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# Supplementary Material for Designing smoothing functions for improved worst-case competitive ratio in online optimization

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## 1 Proofs

**Proof of Lemma 1:** Using the definition of  $D_{\text{sim}}$ , we can write:

$$\begin{aligned}
D_{\text{sim}} &= \sum_{t=1}^m \sigma_t(A_t^T \tilde{y}_t) - \psi^*(\tilde{y}_{m+1}) \\
&= \sum_{t=1}^m \langle A_t \tilde{x}_t, \tilde{y}_t \rangle - \psi^*(\tilde{y}_{m+1}) \\
&\leq \sum_{t=1}^m \left( \psi\left(\sum_{s=1}^t A_s \tilde{x}_s\right) - \psi\left(\sum_{s=1}^{t-1} A_s \tilde{x}_s\right) \right) - \psi^*(\tilde{y}_{m+1}) \\
&= \psi\left(\sum_{s=1}^m A_s \tilde{x}_s\right) - \psi(0) - \psi^*(\tilde{y}_{m+1}),
\end{aligned}$$

where in the inequality follows from concavity of  $\psi$ , and the last line results from the sum telescoping. Similarly, we can bound  $D_{\text{seq}}$ :

$$\begin{aligned}
D_{\text{seq}} &= \sum_{t=1}^m \sigma_t(A_t^T \hat{y}_t) - \psi^*(\hat{y}_{m+1}) \tag{1} \\
&= \sum_{t=1}^m \langle A_t \hat{x}_t, \hat{y}_t \rangle - \psi^*(\hat{y}_{m+1}) \\
&= \sum_{t=1}^m \langle A_t \hat{x}_t, \hat{y}_t - \hat{y}_{t+1} \rangle + \sum_{t=1}^m \langle A_t \hat{x}_t, \hat{y}_{t+1} \rangle - \psi^*(\hat{y}_{m+1}) \\
&\leq \sum_{t=1}^m \langle A_t \hat{x}_t, \hat{y}_t - \hat{y}_{t+1} \rangle + \sum_{t=1}^m \left( \psi\left(\sum_{s=1}^t A_s \hat{x}_s\right) - \psi\left(\sum_{s=1}^{t-1} A_s \hat{x}_s\right) \right) - \psi^*(\hat{y}_{m+1}) \\
&= \sum_{t=1}^m \langle A_t \hat{x}_t, \hat{y}_t - \hat{y}_{t+1} \rangle + \psi\left(\sum_{s=1}^m A_s \hat{x}_s\right) - \psi(0) - \psi^*(\hat{y}_{m+1}).
\end{aligned}$$

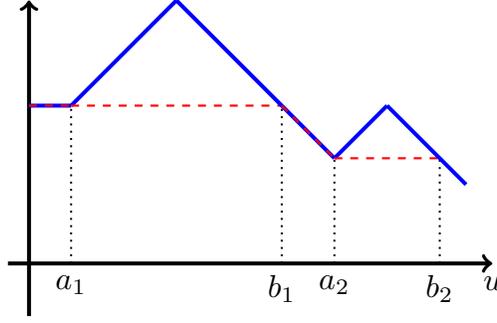


Figure 1: An example of  $y(u)$  (solid blue) and  $\bar{y}(u)$  (dashed red).

When  $\psi$  is differentiable with Lipschitz gradient, we can use the following inequality that is equivalent to Lipschitz continuity of the gradient:

$$\psi(u') \geq \psi(u) + \langle \nabla \psi(u), u' - u \rangle - \frac{1}{2\mu} \|u - u'\|^2 \quad u, u' \in K,$$

to get

$$\begin{aligned} D_{\text{seq}} &= \sum_{t=1}^m \sigma_t (A_t^T \hat{y}_t) - \psi^*(\hat{y}_{m+1}) \\ &= \sum_{t=1}^m \langle A_t \hat{x}_t, \hat{y}_t \rangle - \psi^*(\hat{y}_{m+1}) \\ &\leq \sum_{t=1}^m \frac{1}{2\mu} \|A_t \hat{x}_t\|^2 + \sum_{t=1}^m (\psi(\sum_{s=1}^t A_s \hat{x}_s) - \psi(\sum_{s=1}^{t-1} A_s \hat{x}_s)) - \psi^*(\hat{y}_{m+1}) \\ &= \sum_{t=1}^m \frac{1}{2\mu} \|A_t \hat{x}_t\|^2 + \psi(\sum_{s=1}^m A_s \hat{x}_s) - \psi(0) - \psi^*(\hat{y}_{m+1}). \end{aligned} \quad (2)$$

