamma_j g_j} \left( x^{(j-1,k)} - \gamma_j \nabla f(x^{(j-1,k)}) \right)$
\ENDFOR
\STATE $x^{(k+1)} \leftarrow x^{(p,k)}$
\STATE \textbf{return} $x^{n_{\text{iter}}+1}$
\ENDFOR
\end{algorithmic}
\end{algorithm}

1.4 Assumptions on composite problem

We consider the optimization problem defined in Equation (1) with the following assumptions:

**Assumption 1** (Smoothness). $f$ is a convex and differentiable function, with a Lipschitz gradient.

**Assumption 2** (Proper, closed, convex). For any $j \in [p], g_j$ is proper, closed and convex.

**Assumption 3** (Existence). The problem admits at least one solution:

$$\arg \min_{x \in \mathbb{R}^p} \Phi(x) \neq \emptyset.$$  \hfill (4)

**Assumption 4** (Non degeneracy). The problem is non-degenerate: for any $x^* \in \arg \min_{x \in \mathbb{R}^p} \Phi(x)$

$$-\nabla f(x^*) \in \text{ri} (\partial g(x^*)).$$  \hfill (5)

Assumption 4 can be seen as a generalization of qualification constraints (Hare and Lewis, 2007, Sec. 1).

1.5 Contributions

With mild assumptions on the $g_j$ functions, for the cyclic proximal coordinate descent algorithm:

- We prove finite time model identification (Th. 1).
- We provide local linear convergence rates (Th. 2).
- We illustrate our results on multiple real datasets and estimators (Section 4) showing that our theoretical rates match the empirical ones.
2 Model identification for CD

As stated before, the solutions of the Lasso are structured. Using an iterative algorithm like Algorithm 1 to find an approximate solution (since we stop after a finite number of iterations) brings the question of structure recovery. For the Lasso, the underlying structure, also called model (Candès and Recht, 2012), is identified by the Forward-Backward algorithm. It means that after a finite number of iterations, the iterative algorithm leads to an approximate solution that shares a similar structure than the true solution of the optimization problem (Liang et al., 2014; Vaiter et al., 2018; Fadili et al., 2018). For the Lasso, the underlying model is related to the notion of support: i.e., the non-zero coefficients for the Lasso, and it can be generalized for the case of completely separable functions as follows:

Definition 1 (Generalized support, Sun et al. 2019). We call generalized support \( S_x \subseteq [p] \) the set of indices \( j \in [p] \) where \( g_j \) is differentiable at \( x_j \):

\[
S_x \triangleq \{ j \in [p] : \partial g_j(x_j) \text{ is a singleton} \} .
\] (6)

This notion can be unified with the definition of model subspace from Vaiter et al. (2015, Sec. 3.1):

Definition 2 (Model subspace, Vaiter et al. 2015). We denote the model subspace at \( x \):

\[
T_x = \{ u \in \mathbb{R}^p : \forall j \in S_x^c, u_j = 0 \} .
\] (7)

See Lemma 1 in Appendix A for details.

Examples in machine learning.

The \( \ell_1 \) norm. The function \( g(x) = \sum_{i=1}^{p} |x_i| \) is certainly the most popular nonsmooth convex regularizer promoting sparsity. Indeed, the \( \ell_1 \) norm generates structured solution with model subspace (Vaiter et al., 2018). We have that \( S_x = \{ j \in [p] : x_j \neq 0 \} \) since \( | \cdot | \) is differentiable everywhere but not at 0, and the model subspace reads:

\[
T_x = \{ u \in \mathbb{R}^p : \text{supp}(u) \subseteq \text{supp}(x) \} .
\] (8)

The box constraints indicator function \( \delta_{[0,C]} \). This indicator function appears for instance in box constrained optimization problems such as the dual problem of the SVM. Let \( T^0_x = \{ j \in [p] : x_j = 0 \} \) and \( T^C_x = \{ j \in [p] : x_j = C \} \), then

\[
T_x = \{ u \in \mathbb{R}^p : T^0_x \subseteq T^0_u \text{ and } T^C_x \subseteq T^C_u \}.
\]

For the SVM, model identification boils down to finding the active set of the box constrained quadratic optimization problem after a finite number of iterations.

We now turn to our identification result. To ensure model identification, we need the following (mild) assumption:

Assumption 5 (Locally \( C^2 \)). For all \( j \in S_x^* \), \( g_j \) is locally \( C^2 \) around \( x_j^* \), and \( f \) is locally \( C^2 \) around \( x^* \).
It is satisfied for the Lasso and the dual SVM problem mentioned above, but also for sparse logistic regression or elastic net. The following theorem shows that the CD (Algorithm 1) has the model identification property with local constant step size $0 < \gamma_j \leq 1/L_j$:

**Theorem 1** (Model identification of CD). Consider a solution $x^* \in \arg \min_{x \in \mathbb{R}^p} \Phi(x)$ and $\mathcal{S} = \mathcal{S}_{x^*}$. Suppose

1. Assumptions 1 to 5 hold.
2. The sequence $(x^{(k)})_{k \geq 0}$ generated by Algorithm 1 converges to $x^*$.

Then, Algorithm 1 identifies the model after a finite number of iterations, which means that there exists $K > 0$ such that for all $k \geq K$, $x^{(k)}_{\mathcal{S}^c} = x^*_{\mathcal{S}^c}$.

This result implies that for $k$ large enough, $x^{(k)}$ shares the support of $x^*$ (potentially smaller).

**Sketch of proof** [Theorem 1]

- First we show that Assumptions 1 to 5 implies that $g$ is partly smooth (Lewis, 2002) at $x^*$ relative to the affine space $x^* + T_{x^*}$.
- Then we show that for the CD Algorithm 1: $\text{dist}(\partial \Phi(x^{(k)}), 0) \to 0$, when $k \to \infty$, enabling us to apply Hare and Lewis (2004)[Thm. 5.3].

