

Proximal Quasi-Newton Methods for Multiobjective Optimization Problems*

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Abstract

We introduce some new proximal quasi-Newton methods for unconstrained multiobjective optimization problems (in short, UMOP), where each objective function is the sum of a twice continuously differentiable strongly convex function and a proper lower semicontinuous convex but not necessarily differentiable function. We propose proximal BFGS method, proximal self-scaling BFGS method, and proximal Huang BFGS method for (UMOP) with both line searches and without line searches cases. Under mild assumptions, we show that each accumulation point of the sequence generated by these algorithms, if exists, is a Pareto stationary point of the (UMOP). Moreover, we present their applications in both constrained multiobjective optimization problems and robust multiobjective optimization problems. In particular, for robust multiobjective optimization problems, we show that the subproblems of proximal quasi-Newton algorithms can be regarded as quadratic minimization problems with quadratic inequality constraints. Numerical experiments are also carried out to verify the effectiveness of the proposed proximal quasi-Newton methods.

Key words Multiobjective optimization; Proximal quasi-Newton method; Pareto stationarity; Robust optimization

1 Introduction

Scalarization approach is one of the most effective methods to solve the multi-objective optimization problem, which transforms the multiobjective optimization problem into a single objective optimization problem (see [12, 13, 22]). In recent years, the descent method for multiobjective optimization problems has attracted wide attention in the optimization field [11]. Fliege and Svaiter [10] proposed the steepest descent method for computing a point satisfying the first-order necessary condition of an unconstrained multiobjective optimization problem. Bello Cruz, Lucambio Prez and Melo [1] proposed the projection gradient method for quasiconvex multiobjective optimization problems and showed that the sequence generated by the algorithm converges

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to a stationary point. Bonnel, Iusem and Svaiter [4] proposed some proximal point method for vector optimization problems. Da Cruz Neto, Da Silva, Ferreira, et al. [7] proposed a subgradient method for quasiconvex multiobjective optimization problems and established the convergence to Pareto optimal points of the sequences produced by the method. Fliege, Grana Drummond and Svaiter [9] introduced the Newton's method for unconstrained multiobjective optimization problems and showed that the method is locally superlinear convergent to optimal points. Povalej [17] introduced a quasi-Newton method for unconstrained multiobjective optimization problems and showed that the convergence of this method is superlinear.

Tanabe, Fukuda and Yamashita [21] introduced some proximal gradient methods with line searches and without line searches for a unconstrained multiobjective optimization problem, where each objective function is the sum of a continuously differentiable convex function and a proper convex but not necessarily differentiable function. And they also showed that each accumulation point of these sequence generated by these algorithms, if exists, is Pareto stationary. They also pointed out in [21] that an interesting topic for future research is to propose some new proximal Newton-type algorithms for the multiobjective optimization problems.

In this paper, we consider the following unconstrained multiobjective optimization problems (in short, UMOP):

$$\begin{aligned} \min \quad & F(x) \\ \text{s.t.} \quad & x \in R^n, \end{aligned} \tag{1}$$

where $F : R^n \rightarrow (R \cup \{\infty\})^m$ is a vector-valued function with $F := (F_1, \dots, F_m)^T$ and T denotes transpose. We assume that each $F_i : R^n \rightarrow R \cup \{\infty\}$ is defined by

$$F_i(x) := g_i(x) + h_i(x), \quad i = 1, \dots, m, \tag{2}$$

where $g_i : R^n \rightarrow R$ is a twice continuously differentiable strongly convex function, $h_i : R^n \rightarrow R \cup \{\infty\}$ is proper convex and lower semicontinuous but not necessarily differentiable. It is worthy noting that if $h_i(x) \equiv 0$ for all $x \in R^n$ and $i = 1, 2, \dots, m$, then (1) reduces the multiobjective optimization problems studied in [1, 4, 7, 9–11, 17].

In order to solve the above (UMOP) (i.e., problem (1) with (2)), we propose some new proximal quasi-Newton methods with line searches and without line searches based on both the proximal point method and the quasi-Newton method. Here, the quasi-Newton method is used for the twice continuously differentiable strongly convex function g_i , and the proximal point method is used for the proper convex but not necessarily differentiable function h_i .