□

**Proof of Lemma 2:** Let  $(y, \beta)$  be a feasible solution for problem (8). Note that  $y \geq 0$  since  $\text{dom } \psi^* \subset \mathbb{R}_+$  by the fact that  $\psi$  is non-decreasing. Let  $\bar{y}(u) = \inf_{s \leq u} y(s)$ . Note that  $\bar{y}$  is continuous. Define

$$\beta(u) = \frac{\int_{s=0}^u y(s) ds - \psi^*(y(u))}{\psi(u)}, \quad \bar{\beta}(u) = \frac{\int_{s=0}^u \bar{y}(s) ds - \psi^*(\bar{y}(u))}{\psi(u)},$$

with the definition modified with the right limit at  $u = 0$ . For any  $u$  such that  $\bar{y}(u) = y(u)$ , we have:

$$\beta(u) = \frac{\int_{s=0}^u y(s) ds - \psi^*(y(u))}{\psi(u)} \geq \frac{\int_{s=0}^u \bar{y}(s) ds - \psi^*(y(u))}{\psi(u)} = \bar{\beta}(u).$$

Now, we consider the set  $\{u \mid \bar{y}(u) \neq y(u)\}$ . By the definition of  $\bar{y}$ , we have  $\bar{y}(0) = y(0)$ . Since both functions are continuous, the set  $\{u \mid \bar{y}(u) \neq y(u)\}$  is an open subset of  $\mathbb{R}$  and hence can be written as a countable union of disjoint open intervals. Specifically, we can define the end points of the intervals as:

$$\begin{aligned} a_0 &= b_0 = 0, \\ a_i &= \inf\{u > b_{i-1} \mid y(u) > \bar{y}(u)\}, \quad \forall i \in \{1, 2, \dots\} \\ b_i &= \inf\{u > a_i \mid y(u) = \bar{y}(u)\}, \quad \forall i \in \{1, 2, \dots\}. \end{aligned}$$

then  $\{u \mid \bar{y}(u) \neq y(u)\} = \bigcup_{i \in \{1, 2, \dots\}} (a_i, b_i)$ . (See Figure 1)

For any  $i \in \{1, 2, \dots\}$ , we show that  $\beta(u) \geq \bar{\beta}(u)$  on  $(a_i, b_i)$ . If  $a_i = \infty$ , then  $b_i = \infty$ , so we assume that  $a_i < \infty$ . By the definition of  $a_i$  and  $b_i$ ,  $\bar{y}(u)$  is constant on  $(a_i, b_i)$ . Also, we have  $y(a_i) = \bar{y}(a_i)$ . Similarly, we have  $y(b_i) = \bar{y}(b_i)$  whenever  $b_i < \infty$ .

Since  $\bar{y}(u) \leq y(u)$  for all  $u$  and  $y(a_i) = \bar{y}(a_i)$ , we have

$$\beta(a_i) \geq \bar{\beta}(a_i). \quad (3)$$

If  $b_i < \infty$ , similarly by the fact that  $y(b_i) = \bar{y}(b_i)$ , we have

$$\beta(b_i) \geq \bar{\beta}(b_i). \quad (4)$$

Now we consider the case where  $b_i = \infty$ . In this case we have  $\bar{y}(u) = \bar{y}(a_i)$  on  $(a_i, \infty)$ . We consider two cases based on the asymptotic behavior of  $\psi$ . If  $\lim_{u \rightarrow \infty} \psi(u) = +\infty$  ( $\psi$  is unbounded), then we have

$$\limsup_{u \rightarrow \infty} \beta(u) = \limsup_{u \rightarrow \infty} \frac{\int_{s=0}^u y(s) ds}{\psi(u)} \geq \limsup_{u \rightarrow \infty} \frac{\int_{s=0}^u \bar{y}(a_i) ds}{\psi(u)} = \lim_{u \rightarrow \infty} \bar{\beta}(u). \quad (5)$$

Here we used the fact that  $-\psi^*(y(u))$  is bounded. This follows from the fact  $\psi^*$  is monotone thus:

$$-\psi^*(y(u)) \leq -\psi^*(\bar{y}(a_i)),$$

and  $-\psi^*(\bar{y}(a_i)) < \infty$  because if  $-\psi^*(\bar{y}(a_i)) = \infty$ , then  $\beta(a_i) \geq \bar{\beta}(a_i) = \infty$  which contradicts the feasibility of  $(y, \beta)$ .