A full proof of Theorem 1 can be found in Appendix A. The first point is shown in appendix Lemma 1. We show the second point below:

**Proof** As written in Algorithm 1, one update of coordinate descent reads:

$$
\frac{1}{\gamma_j} x^{(j-1),k}_j - \nabla_j f \left( x^{(j-1),k}_j \right) - \frac{1}{\gamma_j} x^{(j,k)}_j \in \partial g_j \left( x^{(j,k)}_j \right) \\
\frac{1}{\gamma_j} x^{(k)}_j - \nabla_j f \left( x^{(j-1),k}_j \right) - \frac{1}{\gamma_j} x^{(k+1)}_j \in \partial g_j \left( x^{(k+1)}_j \right),
$$

(9)

Since $g$ is separable with non-empty subdifferential, the coordinate wise subdifferential of $g$ is equal to the subdifferential of $g$, we then have

$$
\frac{1}{\gamma} \odot x^{(k)} - \left( \nabla_j f \left( x^{(j-1),k}_j \right) \right)_{j \in [p]} - \frac{1}{\gamma} \odot x^{(k+1)} \\
\in \partial g(x^{(k+1)}),
$$

(9)

which leads to

$$
\frac{1}{\gamma} \odot x^{(k)} - \left( \nabla_j f \left( x^{(j-1),k}_j \right) \right)_{j \in [p]} - \frac{1}{\gamma} \odot x^{(k+1)} \\
+ \nabla f(x^{(k+1)}) \in \partial \Phi(x^{(k+1)}). 
$$

(10)
To prove support identification using Hare and Lewis (2004, Theorem 5.3), we need to bound the distance between $\partial \Phi(x^{(k+1)})$ and 0, using Equation (10):

$$\text{dist}\left(\partial \Phi(x^{(k+1)}), 0\right)^2 \leq \sum_{j=1}^{p} \left| \frac{x_j^{(k)}}{\gamma_j} - \nabla_j f(x^{(j-1,k)}) - \frac{x_j^{(k+1)}}{\gamma_j} + \nabla_j f(x^{(k+1)}) \right|^2$$

$$\leq \|x^{(k)} - x^{(k+1)}\|_{\gamma_{-1}}^2 + \sum_{j=1}^{p} \left| \nabla_j f\left(x^{(j-1,k)}\right) - \nabla_j f\left(x^{(k+1)}\right) \right|^2$$

$$\leq \|x^{(k)} - x^{(k+1)}\|_{\gamma_{-1}}^2 + L^2 \sum_{j=1}^{p} \|x^{(j-1,k)} - x^{(k+1)}\|^2$$

$$\leq \|x^{(k)} - x^{(k+1)}\|_{\gamma_{-1}}^2 + L^2 \sum_{j=1}^{p} \sum_{j' \geq j} \left| x_j^{(k)} - x_{j'}^{(k+1)} \right|^2.$$

$\rightarrow 0$ when $k \rightarrow \infty$

We thus have:

- $\text{dist}\left(\partial \Phi(x^{(k+1)}), 0\right) \rightarrow 0$

- $\Phi(x^{(k)}) \rightarrow \Phi(x^*)$ because $\Phi$ is prox-regular (since it is convex, see Poliquin and Rockafellar 1996) and subdifferentially continuous.

Then the conditions to apply Hare and Lewis (2004, Th. 5.3) are met and hence we have model identification after a finite number of iterations.

Comments on Theorem 1. It unifies several results found in the literature: Massias et al. (2019) showed model identification for the Lasso, solved with coordinate descent, but requiring uniqueness assumption. Nutini et al. (2017) showed some identification results under strong convexity assumption on $f$. Theorem 1 do not rely on any uniqueness, strong convexity, or local strong convexity hypothesis. Even if the solution of the optimization problem defined in Equation (1) is not unique, CD achieves model identification.

3 Local convergence rates

In this section, we prove local linear convergence of the CD Algorithm 1. After model identification, there exists a regime where the convergence towards a solution of Equation (1) is linear. Local linear convergence was already proved in various settings such as for ISTA and FISTA algorithms (i.e., with an $\ell_1$ penalty, Tao et al. 2016) and then for the general Forward-Backward algorithm (Liang et al., 2014).
Local linear convergence requires an additional assumption: restricted injectivity. It is classical for this type of analysis as it can be found in Liang et al. (2017) and Poon and Liang (2019).

**Assumption 6.** (Restricted injectivity) For a solution \( x^* \in \arg\min_{x \in \mathbb{R}^p} \Phi(x) \), the restricted Hessian to its generalized support \( S = S_{x^*} \) is definite positive, i.e.,

\[
\nabla^2_{S,S} f(x^*) \succ 0 \quad .
\]

(11)

For the Lasso, Assumption 6 is a classical necessary condition to ensure uniqueness of the minimizer (Fuchs, 2004).

In order to study local linear convergence, we consider the fixed point iteration of a complete epoch (an epoch is a complete pass over all the coordinates). A full epoch of CD can be written:

\[
 x^{(k+1)} = \psi(x^{(k)}) \triangleq \mathcal{P}_p \circ \ldots \circ \mathcal{P}_1(x^{(k)}) \quad ,
\]

(12)

where \( \mathcal{P}_j \) are coordinatewise sequential applications of the proximity operator \( \mathcal{P}_j : \mathbb{R}^p \rightarrow \mathbb{R}^p \):

\[
 x \mapsto \begin{pmatrix}
 x_1 \\
 \vdots \\
 x_{j-1} \\
 \text{prox}_{\gamma_j g_j} \left( (x_{j} - \gamma_j \nabla_j f(x)) \right) \\
 x_{j+1} \\
 \vdots \\
 x_p
\end{pmatrix} .
\]

Thanks to model identification (Theorem 1), we are able to prove that once the generalized support is correctly identified, there exists a regime where CD algorithm converges linearly towards the solution:

**Theorem 2** (Local linear convergence). Consider a solution \( x^* \in \arg\min_{x \in \mathbb{R}^p} \Phi(x) \) and \( S = S_{x^*} \). Suppose

1. Assumptions 1 to 6 hold.
2. The sequence \( (x^{(k)})_{k \geq 0} \) generated by Algorithm 1 converges to \( x^* \).
3. The model has been identified i.e., there exists \( K \geq 0 \) such as for all \( k \geq K \)

\[
 x_{S^c}^{(k)} = x_{S^c}^{*} \quad .
\]

Then \( (x^{(k)})_{k \geq K} \) converges linearly towards \( x^* \). More precisely, for any \( \nu \in [\rho(J_{S,S}(x^*)), 1] \), there exists \( K > 0 \) and a constant \( C \) such that for all \( k \geq K \),

\[
 \| x_{S^c}^{(k)} - x_S^* \| \leq C \nu^{(k-K)} \| x_{S^c}^{(K)} - x_S^* \| \quad .
\]
The complete proof of Theorem 2 can be found in Appendix B.