The main contents of this paper are as follows: In Section 2, we give some notations and some concepts about Pareto optimality and Pareto stationarity. In Section 3, we propose some new proximal quasi-Newton methods, which are called to be proximal BFGS method, proximal self-scaling BFGS method, and proximal Huang BFGS method, with line searches and without line searches for the (UMOP). In these new proximal quasi-Newton methods, we approximate the Hessian matrices of g_i by using the well known BFGS method, self-scaling BFGS method, and the Huang BFGS method. We prove the global convergence of the proposed algorithms in Section 4. In Section 5, we apply the proposed algorithms to both constrained multiobjective

optimization problems and some robust multiobjective optimization problems. Finally, in Section 6, we verify the effectiveness of the proposed algorithms through numerical experiments to solve robust multiobjective optimization problems.

2 Preliminaries

For the convenience and brevity of the following discussion, some notations are given in this section, and relevant definitions and lemmas are reviewed.

Let R denote the set of real numbers and N denote the set of positive integers. The Euclidean norm in R^n will be denoted by $\|\cdot\|$. We define the relationship $\leq (<)$ in R^m as $u \leq v (u < v)$ if and only if $u_i \leq v_i (u_i < v_i)$ for all $i = 1, \dots, m$.

We call the twice continuously function $g : R^n \rightarrow R$ is strongly convex if for all $x, y \in R^n$,

$$(\nabla g(x) - \nabla g(y))^T(x - y) \geq a\|x - y\|^2 \quad (3)$$

for some $a > 0$, where $\nabla f(x)$ denote the gradient of g at x (see [16]).

It's easy to see that (3) is equivalent to

$$\nabla^2 g(x) \geq aI, \text{ for all } x \in R^n,$$

where $\nabla^2 g(x)$ denote the Hessian matrix of g at x .

It is clear that strong convexity of g implies both the strict convexity and convexity of g . And it is easy to see that g is strongly convex, its Hessian matrix $\nabla^2 g(x)$ is positive definite for all $x \in R^n$.

Let $f: R^n \rightarrow R \cup \{+\infty\}$, and let $x \in \text{dom}(f) := \{x \in R^n : f(x) < +\infty\}$. Then the directional derivative of f at x in the direction $d \in R^n$ is defined to be the limit

$$f'(x; d) = \lim_{\alpha \rightarrow 0^+} \frac{f(x + \alpha d) - f(x)}{\alpha},$$

if it exists (see [18]). It's easy to see that $f'(x; d) = \nabla f(x)^T d$ when f is differentiable at x .

Lemma 1 [18] Let $f: R^n \rightarrow R \cup \{\infty\}$ be a convex function and let $x \in \text{dom}(f)$. Then for each $d \in R^n$, the function $\varphi: (0, +\infty) \rightarrow R$ defined by $\varphi(\alpha) = \frac{f(x + \alpha d) - f(x)}{\alpha}$ is non-decreasing. In particular, it follows that

$$f(x + d) - f(x) \geq \frac{f(x + \alpha d) - f(x)}{\alpha} \text{ for all } \alpha \in (0, 1).$$

Definition 1 [10, 11] Recall that $x^* \in R^n$ is a Pareto optimal point for (UMOP), if there is no $x \in R^n$ such that $F(x) \leq F(x^*)$ and $F(x) \neq F(x^*)$. The set of all Pareto optimal values is called Pareto frontier. Likewise, $x^* \in R^n$ is a weakly Pareto optimal point for (UMOP), if there is no $x \in R^n$ such that $F(x) < F(x^*)$.

It's well known that the Pareto optimal point of (UMOP) is also a weakly Pareto optimal point of (UMOP), and the converse is not true in general.

Definition 2 [21] We say that $\bar{x} \in R^n$ is Pareto stationary (or critical) of (UMOP), if and only if

$$\max_{i=1, \dots, m} F'_i(\bar{x}; d) \geq 0 \text{ for all } d \in R^n.$$

It is worthy to noting that Definition 2 generalizes the corresponding ones in [10] and the following important results hold true.

Lemma 2 [21] (1) If $x \in R^n$ is a weakly Pareto optimal point of (UMOP), then x is Pareto stationary.

(2) Let every component F_i of F be convex. If $x \in R^n$ is a Pareto stationary point of (UMOP), then x is also a weakly Pareto optimal point of (UMOP).

(3) Let every component F_i of F be strictly convex. If $x \in R^n$ is a Pareto stationary point of (UMOP), then x is also a Pareto optimal point of (UMOP).