Now consider the case when  $\lim_{u \rightarrow \infty} \psi(u) = M$  for some positive constant  $M$ . In this case,  $-\psi^* \leq M$ . We claim that  $y(a_i) = 0$  and  $\liminf_{t \rightarrow \infty} y(u) = 0$ . Suppose  $\liminf_{u \rightarrow \infty} y(u) > 0$ , then  $\limsup_{u \rightarrow \infty} \beta(u) = \infty$  since the numerator in the definition of  $\beta$  tends to infinity while the denominator is bounded. But this contradicts feasibility of  $(y, \beta)$ . On the other hand, by the definition of  $a_i$  and  $b_i$  we should have  $y(a_i) = \bar{y}(a_i) \leq \liminf_{u \rightarrow \infty} y(u)$ . Combining this with the fact that  $\bar{y}(a_i) \in \text{dom } \psi^* \subset \mathbb{R}_+$ , we conclude that  $y(a_i) = 0$ . Using that  $y(a_i) = 0$  and  $\liminf_{u \rightarrow \infty} y(u) = 0$ , we get:

$$\begin{aligned} \limsup_{u \rightarrow \infty} \beta(u) &= \limsup_{u \rightarrow \infty} \frac{\int_{s=0}^u y(s) ds - \psi^*(y(u))}{\psi(u)} \\ &\geq \lim_{u \rightarrow \infty} \frac{\int_{s=0}^u y(s) ds - \psi^*(0)}{M} \\ &\geq \frac{\int_{s=0}^{a_i} \bar{y}(s) ds - \psi^*(0)}{M} = \lim_{u \rightarrow \infty} \bar{\beta}(u), \end{aligned} \quad (6)$$

where in the last inequality we used the fact that  $\bar{y}(u) = 0$  for  $u \geq a_i$ .

Let  $\psi'$  be the right derivative of  $\psi$ . Since  $\psi$  is concave,  $\psi'$  is non-increasing. Therefore, the interval  $(a_i, b_i)$  can be written as  $(a_i, u'] \cup [u', b_i)$  such that  $\psi'(u) \geq \bar{y}(a_i)$  on  $(a_i, u']$  and  $\psi'(u) \leq \bar{y}(a_i)$  on  $[u', b_i)$ . Since  $\psi'(u) \geq \bar{y}(a_i)$  on  $(a_i, u']$  we have:

$$\begin{aligned} \int_{a_i}^u \bar{y}(s) ds &= \int_{a_i}^u \bar{y}(a_i) ds \\ &\leq \int_{a_i}^u \psi'(s) ds = \psi(u) - \psi(a_i), \end{aligned}$$

for all  $u \in (a_i, u']$ . This yields:

$$\begin{aligned} \bar{\beta}(a_i) &= \frac{\int_{s=0}^{a_i} \bar{y}(s) ds - \psi^*(\bar{y}(a_i))}{\psi(u)} \\ &\geq \frac{\int_{s=0}^{a_i} \bar{y}(s) ds + \int_{a_i}^u \bar{y}(s) ds - \psi^*(\bar{y}(a_i))}{\psi(a_i) + \psi(u) - \psi(a_i)} = \bar{\beta}(u). \end{aligned}$$

for all  $u \in (a_i, u']$ . Here we used the fact that if  $c_1 \geq c_2 > 0$  and  $d_2 \geq d_1 \geq 0$ , then

$$\frac{c_1}{c_2} \geq \frac{c_1 + d_1}{c_2 + d_2}.$$

Similarly, we have  $\bar{\beta}(b_i) \geq \bar{\beta}(u)$  for any  $u \in [u', b_i)$ . Combining this with (3),(4),(5), and (6), we get:

$$\begin{aligned} \sup_{a_i \leq u \leq b_i} \bar{\beta}(u) &= \max(\bar{\beta}(a_i), \bar{\beta}(b_i)) \\ &\leq \max(\beta(a_i), \beta(b_i)) \leq \sup_{a_i \leq u \leq b_i} \beta(u). \end{aligned}$$

We conclude that  $\bar{\beta}(u) \leq \beta(u)$  for all  $t \geq 0$  hence  $(\bar{y}, \beta)$  is a feasible solution for the problem.