**Sketch of proof [Theorem 2]**

- A key element of the proof is to consider a full epoch of CD: it can be written as a fixed point iteration: $x^{(k+1)} = \psi(x^{(k)})$ (see Equation (12)).

- We then show that the proximal operators, $\text{prox}_{\gamma_j g_j}$; evaluated at $x^* - \gamma_j \nabla_j f(x^*)$ are differentiable (for $j \in [p]$). Once stated, the differentiability of the proximal operator allows us to write the Taylor expansion of $\psi$:
  \[
  x^{(k+1)} - x^* = \psi(x^k) - \psi(x^*)
  = \langle J\psi(x^*), x^{(k)} - x^* \rangle + o(\|x^{(k)} - x^*\|).
  \]

- Capitalizing on model identification (Theorem 1) we start from $x^{(k)}_{sc} = x^*_sc$ and show the bound $\rho(J\psi_{S,S}(x^*)) < 1$ on the spectral radius of the restricted Jacobian of $\psi$ at $x^*$: $J\psi_{S,S}(x^*)$.

- Finally, all the conditions are met to apply Polyak (1987, Th. 1, Sec. 2.1.2). The latter reference provides sufficient conditions for local linear convergence of sequences based non linear fixed point iterations.

□
### Figure 2: Sparse logistic regression, linear convergence.
Distance to optimum, $\|x^{(k)} - x^*\|$, as a function of the number of iterations $k$, on 4 different datasets: leukemia, gisette, rcv1, and real-sim.

### 4 Experiments

We now illustrate Theorems 1 and 2 on multiple datasets and estimators: the Lasso, the logistic regression and the SVM. In this section, we consider a design matrix $A \in \mathbb{R}^{n \times p}$ and a target $y \in \mathbb{R}^n$ for regression (Lasso) and $y \in \{-1, 1\}^n$ for classification (logistic regression and support-vector machine). We used classical datasets from libsvm (Chang and Lin, 2011) summarized in Table 1.

In Figures 1 to 3 the distance of the iterates to the optimum, $\|x^{(k)} - x^*\|$ as a function of the number of iterations $k$ is plotted as a solid blue line. The vertical red dashed line represents the iteration $k^*$ where the model has been identified by CD (Algorithm 1) illustrating Theorem 1. The yellow dashed line represents the theoretical linear rate from Theorem 2. Theorem 2 gives the slope of the dashed yellow line, the (arbitrary) origin point of the theoretical rate line is chosen such that blue and yellow lines coincide at identification time, i.e., all lines intersect at this point. More precisely, if $k^*$ denotes the iteration where model identification happens, the equation of the dashed yellow line is:

$$h(k) = \|x^{(k)} - x^*\| \times \rho(J_{\psi_{S,S}}(x^*))^{(k - k^*)}.$$  \hspace{1cm} (13)

Once a solution $x^*$ has been computed, one can calculate $J_{\psi_{S,S}}(x^*)$ and its spectral radius for each estimator.

For the experiments we used three different estimators that we detail here.

**Lasso.** (Tibshirani, 1996) The most famous estimator based on a nonsmooth optimization problem may be the Lasso. For a design matrix $A \in \mathbb{R}^{n \times p}$ and a
Table 1: Characteristics of the datasets.

<table>
<thead>
<tr>
<th>Datasets</th>
<th>#samples n</th>
<th>#features p</th>
<th>density</th>
</tr>
</thead>
<tbody>
<tr>
<td>leukemia</td>
<td>38</td>
<td>7129</td>
<td>1</td>
</tr>
<tr>
<td>gisette</td>
<td>6000</td>
<td>4955</td>
<td>1</td>
</tr>
<tr>
<td>rcv1</td>
<td>20,242</td>
<td>19,959</td>
<td>$3.6 \times 10^{-3}$</td>
</tr>
<tr>
<td>real-sim</td>
<td>72,309</td>
<td>20,958</td>
<td>$2.4 \times 10^{-3}$</td>
</tr>
<tr>
<td>20news</td>
<td>5184</td>
<td>155,148</td>
<td>$1.9 \times 10^{-3}$</td>
</tr>
</tbody>
</table>

Figure 3: **Support vector machine, linear convergence.** Distance to optimum, $\|x^{(k)} - x^*\|$, as a function of the number of iterations $k$, on 4 different datasets: leukemia, gisette, rcv1 and 20news.

The target $y \in \mathbb{R}^n$ it writes:

$$\arg \min_{x \in \mathbb{R}^p} \frac{1}{2n} \|Ax - y\|^2 + \lambda \|x\|_1 .$$  \hspace{1cm} (14)

The CD update for the Lasso is given by

$$x_j \leftarrow \text{ST}_{\gamma_j \lambda} \left( x_j - \gamma_j A_{:,j}^\top (y - Ax) \right) ,$$  \hspace{1cm} (15)

where $\text{ST}_{\lambda}(x) = \text{sign}(x) \cdot \max(|x| - \lambda, 0)$. The solution of Equation (14) is obtained using Algorithm 1 with constant stepsizes $1/\gamma_j = \|A_{:,j}\|^2$.