The most popular quasi-Newton's method for nonlinear optimization problems is BFGS method which was introduced by Broyden, Fletcher, Goldfarb and Shanno [5, 8, 14, 19]. It is a line search method with a descent direction

$$d^k = -(B^k)^{-1} \nabla f(x^k),$$

where $f : R^n \rightarrow R$ is the twice continuously differentiable objective function, $B^k \in R^{n \times n}$ is an approximation matrix to $\nabla^2 f(x_k)$, which is updated at every iteration as follows:

$$B^{k+1} = B^k - \frac{B^k s^k (s^k)^T B^k}{(s^k)^T B^k s^k} + \frac{y^k (y^k)^T}{(s^k)^T y^k}, \quad (4)$$

where $s^k = x^{k+1} - x^k$ and $y^k = \nabla f(x^{k+1}) - \nabla f(x^k)$. As the authors shown in [16], B^{k+1} remains positive definite whenever B^k is positive definite. The new iterate is

$$x^{k+1} = x^k + \lambda_k d^k,$$

where the step length $\lambda_k > 0$.

We recall the updating formula of B^k related to the self-scaling BFGS (in short, SS-BFGS) method [20] as follows:

$$B^{k+1} = \frac{(s^k)^T y^k}{(s^k)^T B^k s^k} \left(B^k - \frac{B^k s^k (s^k)^T B^k}{(s^k)^T B^k s^k} \right) + \frac{y^k (y^k)^T}{(s^k)^T y^k}. \quad (5)$$

It is worthy noting that both the BFGS method and the SS-BFGS method will be successful if the secant equation $B^{k+1} s^k = y^k$ and the curvature condition $(s^k)^T y^k > 0$ are satisfied.

We recall the updating formula of B^k related to the Huang BFGS (in short, H-BFGS) as follows:

$$B^{k+1} = B^k - \frac{B^k s^k (s^k)^T B^k}{(s^k)^T B^k s^k} + \frac{\hat{y}^k (\hat{y}^k)^T}{(s^k)^T \hat{y}^k}. \quad (6)$$

where $\hat{y}^k = y^k + \frac{\theta^k}{(s^k)^T y^k} y^k$ and $\theta^k = 6[f(x^k) - f(x^{k+1})] + 3[\nabla f(x^k) + \nabla f(x^{k+1})]^T s^k$.

It is also worthy noting that the H-BFGS method will be successful if the Huang quasi-Newton equation [20, 23] $B^{k+1} s^k = \hat{y}^k$ and the curvature condition $(s^k)^T \hat{y}^k > 0$ hold true.

Based on the above statements, if f is a strongly convex function, then the matrix B^{k+1} obtained from each of the mentioned updating formulae for approximating the Hessian matrix always preserves positive definiteness. Thus, in this paper, we assume that all g_i in (UMOP) are strongly convex.

3 Proximal quasi-Newton methods

Throughout the rest of this paper, we always assume that the function g_i is the twice continuously differentiable strongly convex, and the function h_i is proper convex and lower semicontinuous but not necessarily differentiable for $i = 1, 2, \dots, m$.

In this section, we propose some new proximal quasi-Newton methods for (UMOP) with line searches and without line searches.

Now, We define the function $\theta_x : R^n \rightarrow R$ by

$$\theta_x(d) := \max_{i=1, \dots, m} \left\{ \nabla g_i(x)^T d + \frac{1}{2} d^T B_i(x) d + h_i(x+d) - h_i(x) \right\}, \quad (7)$$

where $\nabla g_i(x)$ denotes the gradient of g_i at x , $B_i(x)$ is some approximation of $\nabla^2 g_i(x)$, $i = 1, 2, \dots, m$. By the convexity of g_i and h_i , we get θ_x is convex and $\theta_x(0) = 0$.

We show an important property of θ_x as follows:

Lemma 3 For all $d \in R^n$, the following equality holds:

$$\theta'_x(0; d) = \max_{i=1, \dots, m} F'_i(x; d).$$

Proof. Since $\theta_x(0) = 0$, By the definition of directional derivative, we get

$$\theta'_x(0; d) = \lim_{\alpha \rightarrow 0^+} \frac{\theta_x(\alpha d)}{\alpha}.$$