**Proof of Theorem 2:** Let  $(y, \beta)$  be a feasible solution for problem (8). By Lemma 2, we can assume that  $y$  is non-increasing. First, note that  $y \geq 0$  since  $\text{dom } \psi^* = [0, \infty)$ . Define  $\bar{y}(u) = y(u)$  for  $u \leq u'$  and  $\bar{y}(u) = 0$  for  $u > u'$ . We show that  $(\bar{y}, \beta)$  is also a feasible solution for (8) modulo the continuity condition. Define

$$\beta(u) = \frac{\int_{s=0}^u y(s) ds - \psi^*(y(u))}{\psi(u)}, \quad \bar{\beta}(u) = \frac{\int_{s=0}^u \bar{y}(s) ds - \psi^*(\bar{y}(u))}{\psi(u)}.$$

By the definition of  $\bar{y}$ , for all  $u$ , we have:

$$\int_0^u y(s) ds \geq \int_0^u \bar{y}(s) ds, \quad (7)$$

and  $\beta(u) = \bar{\beta}(u)$  for  $u \in [0, u']$ . Since  $y(u)$  is non-increasing and  $y(u) \geq 0$ ,  $\lim_{u \rightarrow \infty} y(u)$  exists. We claim that  $\lim_{u \rightarrow \infty} y(u) = 0$ . To see this note that if  $\lim_{u \rightarrow \infty} y(u) > 0$ , then

$$\lim_{u \rightarrow \infty} \int_{s=0}^u y(s) ds = \infty,$$

which contradicts the fact that  $\beta(u) \leq \beta$  for all  $u$ . For all  $u \geq u'$ , now we have:

$$\begin{aligned} \sup_{u \geq u'} \beta(u) &\geq \lim_{u \rightarrow \infty} \beta(u) = \frac{\lim_{u \rightarrow \infty} \int_{s=0}^u y(s) ds - \psi^*(0)}{\psi(u')} \\ &\geq \frac{\int_{s=0}^{u'} \bar{y}(s) ds - \psi^*(0)}{\psi(u')} = \bar{\beta}(u'), \end{aligned}$$

where the first equality follows from the fact that  $\lim_{u \rightarrow \infty} y(u) = 0$ , and in the last inequality, we used (7). Since  $\bar{y}(u) = 0$  for  $u > u'$ ,  $\bar{\beta}(u)$  is constant on  $[u', \infty)$ . Therefore,  $\sup_{u \geq u'} \bar{\beta}(u) = \bar{\beta}(u')$ . Combining this with the previous inequality we get:

$$\sup_{u \geq u'} \beta(u) \geq \sup_{u \geq u'} \bar{\beta}(u).$$

Therefore, we conclude that  $\bar{\beta}(u) \leq \beta$  for all  $u$ . Thus  $(\bar{y}, \beta)$  is also a feasible solution for (8) modulo the continuity condition. Note that  $\bar{y}(u)$  may not be continuous at  $u'$ . However, we can find a sequence of continuous functions  $z^{(j)}$  that converge pointwise to  $y$  and  $z^{(j)}(u) = 0$  for all  $j$  and  $u \geq u'$ . To do so we consider a sequence of real number  $\epsilon_i \rightarrow 0$ . We define  $z^{(i)}(u) = \bar{y}(u)$  for  $u \in [0, u' - \epsilon_i) \cup [u', \infty)$ . On  $[u' - \epsilon_i, u']$  we define  $z^{(i)}(u)$  to be a linear function that take values  $y(u' - \epsilon)$  and 0 on the endpoints. Define

$$\beta_{z^{(i)}} = \sup_{u > 0} \frac{\int_{s=0}^u z^{(i)}(s) ds - \psi^*(z^{(i)}(u))}{\psi(u)}.$$

By upper semi-continuity of  $\psi^*$ ,  $\beta_{z^{(i)}}$  converges to  $\bar{\beta}$ .