**Sparse logistic regression.** The sparse logistic regression is an estimator for classification tasks. It is the solution of the following optimization problem, for a design matrix $A \in \mathbb{R}^{n \times p}$ and a target variable $y \in \{-1, 1\}^n$, with $\sigma(z) \triangleq \frac{1}{1 + e^{-z}}$:

$$\arg \min_{x \in \mathbb{R}^p} - \frac{1}{n} \sum_{i=1}^n \log \sigma(y_i x^\top A_{i,:}) + \lambda \|x\|_1 .$$  \hspace{1cm} (16)

The CD update for the sparse logistic regression is

$$x_j \leftarrow \text{ST}_{\gamma_j \lambda} \left( x_j - \gamma_j A_{:,j}^\top (y \circ (\sigma(y \circ Ax) - 1)) \right) .$$  \hspace{1cm} (17)

The constant stepsizes for the CD algorithm to solve Equation (16) are given by $1/\gamma_j = \|A_{:,j}\|^2$.

**Support-vector machine.** (Boser et al., 1992) The support-vector machine (SVM) primal optimization problem is, for a design matrix $A \in \mathbb{R}^{n \times p}$ and
Table 2: $C$ values for SVM.

<table>
<thead>
<tr>
<th>dataset</th>
<th>leukemia</th>
<th>gisette</th>
<th>rcv1</th>
<th>20news</th>
</tr>
</thead>
<tbody>
<tr>
<td>$C$ value</td>
<td>10</td>
<td>$1.5 \times 10^{-2}$</td>
<td>$1.5 \times 10^{-2}$</td>
<td>$5 \times 10^{-1}$</td>
</tr>
</tbody>
</table>

a target variable $y \in \{-1, 1\}^n$:

$$
\arg\min_{x \in \mathbb{R}^p} \frac{1}{2} \|x\|^2 + C \sum_{i=1}^{n} \max \left(1 - y_i x^\top A \nu_i, 0\right).
$$

(18)

The SVM can be solved using the following dual optimization problem:

$$
\arg\min_{w \in \mathbb{R}^n} \frac{1}{2} w^\top (y \odot A)(y \odot A)^\top w - \sum_{i=1}^{n} w_i
$$

subject to $0 \leq w_i \leq C$.

(19)

The CD update for the SVM reads:

$$
w_i \leftarrow P_{[0,C]} \left( w_i - \gamma_i ((y \odot A)^\top_i (y \odot A w) - 1) \right),
$$

(20)

where $P_{[0,C]}(x) = \min(\max(0, x), C)$. The stepsizes of the CD algorithm to solve Equation (19) are given by $1/\gamma_i = |(y \odot A)^\top_i|$. The values of the regularization parameter $C$ for each dataset from Figure 3 are given in Table 2.

Comments on Figures 1 to 3. Finite time model identification and local linear convergence are illustrated on the Lasso, the sparse logistic regression and the SVM in Figures 1 to 3. As predicted by Theorem 1, the relative model is identified after a finite number of iterations. For the Lasso (Figure 1) and the sparse logistic regression (Figure 2), we observe that as the regularization parameter gets smaller, the number of iterations needed by the CD algorithm to identify the model increases. To our knowledge, this is a classical empirical observation, that is not backed up by theoretical results. After identification, the convergence towards a solution is linear as predicted by Theorem 2. The theoretical local speed of convergence provided by Theorem 2 seems like a sharp estimation of the true speed of convergence as illustrated by the three figures.

Note that on Figures 1 to 3 high values of $\lambda$ (or small values of $C$) were required for the restricted injectivity Assumption 6 to hold. Indeed, despite its lack of theoretical foundation, it is empirically observed that, in general, the larger the value of $\lambda$, the smaller the cardinal of the generalized support: $|S|$. It makes the restricted injectivity Assumption 6: $\nabla^2 f_S(x^*) \succ 0$ easier to be satisfied. For instance, for $\lambda = \lambda_{\text{max}}/20$, the restricted injectivity Assumption 6 was not verified for a lot of datasets for the Lasso and the sparse logistic regression (Figures 1 and 2). In the same vein, values of $C$ for the SVM had to be chosen small enough, in order to make $|S|$ not too large (Figure 3).

Note that finite time model identification is crucial to ensure local linear convergence, see for instance 20news dataset on Figure 3. However there exists very few quantitative theoretical results for the convergence speed of the model.
identification. Nutini et al. (2019); Sun et al. (2019) tried to obtain some rates on the identification, quantifying “how much the problem is qualified”, i.e., how much Assumption 4 is satisfied. But these theoretical results do not seem to explain fully the experimental results of the CD: in particular the identification speed of the model compared to other algorithms.

**Limits.** We would like to point out the limit of our analysis illustrated for the case of $\lambda = \lambda_{\text{max}}/15$ for the sparse logistic regression and the rcv1 dataset in Figure 2. In this case, the solution may no longer be unique. The support gets larger and Assumption 6 is no longer met. In this case, the largest eigenvalue of $J_{\psi_{S,S}}(x^{\ast})$ is exactly one, which leads to the constant rate observed in Figure 2. Despite the largest eigenvalue being exactly 1, a regime of locally linear convergence toward a (potentially non unique) minimizer is still observed. Linear convergence of non-strongly convex functions starts to be more and more understood (Necoara et al., 2019). Figure 2 with $\lambda = \lambda_{\text{max}}/15$ for rcv1 suggests extensions of Necoara et al. (2019) could be possible in the nonsmooth case.

**Conclusion and future work.** In conclusion, we show finite time model identification for coordinate descent Algorithm 1 (Theorem 1). Thanks to this identification property we were able to show local linear rates of convergence (Theorem 2). These two theoretical results were illustrated on popular estimators (Lasso, sparse logistic regression and SVM dual) and popular machine learning datasets (Section 4).

A first natural extension of this paper would be to investigate block coordinate minimization: Theorem 1 could be extended for blocks under general partial smoothness assumption (Hare and Lewis, 2004). However, it seems that Theorem 2 would require a more careful analysis. A second extension could be to show linear convergence without the restricted injectivity (Assumption 6), paving the way for a generalization of Necoara et al. (2019) as suggested by Figure 2.

**Acknowledgements**

This work was partly supported by ANR GraVa ANR-18-CE40-0005 and ERC Starting Grant SLAB ERC-StG-676943.
References


A Proofs of model identification (Theorem 1)

Model identification often relies on the assumption that the nonsmooth function $g$ is regular enough, or more precisely partly smooth. Loosely speaking, a partial smooth function behaves smoothly as it lies on the related model and sharply if we move normal to that model. Formally, we recall the definition of partly smooth functions restricted to the case of proper, lower semicontinuous and convex functions.