By the definition of θ_x , we have

$$\begin{aligned} \lim_{\alpha \rightarrow 0^+} \frac{\theta_x(\alpha d)}{\alpha} &= \lim_{\alpha \rightarrow 0^+} \max_{i=1, \dots, m} \frac{\nabla g_i(x)^T (\alpha d) + \frac{1}{2} (\alpha d)^T B_i(x) (\alpha d) + h_i(x + \alpha d) - h_i(x)}{\alpha} \\ &= \max_{i=1, \dots, m} \lim_{\alpha \rightarrow 0^+} \frac{\nabla g_i(x)^T (\alpha d) + \frac{1}{2} (\alpha d)^T B_i(x) (\alpha d) + h_i(x + \alpha d) - h_i(x)}{\alpha} \\ &= \max_{i=1, \dots, m} \left\{ \nabla g_i(x)^T d + h'_i(x; d) \right\} \\ &= \max_{i=1, \dots, m} F'_i(x; d), \end{aligned}$$

where the second equality follows from the continuity of the max function and the third one comes from the definition of directional derivative. \square

Let ω be a positive constant. We define $\varphi_{\omega, x} : R^n \rightarrow R$ as

$$\varphi_{\omega, x}(d) := \theta_x(d) + \frac{\omega}{2} \|d\|^2,$$

where the function θ_x is defined in (7). Clearly, $\varphi_{\omega, x}$ is strongly convex and $\varphi_{\omega, x}(0) = 0$. We would like to define the proximal quasi-Newton direction at an iteration k as $d^k = d_{\omega}(x^k)$, where

$$d_{\omega}(x) := \underset{d \in R^n}{\operatorname{argmin}} \varphi_{\omega, x}(d). \quad (8)$$

Remark 1 (1) Since $\varphi_{\omega, x}$ is strongly convex, (8) has a unique solution $d_{\omega}(x)$.

(2) Since $\varphi_{\omega, x}(0) = 0$, we have $\varphi_{\omega, x}(d_{\omega}(x)) \leq 0$.

Let $\beta_\omega(x)$ be the optimal value in (8), i.e.,

$$\beta_\omega(x) := \min_{d \in R^n} \varphi_{\omega,x}(d) = \varphi_{\omega,x}(d_\omega(x)). \quad (9)$$

The following lemma characterizes the Pareto stationarity of (UMOP) in terms of $d_\omega(\cdot)$ and $\beta_\omega(\cdot)$.

Lemma 4 Let $d_\omega(x)$ and $\beta_\omega(x)$ be defined in (8) and (9), respectively. Then, the following statements hold.

(1) If x is a Pareto stationary point of (UMOP), then $d_\omega(x) = 0$ and $\beta_\omega(x) = 0$. Conversely, if $d_\omega(x) = 0$ and $\beta_\omega(x) = 0$, then x is a Pareto stationary point of (UMOP).

(2) If x is not a Pareto stationary point of (UMOP), then $d_\omega(x) \neq 0$ and $\beta_\omega(x) < 0$. Conversely, if $d_\omega(x) \neq 0$ and $\beta_\omega(x) < 0$, then x is not a Pareto stationary point of (UMOP).

(3) The mappings $d_\omega(\cdot)$ and $\beta_\omega(\cdot)$ are continuous.

Proof. (1) Let x be Pareto stationary of (UMOP). Suppose, for the purpose of contradiction, that $d_\omega(x) \neq 0$ or $\beta_\omega(x) < 0$. From statements (1) and (2) in Remark 1 it follows that $d_\omega(x) \neq 0$ if and only if $\beta_\omega(x) < 0$. This means that $d_\omega(x) \neq 0$ and $\beta_\omega(x) < 0$.

Therefore, we obtain

$$\beta_\omega(x) = \theta_x(d_\omega(x)) + \frac{\omega}{2} \|d_\omega(x)\|^2 < 0. \quad (10)$$

It follows from the convexity of θ_x , $\theta_x(0) = 0$ and (10) that for all $\eta \in (0, 1)$,

$$\begin{aligned} \theta_x(\eta d_\omega(x)) &= \theta_x(\eta d_\omega(x) + (1 - \eta) \cdot 0) \\ &\leq \eta \theta_x(d_\omega(x)) + (1 - \eta) \theta_x(0) \\ &= \eta \theta_x(d_\omega(x)) \\ &< -\frac{\eta \omega}{2} \|d_\omega(x)\|^2. \end{aligned}$$

Thus, for all $\eta \in (0, 1)$ we have

$$\frac{\theta_x(\eta d_\omega(x))}{\eta} < -\frac{\omega}{2} \|d_\omega(x)\|^2.$$

Since $d_\omega(x) \neq 0$, letting $\eta \rightarrow 0^+$ we obtain

$$\theta'_x(0; d_\omega(x)) \leq -\frac{\omega}{2} \|d_\omega(x)\|^2 < 0.$$

It then follows from Lemma 3 that

$$\max_{i=1, \dots, m} F'_i(x; d_\omega(x)) < 0,$$

which contradicts the Pareto stationarity of x .