Let  $\beta^*$  be the optimal solution for problem (8). By the definition, there exists a feasible sequence  $(y^{(j)}, \beta^{(j)})$  such that  $\beta^{(j)}$  converges to  $\beta^*$ . Let  $\bar{y}^{(j)}(u) = y^{(j)}(u)$  for  $t \leq u'$  and  $\bar{y}^{(j)}(u) = 0$  for  $t > u'$ . Note that  $\bar{y}^{(j)}(u)$  may not be continuous at  $u'$ . However, we can find a sequence of continuous functions  $(z^{(ji)}, \beta_{z^{(ji)}})$  as in above. Now  $\beta_{z^{(ji)}}$  converges to  $\beta^*$ .

□

## 2 Distance from $l_p$ norm ball

In this section we prove that the function:

$$G(u) = -d_1(u, \mathcal{B}_p)$$

satisfies Assumption 1.

For any  $u \in \mathbb{R}_+^n$ , there exists  $\bar{u} \in \mathcal{B}_p$  such that  $d_1(u, \mathcal{B}_p) = \|u - \bar{u}\|_1$ . the subdifferential of distance function is<sup>1</sup>:

$$\partial d_1(u, \mathcal{B}_p) = \partial \|u - \bar{u}\|_1 \cap N_{\mathcal{B}_p}(\bar{u}),$$

where  $N_{\mathcal{B}_p}(u) = \{\xi \mid \langle \xi, v - u \rangle \geq 0, \forall v \in \mathcal{B}_p\}$  is the normal cone of  $\mathcal{B}_p$  at  $u$ . In fact  $d_1(u, \mathcal{B}_p) = \|u - \bar{u}\|_1$  if and only if  $\partial \|u - \bar{u}\|_1 \cap N_{\mathcal{B}_p}(\bar{u}) \neq \emptyset$ . When  $u \in \text{int}\mathcal{B}_p$ ,  $\bar{u} = u$  and  $\partial d_1(u, \mathcal{B}_p) = \{0\}$ . In order to find  $\partial d_1(u, \mathcal{B}_p)$  when  $u \notin \text{int}\mathcal{B}_p$ , we first find  $\bar{u}$  in this case. For any  $r \geq 0$ , define  $u \wedge r \in \mathbb{R}_+^n$  to be:

$$(u \wedge r)_i = \min(u_i, r) \quad \forall i.$$

Note that  $\|u \wedge 0\|_p = 0$  and  $\|u \wedge (\max_i u_i)\|_p = \|u\|_p \geq 1$ . Since  $\|u \wedge r\|_p$  is a continuous function of  $r$ , by the intermediate value theorem, there exists  $r_u \in (0, \max_i u_i]$  such that  $\|u \wedge r_u\|_p = 1$ . Now  $\bar{u} = u \wedge r_u$ . To see this note that:

$$\partial \|u - \bar{u}\|_1 \cap N_{\mathcal{B}_p}(\bar{u}) = \left\{ \frac{1}{r_u^{p-1}} (u \wedge r_u)^{\circ(p-1)} \right\} \quad \text{for } r_u < \max_i u_i; \quad (8)$$

$$\partial \|u - \bar{u}\|_1 \cap N_{\mathcal{B}_p}(\bar{u}) = \left\{ \frac{z}{r_u^{p-1}} (u \wedge r_u)^{\circ(p-1)} \mid 0 \leq z \leq 1 \right\} \quad \text{for } r_u = \max_i u_i; \quad (9)$$

where  $\circ(p-1)$  denotes element-wise exponentiation. Now if  $u' \leq u$ , then  $r_{u'} \leq r_u$  since  $\|u' \wedge r\|_p \geq \|u' \wedge r\|_p$  for all  $r$ . Thus by (8) and (9), there exists  $y \in \partial d_1(u, \mathcal{B}_p)$  such that  $y \geq \partial d_1(u', \mathcal{B}_p)$ .

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<sup>1</sup>For convex function we use  $\partial$  to denote subdifferential.