**Definition 3 (Partial smoothness).** Let $g: \mathbb{R}^p \mapsto \mathbb{R}$ be a proper closed convex function. $g$ is said to be partly smooth at $x$ relative to a set $M \subseteq \mathbb{R}^n$ if there exists a neighbourhood $U$ of $x$ such that

- **(Smoothness)** $M \cap U$ is a $C^2$-manifold and $g$ restricted to $M \cap U$ is $C^2$,
- **(Sharpness)** The tangent space of $M$ at $x$ is the model tangent space $T_x$ where $T_x = \text{Lin}(\partial g(x))^\perp$,
- **(Continuity)** The set valued mapping $\partial g$ is continuous at $x$ relative to $M$.

The class of partly smooth functions was first defined in Lewis (2002). It encompasses a large number of known nonsmooth machine learning optimization penalties, such as the $\ell_1$-norm or box constraints to only name a few, see Vaiter et al. (2018, Section 2.1) for details. Interestingly, this framework enables powerful theoretical tools on model identification such as Hare and Lewis (2004)[Thm. 5.3]. For separable functions, next lemma gives an explicit link between the generalized support Definition 1 (Sun et al., 2019) and the framework of partial smooth functions (Hare and Lewis, 2004).

**Lemma 1.** Let $x^* \in \text{dom}(g)$. If for every $j \in S_{x^*}$, $g_j$ is locally $C^2$ around $x^*_j$ (Assumption 5), then $g$ is partly smooth at $x^*$ relative to $x^* + T_{x^*}$.

**Proof.** We need to prove the three properties of the partial smoothness (Definition 3).

**Smoothness.** Let us write $M_{x^*} = x^* + T_{x^*}$ the affine space directed by the model subspace and pointed by $x^*$. In particular, it is a $C^2$-manifold.

For every $j \in S_{x^*}$, $g_j$ is locally $C^2$ around $x^*_j$, hence there exists a neighborhood $U_j$ of $x^*_j$ such that the restriction of $f$ to $U$ is twice continuously differentiable. For $j \in S^c_{x^*}$, let’s write $U_j = \mathbb{R}$. Take $U = \bigotimes_{j \in [p]} U_j$. This a neighborhood of $x^*$ (it is open, and contains $x^*$). Consider the restriction $g_{|M_{x^*}}$ of $g$ to $M_{x^*}$. It is $C^2$ at each point of $U$ since each coordinates (for $j \in S_{x^*}$) are $C^2$ around $U_j$.

**Sharpness.** Since $g$ is completely separable, we have that $\partial g(x^*) = \partial g_1(x^*_1) \times \ldots \times \partial g_p(x^*_p)$. Note that $\partial g_j(x^*_j)$ is a set valued mapping which is equal to the singleton $\{\nabla g_j(x^*_j)\}$ if $g_j$ is differentiable at $x^*_j$ or it is equal to an interval. The model tangent space $T_{x^*}$ of $g$ at $x^*$ is given by

$$T_{x^*} = \text{span}(\partial g(x^*))^\perp \quad \text{where} \quad \text{span}(\partial g(x^*)) = \text{aff}(\partial g(x^*)) - e_{x^*},$$

(21)
To simplify the notations in this section, let  
\[ e_{x^*} = \arg \min_{e \in \text{aff}(\partial g(x^*))} ||e||, \]  
(22)
called the model vector.

In the particular case of separable functions, we have that
\[ \text{aff} (\partial g(x^*)) = \text{aff} (\partial g_1(x_1^*) \times \ldots \times \partial g_p(x_p^*)) = \text{aff} (\partial g_1(x_1^*)) \times \ldots \times \text{aff} (\partial g_p(x_p^*)) . \]

In this case,
\[ \text{aff} (\partial g_j(x_j^*)) = \begin{cases} \{ \nabla_j g(x_j^*) \} & \text{if } j \in S_{x^*}, \\ \mathbb{R} & \text{otherwise} \end{cases} \]
and
\[ e_{x_j^*} = \begin{cases} \nabla_j g(x_j^*) & \text{if } j \in S_{x^*}, \\ 0 & \text{otherwise} . \end{cases} \]

Thus we have that
\[ \text{span} (\partial g(x^*)) = \text{aff} (\partial g(x^*)) - e_{x^*} = \{ x \in \mathbb{R}^p : \forall j' \in S_{x^*}, x_{j'} = 0 \} . \]

Then
\[ T_{x^*} = \text{span} (\partial g(x^*))^\perp = \{ x \in \mathbb{R}^p : \forall j' \in S_{x^*}^c, x_{j'} = 0 \} . \]

**Continuity.** We are going to prove that \( \partial g \) is inner semicontinuous at \( x^* \) relative to \( M_{x^*} \), i.e., that for any sequence \((x^{(k)})\) of elements of \( M_{x^*} \) converging to \( x^* \) and any \( \bar{\eta} \in \partial g(x^*) \), there exists a sequence of subgradients \( \eta^{(k)} \in \partial g(x^{(k)}) \) converging to \( \bar{\eta} \).

Let \( x^{(k)} \) be a sequence of elements of \( M_{x^*} \) converging to \( x^* \), or equivalently, let \( t^{(k)} \) be a sequence of elements of \( T_{x^*} \) converging to 0, and let \( \bar{\eta} \in \partial g(x^*) \).

For \( j \in S_{x^*} \), we choose \( \eta_j^{(k)} \equiv g'_j(x_j^* + t_j^{(k)}) \), using the smoothness property we have \( \eta_j^{(k)} \equiv \bar{\eta}_j \). For all \( j \in S_{x^*}^c \), \( x_j^{(k)} = x_j^* \) we choose \( \eta_j^{(k)} \equiv \bar{\eta}_j \), since \( x^{(k)} \in M_{x^*} \), we have \( \eta_j^{(k)} \in \partial g(x^{(k)}) \).