Let us now prove the converse. Then, suppose that $d_\omega(x) = 0$ and $\beta_\omega(x) = 0$. From the definition of $\beta_\omega(x)$ given in (9), we have

$$\varphi_{\omega,x}(d) = \theta_x(d) + \frac{\omega}{2} \|d\|^2 \geq \beta_\omega(x) = 0 \text{ for all } d.$$

Let $\eta \in (0, 1)$, we get

$$\frac{\theta_x(\eta d) + \frac{\omega}{2}\|\eta d\|^2}{\eta} \geq 0 \text{ for all } d.$$

Letting $\eta \rightarrow 0^+$ and by Lemma 3, we know that for all $d \in R^n$

$$\theta'_x(0; d) = \max_{i=1, \dots, m} F'_i(x; d) \geq 0,$$

which implies that x is a Pareto stationary point of (UMOP).

(2) This statement is equivalent to statement (1).

(3) It is easy to see that the function

$$\max_{i=1, \dots, m} \left\{ \nabla g_i(x)^T d + \frac{1}{2} d^T B_i(x) d + h_i(x+d) - h_i(x) \right\} + \frac{\omega}{2} \|d\|^2$$

is continuous with respect to x and d . Therefore, the optimal value function $\beta_\omega(\cdot)$ is also continuous from [2, Maximum Theorem]. Moreover, since the optimal set mapping $d_\omega(\cdot)$ is unique, $d_\omega(\cdot)$ is continuous from [15, Corollary 8.1]. \square

3.1 Some new proximal quasi-Newton methods for (UMOP) with line searches

Now, we present some new proximal quasi-Newton methods for (UMOP) with line searches. To compute the step length $\lambda_k > 0$, we use an Armijo rule. Let $\tau \in (0, 1)$ be a prespecified constant. The condition to accept λ_k is given by

$$F_i(x^k + \lambda_k d^k) \leq F_i(x^k) + \lambda_k \tau \theta_{x^k}(d^k), i = 1, \dots, m. \quad (11)$$

We begin with $\lambda_k = 1$ and while (11) is not satisfied, we update

$$\lambda_k := \zeta \lambda_k,$$

where $\zeta \in (0, 1)$. The following lemma demonstrates the finiteness of this procedure.

Lemma 5 Let d^k be defined in (8) with $x = x^k$ and $\tau \in (0, 1)$, If x^k is not Pareto stationary, then there exists some $\bar{\lambda}_k > 0$ such that

$$F_i(x^k + \lambda d^k) \leq F_i(x^k) + \lambda \tau \theta_{x^k}(d^k), i = 1, \dots, m$$

for any $\lambda \in (0, \bar{\lambda}_k]$.

Proof. Let $\lambda \in (0, 1]$. Since h_i is convex for all $i = 1, \dots, m$, we have

$$\begin{aligned} h_i(x^k + \lambda d^k) - h_i(x^k) &= h_i((1-\lambda)x^k + \lambda(x^k + d^k)) - h_i(x^k) \\ &\leq (1-\lambda)h_i(x^k) + \lambda h_i(x^k + d^k) - h_i(x^k) \\ &= \lambda(h_i(x^k + d^k) - h_i(x^k)). \end{aligned}$$

Therefore, from the second-order Taylor expansion of g_i we obtain

$$\begin{aligned}
& g_i(x^k + \lambda d^k) + h_i(x^k + \lambda d^k) \\
& \leq g_i(x^k) + \lambda \nabla g_i(x^k)^T d^k + \frac{1}{2}(\lambda d^k)^T B_i(x^k)(\lambda d^k) + h_i(x^k) + \lambda(h_i(x^k + d^k) - h_i(x^k)) + o(\lambda^2) \\
& = g_i(x^k) + h_i(x^k) + \lambda[\nabla g_i(x^k)^T d^k + \frac{\lambda}{2}(d^k)^T B_i(x^k)(d^k) + h_i(x^k + d^k) - h_i(x^k)] + o(\lambda^2) \\
& \leq g_i(x^k) + h_i(x^k) + \lambda[\nabla g_i(x^k)^T d^k + \frac{1}{2}(d^k)^T B_i(x^k)(d^k) + h_i(x^k + d^k) - h_i(x^k)] + o(\lambda^2) \\
& \leq g_i(x^k) + h_i(x^k) + \lambda \theta_{x^k}(d^k) + o(\lambda^2) \\
& = g_i(x^k) + h_i(x^k) + \lambda \tau \theta_{x^k}(d^k) + \lambda \left[(1 - \tau) \theta_{x^k}(d^k) + \frac{o(\lambda^2)}{\lambda} \right],
\end{aligned}$$

where $B_i(x^k)$ is some approximation of $\nabla^2 g_i(x^k)$, $i = 1, \dots, m$, the second inequality follows from the positive definiteness of $B_i(x^k)$ and $\lambda \in (0, 1]$, and the third one comes from the definition of θ_x . Since x^k is not Pareto stationary, we have $\theta_{x^k}(d^k) < 0$ from Lemma 4. It follows from $\tau \in (0, 1)$ that there exists some $\bar{\lambda}_k > 0$ such that

$$g_i(x^k + \lambda d^k) + h_i(x^k + \lambda d^k) \leq g_i(x^k) + h_i(x^k) + \lambda \tau \theta_{x^k}(d^k), i = 1, \dots, m, \forall \lambda \in (0, \bar{\lambda}_k].$$

□

To simplify the notation we will use B_i^k to denote $B_i(x^k)$ for all $i = 1, \dots, m$ and $k = 0, 1, 2, \dots$

Based on the previous discussions, we would like to state our new proximal quasi-Newton methods with line searches for (UMOP) as follows:

Algorithm 1

Step 1 Choose $\omega > 0$, $\tau \in (0, 1)$, $\zeta \in (0, 1)$, $x^0 \in R^n$, symmetric positive definite matrix $B_i^0 \in R^{n \times n}$, $i = 1, \dots, m$ and set $k := 0$;

Step 2 Compute d^k by solving subproblem (8) with $x = x^k$;

Step 3 If $d^k = 0$, then stop. Otherwise, proceed to the next step;

Step 4 Compute the step length $\lambda_k \in (0, 1]$ as the maximum of

$$\Lambda_k := \{\lambda = \zeta^j | j \in N, F_i(x^k + \lambda d^k) \leq F_i(x^k) + \lambda \tau \theta_{x^k}(d^k), i = 1, \dots, m\};$$

Step 5 Set $x^{k+1} = x^k + \lambda_k d^k$, update $\{B_i^k\}$ by either one of following three formulae

$$B_i^{k+1} = B_i^k - \frac{B_i^k s^k (s^k)^T B_i^k}{(s^k)^T B_i^k s^k} + \frac{y_i^k (y_i^k)^T}{(s^k)^T y_i^k}, \quad (12)$$

$$B_i^{k+1} = \frac{(s^k)^T y_i^k}{(s^k)^T B_i^k s^k} \left(B_i^k - \frac{B_i^k s^k (s^k)^T B_i^k}{(s^k)^T B_i^k s^k} \right) + \frac{y_i^k (y_i^k)^T}{(s^k)^T y_i^k}, \quad (13)$$

or

$$B_i^{k+1} = B_i^k - \frac{B_i^k s^k (s^k)^T B_i^k}{(s^k)^T B_i^k s^k} + \frac{\hat{y}_i^k (\hat{y}_i^k)^T}{(s^k)^T \hat{y}_i^k}, \quad (14)$$

where $s^k = x^{k+1} - x^k = \lambda_k d^k$, $y_i^k = \nabla g_i(x^{k+1}) - \nabla g_i(x^k)$, $\hat{y}_i^k = y_i^k + \frac{\theta_i^k}{(s^k)^T y_i^k} y_i^k$ and $\theta_i^k := 6[g_i(x^k) - g_i(x^{k+1})] + 3[\nabla g_i(x^k) + \nabla g_i(x^{k+1})]^T s^k$. Set $k := k + 1$, and go to Step 2.

It is worthy noting that, when using (12), (13) and (14) to update $\{B_i^k\}$, the above proximal quasi-Newton methods for (UMOP) will be called PQNM(BFGS) method with line searches, PQNM(SS-BFGS) method with line searches and PQNM(H-BFGS) method with line searches, respectively.

Observe that from Lemma 4, Algorithm 1 stops at Step 3 with a Pareto stationary point or produces an infinite sequence of nonstationary points $\{x^k\}$. If Step 4 is reached in some iteration k , it means that in Step 3, $d^k \neq 0$, or equivalently, $\beta_\omega(x^k) < 0$. Thus, we have $\theta_{x^k}(d^k) < 0$. It follows from the Armijo condition that objective values sequence $\{F(x^k)\}$ is R_+^m -decrease, i.e.,

$$F(x^{k+1}) < F(x^k) \text{ for all } k.$$

3.2 Some new proximal quasi-Newton methods for (UMOP) without line searches

In this section, we assume that ∇g_i is Lipschitz continuous with constant L for all $i = 1, 2, \dots, m$. Let the step length $\lambda_k \equiv 1$ for $k = 0, 1, 2, \dots$. Now we introduce some new proximal quasi-Newton methods for (UMOP) without line searches.