We have that \( \eta^{(k)} \in \partial g(x^{(k)}) \) and \( \eta^{(k)} \) converges towards \( \bar{\eta} \) since \( g'_j \) is \( C^1 \) around \( x_j^* \) for \( j \in S_{x^*} \), hence, \( g'_j(x_j^* + t_j^{(k)}) \) converges to \( g'_j(x_j^*) = \bar{\eta}_j \). Thus, it proves that \( g \) is partly smooth at \( x^* \) relative to \( x^* + T_{x^*} \).

The end of the proof of Theorem 1 is contained in Section 2.

**B Proofs of local linear convergence (Theorem 2)**

To simplify the notations in this section, let \( S \equiv S_{x^*} \). Let us also write the element of \( S \) as follows: \( \mathcal{S} = \{ j_1, \ldots, j_{|\mathcal{S}|} \} \). The first point of this proof is to write the CD algorithm as a fixed point iteration. A full epoch of CD can be written as
\[ x^{(k+1)} = \psi(x^{(k)}) = P_p \circ \ldots \circ P_1(x^{(k)}) . \]  
(25)
We also define \( \pi^{\gamma \ast c} : \mathbb{R}^{\mathcal{S}} \to \mathbb{R}^{p} \) for all \( x_{\mathcal{S}} \in \mathbb{R}^{\mathcal{S}} \) and all \( j \in \mathcal{S} \) by
\[
\left( \pi^{\gamma \ast c}(x_{\mathcal{S}}) \right)_{j} = \begin{cases} x_{j} & \text{if } j \in \mathcal{S} \\ x_{j}^{\ast} & \text{if } j \notin \mathcal{S} \end{cases},
\]
and for all \( j_{s} \in \mathcal{S} \), \( \pi_{j_{s}}^{\gamma \ast c} : \mathbb{R}^{\mathcal{S}} \to \mathbb{R}^{\mathcal{S}} \) is the function defined for all \( x_{\mathcal{S}} \in \mathbb{R}^{\mathcal{S}} \) and all \( j \in \mathcal{S} \) by
\[
\left( \pi_{j_{s}}^{\gamma \ast c}(x_{\mathcal{S}}) \right)_{j} = \begin{cases} x_{j} & \text{if } j \neq j_{s} \\ \text{prox}_{\gamma_{j_{s}}}(x_{j_{s}} - \gamma_{j_{s}} \nabla_{j_{s}} f(\pi^{\gamma \ast c}(x_{\mathcal{S}}))) & \text{if } j = j_{s} \end{cases}.
\]

Once the model is identified (Theorem 1), we have that there exists \( K \geq 0 \) such that for all \( k \geq K \), we have that
\[
x_{\mathcal{S}}^{(k)} = x_{\mathcal{S}}^{(k)} \quad \text{and} \quad x_{\mathcal{S}}^{(k+1)} = \psi(x_{\mathcal{S}}^{(k)}) = \pi_{\mathcal{S}}^{\gamma \ast c} \circ \ldots \circ \pi_{j_{1}}^{\gamma \ast c}(x_{\mathcal{S}}^{(k)}) \quad \text{for all } j \in \mathcal{S}.
\]

When no confusion is possible, we denote by \( \tilde{\mathcal{P}}_{j} \) the function \( \tilde{\mathcal{P}}_{j_{s}}^{\gamma \ast c} \), hence still dependant on \( x_{\mathcal{S}}^{\ast e} \). The following lemma shows that \( \tilde{\mathcal{P}}_{j} \) is differentiable at the optimum.

**Lemma 2.** For all \( j \in \mathcal{S} \), \( \tilde{\mathcal{P}}_{j} \) is differentiable at \( x_{\mathcal{S}}^{\ast} \).

**Proof.** From Assumption 5, we know there exists a neighborhood of \( x_{j}^{\ast} \) denoted \( \mathcal{U} \) such that, for \( j \in \mathcal{S} \), the restriction of \( g_{j} \) to \( \mathcal{U} \) is \( C^{2} \) on \( \mathcal{U} \). In particular, it means that \( x_{j}^{\ast} \) is a differentiable point of \( g_{j} \) and given a pair \((u, v) \in \mathcal{U} \times \mathbb{R}^{p}\) such that
\[
u = \text{prox}_{\gamma_{j} g_{j}}(v) \in \mathcal{U},
\]
we have \( \frac{1}{\gamma_{j}} (v - u) \in \partial g_{j}(u) \) becomes
\[
\frac{1}{\gamma_{j}} (v - u) = g_{j}'(u) \iff v = u + \gamma_{j} g_{j}'(u) \iff v = (\text{Id} + g_{j}'(u)).
\]

Let \( H(u) = (\text{Id} + g_{j}'(u)) \), since \( g_{j} \) is twice differentiable at \( u \), we have that
\[
H'(u) = 1 + \gamma_{j} g_{j}''(u).
\]

Thus, \( H' : \mathcal{U} \to \mathbb{R} \) is continuous and then \( H : \mathcal{U} \to \mathbb{R} \) is continuously differentiable. Hence \( F(v, u) = v - H(u) \) is \( C^{1} \) and \( F(v, u) = 0 \). By convexity of \( g \), we have \( g_{j}'(u) \geq 0 \) and
\[
\frac{\partial F}{\partial u}(v, u) = -H'(u) = -1 - \gamma_{j} g_{j}''(u) \neq 0.
\]

Using the implicit functions theorem, we have that there exists an open interval \( \mathcal{V} \subseteq \mathbb{R} \) with \( v \in \mathcal{V} \) and a function \( h : \mathcal{V} \to \mathbb{R} \) which is \( C^{1} \) such as \( u = h(v) \).

Using (29) we thus have with the choice \( u = x_{j}^{\ast} \), \( v = x_{j}^{\ast} - \gamma_{j} \nabla_{j} f(x^{\ast}) \) that the map \( h \) coincides with \( \text{prox}_{\gamma_{j} g_{j}} \) on \( \mathcal{V} \) and is differentiable at \( v = x_{j}^{\ast} - \gamma_{j} \nabla_{j} f(x^{\ast}) \in \mathcal{V} \). It follows that \( \tilde{\mathcal{P}}_{j} \) is differentiable at \( x_{\mathcal{S}}^{\ast} \). \( \square \)
Lemma 3. For all $j \in \mathcal{S}^c$, prox$_{\gamma_j g_j}$ is constant around $x_j^* - \nabla_j f(x^*)$. Moreover, the map $x \mapsto$ prox$_{\gamma_j g_j}$ $(x_j - \nabla_j f(x))$ is differentiable at $x^*$ with gradient 0.

Proof. Let $\partial g_j(x_j^*) = [a; b]$ and let $z_j^* = x_j^* - \nabla_j f(x^*)$, then combining the fixed point equation and Assumption 4 leads to:

$$\frac{1}{\gamma_j} (z_j^* - x_j^*) \in \text{ri} \left( \partial g_j(x_j^*) \right) = [a; b]. \quad (33)$$

Thus,

$$z_j^* \in [\gamma_j a + x_j^*; \gamma_j b + x_j^*]. \quad (34)$$

For all $v \in [\gamma_j a + x_j^*; \gamma_j b + x_j^*]$, we have $\frac{1}{\gamma_j} (v - x_j^*) \in [a; b] = \text{ri} \left( \partial g_j(x_j^*) \right)$, i.e., prox$_{\gamma_j g_j}(v) = x_j^*$. As $f$ is $C^2$ in $x^*$, we have that $x \mapsto$ prox$_{\gamma_j g_j}(x_j - \nabla_j f(x))$ is differentiable at $x^*$ with gradient being 0. \quad \Box

From Lemma 2, we have that $\tilde{P}_j$ is differentiable at $x_j^*$ for all $j \in \mathcal{S}$. Since $x^*$ is an optimal point, the following fixed points equation holds:

$$x_j^* = \text{prox} \gamma_j g_j \left( x_j^* - \gamma_j \nabla_j f(x^*) \right). \quad (35)$$

The map $\tilde{\psi}$ is then differentiable at $x_j^*$ since it is obtained as the composition of differentiable functions and that each function $\tilde{P}_j$ is evaluated at a differentiable point (only one coordinate change at each step).

To compute, the Jacobian of $\tilde{P}_j$ at $x_j^*$, let us first notice that

$$J \tilde{P}_j(x_j^*)^\top = \begin{pmatrix} e_1 & \ldots & e_j & -1 & e_{j+1} & \ldots & e_s \end{pmatrix}, \quad (36)$$

where $e_j = \partial x \text{prox} \gamma_j g_j \left( z_j^* \right) \left( e_j - \gamma_j \nabla^2_j f(x^*) \right)$ and $z_j^* = x_j^* - \gamma_j \nabla_j f(x^*)$. This matrix can be rewritten as

$$J \tilde{P}_j(x_j^*) = \text{Id}_{|\mathcal{S}|} - e_j e_j^\top + \partial x \text{prox} \gamma_j g_j \left( z_j^* \right) \left( e_j e_j^\top - \gamma_j e_j e_j^\top \nabla^2 f(x^*) \right)$$

$$= \text{Id}_{|\mathcal{S}|} - e_j e_j^\top \gamma_j \partial x \text{prox} \gamma_j g_j \left( z_j^* \right) \left( \text{diag}(u) + \nabla^2 f(x^*) \right)$$

$$= \text{Id}_{|\mathcal{S}|} - e_j e_j^\top \gamma_j \partial x \text{prox} \gamma_j g_j \left( z_j^* \right) M$$

$$= M^{-1/2} \left( \text{Id}_{|\mathcal{S}|} - M^{-1/2} e_j e_j^\top M^{1/2} \right) M^{1/2}$$

$$= M^{-1/2} \left( \text{Id}_{|\mathcal{S}|} - B_j \right) M^{1/2}, \quad (37)$$

where

$$M := \nabla^2 f(x^*) + \text{diag}(u), \quad (38)$$

and $u \in \mathbb{R}^{|\mathcal{S}|}$ is defined for all $j \in \mathcal{S}$ by

$$u_j = \begin{cases} \frac{1}{\gamma_j \partial x \text{prox} \gamma_j g_j (z_j^*)} - \frac{1}{\gamma_j} & \text{if } \text{prox}_{\gamma_j g_j} (z_j^*) \neq 0 \\ 0 & \text{otherwise}, \end{cases} \quad (39)$$

23
and

\[ B_j = M_{1,j}^{1/2} \gamma_j \partial_x \text{prox}_{g_j}(z_j^*) M_{1,j}^{1/2T}. \]  

(40)

Since only one coordinate change at each step, the chain rule leads to

\[ J_{\tilde{\psi}}(x_S^*) = J_{\tilde{\psi}}(x_S^*) J_{\tilde{\psi}_{j,-1}}(x_S^*) \ldots J_{\tilde{\psi}_{j,1}}(x_S^*) = M^{-1/2} (\text{Id} - B_{j,1}) \ldots (\text{Id} - B_{j,j}) M^{1/2} \]

The next series of lemma will be useful to prove that the spectral radius \( \rho \left( J_{\tilde{\psi}}(x_S^*) \right) < 1. \)

**Lemma 4.** The matrix \( M \) defined in (38) is symmetric definite positive.

**Proof.** Using the non-expansivity of the prox, and the property \( \partial_x \text{prox}_{g_j}(z_j^*) > 0 \) for \( j \in S \), \( \text{diag}(u) \) is a symmetric semidefinite matrix, so \( M \) is a sum of a symmetric definite positive matrix and a symmetric semidefinite matrix, hence \( M \) is symmetric definite positive. \( \square \)

**Lemma 5.** For all \( j \in S \), the matrix \( B_j \) defined in (40) has spectral norm bounded by 1, i.e., \( \|B_j\|_2 \leq 1. \)