Algorithm 2

Step 1 Choose $\omega > L/2$, $x^0 \in R^n$, symmetric positive definite matrix $B_i^0 \in R^{n \times n}$, $i = 1, \dots, m$ and set $k := 0$;

Step 2 Compute d^k by solving subproblem (8) with $x = x^k$;

Step 3 If $d^k = 0$, then stop. Otherwise, proceed to the next step;

Step 4 Set $x^{k+1} = x^k + d^k$, update B_i^{k+1} by either one of the formula (12), (13) or (14). Set $k := k + 1$, and go to Step 2.

When using (12), (13) and (14) to update $\{B_i^k\}$, we call the proximal quasi-Newton methods for (UMOP) in Algorithm 2 to be PQNM(BFGS) method without line searches, PQNM(SS-BFGS) method without line searches and PQNM(H-BFGS) method without line searches, respectively. And it is easy to see that the algorithm 2 stops at Step 3 with a Pareto stationary point or generates an infinite sequence of nonstationary points $\{x^k\}$. Moreover, as we can see from the proof of Lemma 9, the objective function values also decrease in each iteration, i.e.,

$$F_i(x^k + d^k) < F_i(x^k), i = 1, \dots, m.$$

4 Convergence analysis

In this section, we prove that the sequences generated by both Algorithm 1 and Algorithm 2 converge to Pareto stationary points of (UMOP).

Lemma 6 (Three points property) [6, Lemma 3.2] Let $\sigma : R^n \rightarrow R \cup \{\infty\}$ be proper convex and define

$$x^* = \arg \min_{x \in R^n} \left\{ \sigma(x) + \frac{1}{2} \|x - y\|^2 \right\}.$$

Then, for all $z \in R^n$, we have

$$\sigma(x^*) - \sigma(z) \leq -\frac{1}{2}\|z - x^*\|^2 - \frac{1}{2}\|y - x^*\|^2 + \frac{1}{2}\|z - y\|^2.$$

Lemma 7 Let $\{d^k\}$ be generated by Algorithms 1 or 2. Then, we have

$$\theta_{x^k}(d^k) \leq -\omega\|d^k\|^2 \text{ for all } k,$$

where θ_x in defined in (7).

Proof. Defining $\sigma(d) := \theta_{x^k}(d)/\omega$, we can rewrite (8) with $x = x^k$ as

$$d^k = \arg \min_{d \in R^n} \left\{ \sigma(d) + \frac{1}{2}\|d - 0\|^2 \right\}.$$

Thus, substituting $x^* = d^k$ and $y = z = 0$ into Lemma 6, we get

$$\sigma(d^k) - \sigma(0) \leq -\|d^k\|^2.$$

It follows from $\theta_{x^k}(0) = 0$ that

$$\theta_{x^k}(d^k) \leq -\omega\|d^k\|^2 \text{ for all } k.$$

□

4.1 Convergence of Algorithm 1

Lemma 8 Let $\{d^k\}$ be generated by Algorithm 1 and suppose that $\{F_i(x^k)\}$ is bounded from below for all $i = 1, \dots, m$. Then, it follows that

$$\lim_{k \rightarrow \infty} \lambda_k \|d^k\|^2 = 0.$$

Proof. It follows from Lemma 7 and step 4 of Algorithm 1 that

$$F_i(x^k + \lambda_k d^k) \leq F_i(x^k) - \lambda_k \tau \omega \|d^k\|^2, i = 1, \dots, m.$$

Adding up the above inequality from $k = 0$ to $k = \hat{k}$, where \hat{k} is a positive integer, we obtain

$$F_i(x^{\hat{k}+1}) \leq F_i(x^0) - \tau \omega \sum_{k=0}^{\hat{k}} \lambda_k \|d^k\|^2. \quad (15)$$

Since $\{F_i(x^k)\}$ is bounded from below for all $i = 1, \dots, m$, there exists $\hat{F}_i \in R$ such that $\hat{F}_i \leq F_i(x^k)$ for all i and k .