**Proof.** \( B_j \) is a rank one matrix which is the product of \( \gamma_j \partial_x \text{prox}_{g_j}(z_j^*) M_{1,j}^{1/2} \) and \( M_{1,j}^{1/2T} \), its non-zeros eigenvalue is thus given by

\[
\|B_j\|_2 = \left| M_{1,j}^{1/2T} \gamma_j \partial_x \text{prox}_{g_j}(z_j^*) M_{1,j}^{1/2} \right| \\
= \left| \gamma_j \partial_x \text{prox}_{g_j}(z_j^*) \right| \\
= \left| \gamma_j \partial_x \text{prox}_{g_j}(z_j^*) \right| \left( \nabla^2 f_{j,j}(x^*) + \frac{1}{\gamma_j} \left( \partial_x \text{prox}_{g_j}(z_j^*) - \frac{1}{\gamma_j} \right) \right) \\
\leq L_j \leq \frac{1}{\gamma_j} \\
\leq \partial_x \text{prox}_{g_j}(z_j^*) + \frac{1}{\gamma_j} \left( \partial_x \text{prox}_{g_j}(z_j^*) \right) \\
\leq 1 . \]  

(41)

By positivity of the two terms,

\[
\|B_j\|_2 = \gamma_j \partial_x \text{prox}_{g_j}(z_j^*) \nabla^2 f_{j,j}(x^*) + \left( 1 - \partial_x \text{prox}_{g_j}(z_j^*) \right) \\
\leq L_j \leq \frac{1}{\gamma_j} \\
\leq \partial_x \text{prox}_{g_j}(z_j^*) + \left( 1 - \partial_x \text{prox}_{g_j}(z_j^*) \right) \\
\leq 1 . \]  

(42)

**Lemma 6.** For all \( j \in S \), \( B_j \|B_j\| \) is an orthogonal projector onto \( \text{Span}(M_{1,j}^{1/2}) \).
Proof. It is clear that $B_j/\|B_j\|$ is symmetric. We now prove that it is idempotent, i.e., $(B_j/\|B_j\|)^2 = B_j/\|B_j\|$. 

$$B_j^2/\|B_j\|^2 = (\gamma_j \partial_x \text{prox}_{\gamma_j g_j}(z_j^*))^2 M_{i,j}^{1/2} M_{i,j}^{1/2T} M_{i,j}^{1/2} M_{i,j}^{1/2T} / \|B_j\|^2$$

$$= (\gamma_j \partial_x \text{prox}_{\gamma_j g_j}(z_j^*)) \|B_j\| M_{i,j}^{1/2} M_{i,j}^{1/2T} / \|B_j\|^2$$

$$= B_j/\|B_j\|.$$ 

Hence, $B_j/\|B_j\|$ is an orthogonal projector. \qed 

Lemma 7. For all $j \in S$ and for all $x \in \mathbb{R}^S$, if $\|(\text{Id} - B_j)x\| = \|x\|$ then $x \in \text{Span}(M_{i,j}^{1/2})^\perp$. 

Proof. 

$$\text{Id} - B_j = \text{Id} - B_j $$

$$= (1 - \|B_j\|) \text{Id} + \|B_j\|_2 \text{Id} - \|B_j\|_2 B_j$$

$$= (1 - \|B_j\|) \text{Id} + \|B_j\| \left( \text{Id} - \frac{B_j}{\|B_j\|_2} \right). \quad (43)$$

Let $x \notin \text{Span}(M_{i,j}^{1/2})^\perp$, then there exists $\kappa \neq 0$, $x_{M_{i,j}^{1/2}} \in \text{Span}(M_{i,j}^{1/2})^\perp$ such that 

$$x = \kappa M_{i,j} + x_{M_{i,j}^{1/2}} \quad . \quad (44)$$

Combining Equations (43) and (44) leads to: 

$$((\text{Id} - B_j)x = (1 - \|B_j\|_2)x + \|B_j\|_2 x_{M_{i,j}^{1/2}}$$

$$\|(\text{Id} - B_j)x\| \leq [1 - \|B_j\|_2]\|x\| + \|B_j\|_2 \|x_{M_{i,j}^{1/2}}\|$$

$$= 1 - \|B_j\|_2 < \|x\|.$$ 

Lemma 8. The spectral norm of $A$ is bounded by 1, i.e., $\|(\text{Id} - B_{j_k}) \ldots (\text{Id} - B_{j_1})\|_2 = \|A\|_2 < 1$. 

Proof. Let $x \in \mathbb{R}^s$ such that $\|(\text{Id} - B_{j_k}) \ldots (\text{Id} - B_{j_1})x\| = \|x\|$. Since 

$$\|(\text{Id} - B_{j_k} \ldots (\text{Id} - B_{j_1})\|_2 \leq \|(\text{Id} - B_{j_k})\|_2 \times \ldots \times \|(\text{Id} - B_{j_1})\|_2 \leq 1,$$ 

25
we thus have for all \( j \in S \), \( \| (\text{Id} - B_j) x \| = \| x \| \). One can thus successively apply Lemma 7 which leads to:

\[
x \in \bigcap_{j \in S} \text{Span } M_{1/2}^{1/2} \Leftrightarrow x \in \text{Span } \left( M_{1/2}^{1/2}, \ldots, M_{1/2}^{1/2} \right)^\perp.
\]

Moreover \( M_{1/2}^{1/2} \) has full rank (see Lemma 4), thus \( x = 0 \) and

\[
\| (\text{Id} - B_{j_s}) \ldots (\text{Id} - B_{j_1}) x \| < 1.
\]

\( \square \)

From Lemma 8, \( ||A||_2 < 1 \). Moreover \( A \) and \( \tilde{J}\tilde{\psi}(x_{S}^*) \) are similar matrices, then \( \rho(\tilde{J}\tilde{\psi}(x_{S}^*)) = \rho(A) \leq ||A||_2 < 1 \).

To summarize, \( x_{S}^* \) is the solution of a fixed point equation \( \tilde{\psi}(x_{S}^*, x_{S}^*) = x_{S}^* \). From Lemma 2, \( \tilde{\psi}(\cdot, x_{S}^*) \) is differentiable at \( x_{S}^* \) and the Jacobian at \( x_{S}^* \) satisfies the condition \( \rho(\tilde{J}\tilde{\psi}(x_{S}^*)) < 1 \). Then all conditions are met to applyPolyak (1987)[Theorem 1, Section 2.1.2] which proves local linear convergence.