It follows from (15) that

$$\begin{aligned} \sum_{k=0}^{\hat{k}} \lambda_k \|d^k\|^2 &\leq \frac{1}{\tau \omega} (F_i(x^0) - F_i(x^{\hat{k}+1})) \\ &\leq \frac{1}{\tau \omega} (F_i(x^0) - \hat{F}_i). \end{aligned}$$

Taking $\hat{k} \rightarrow \infty$, we have $\sum_{k=0}^{\infty} \lambda_k \|d^k\|^2 < \infty$

and hence $\lim_{k \rightarrow \infty} \lambda_k \|d^k\|^2 = 0$.

□

Theorem 1 (i) Suppose that $\{F_i(x^k)\}$ is bounded from below for all $i = 1, \dots, m$. Then every accumulation point of the sequence $\{x^k\}$ generated by Algorithm 1, if it exists, is a Pareto stationary point.

(ii) Moreover, if the level set of F in the sense that $\{x \in R^n \mid F(x) \leq F(x^0)\}$ is bounded, then $\{x^k\}$ has accumulation points and they are all Pareto stationary.

Proof. We now prove the first statement.

Let \bar{x} be an accumulation point of $\{x^k\}$ and let $\{x^{k_j}\}$ be a subsequence converging to \bar{x} . From statement (3) of Lemma 4, we have $d^{k_j} = d_\omega(x^{k_j}) \rightarrow d_\omega(\bar{x})$. Here, it is sufficient to show that $d_\omega(\bar{x}) = 0$ because of statements (1) and (3) of Lemma 4. Suppose for contradiction that $d_\omega(\bar{x}) \neq 0$. Then, it follows from Lemma 8 that $\lambda_{k_j} \rightarrow 0$. Therefore, by the definition of λ_{k_j} in Step 4 of Algorithm 1, for sufficiently large j there exists some $i_{k_j} \in \{1, \dots, m\}$ such that

$$F_{i_{k_j}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) > F_{i_{k_j}}(x^{k_j}) + \zeta^{-1}\lambda_{k_j}\tau\theta_{x^{k_j}}(d^{k_j}).$$

Since i only takes finite number of values in $\{1, \dots, m\}$, we can assume that $i_{k_j} = \bar{i}$ without loss of generality. We thus obtain

$$\frac{F_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} > \tau\theta_{x^{k_j}}(d^{k_j}). \quad (16)$$

Recall that $0 < \zeta^{-1}\lambda_{k_j} < 1$. It follows from the definition of θ_x that

$$\begin{aligned} \theta_{x^{k_j}}(d^{k_j}) &\geq \nabla g_{\bar{i}}(x^{k_j})^T d^{k_j} + \frac{1}{2}(d^{k_j})^T B_{\bar{i}}(x^{k_j})(d^{k_j}) + h_{\bar{i}}(x^{k_j} + d^{k_j}) - h_{\bar{i}}(x^{k_j}) \\ &\geq \frac{\zeta^{-1}\lambda_{k_j} \nabla g_{\bar{i}}(x^{k_j})^T d^{k_j} + \frac{1}{2}\zeta^{-1}\lambda_{k_j}(d^{k_j})^T B_{\bar{i}}(x^{k_j})(d^{k_j}) + h_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - h_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} \\ &= \frac{g_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) + h_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - g_{\bar{i}}(x^{k_j}) - h_{\bar{i}}(x^{k_j}) + o((\zeta^{-1}\lambda_{k_j} \|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}} \\ &= \frac{F_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} + \frac{o((\zeta^{-1}\lambda_{k_j} \|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}}, \end{aligned}$$

where $B_{\bar{i}}(x^{k_j})$ is some approximation of $\nabla^2 g_{\bar{i}}(x^{k_j})$, the second inequality comes from the convexity of $h_{\bar{i}}$ and Lemma 1, and the first equality follows from the second-order Taylor expansion of $g_{\bar{i}}$. Therefore, we get

$$\theta_{x^{k_j}}(d^{k_j}) \geq \frac{F_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} + \frac{o((\zeta^{-1}\lambda_{k_j} \|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}}. \quad (17)$$

From (16) and (17), we get

$$\frac{F_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} > \tau \frac{F_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} + \tau \frac{o((\zeta^{-1}\lambda_{k_j} \|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}}.$$

It follows that

$$\frac{F_{\bar{i}}(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_{\bar{i}}(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} > \left(\frac{\tau}{1-\tau}\right) \frac{o((\zeta^{-1}\lambda_{k_j} \|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}}. \quad (18)$$

On the other hand, Lemma 7 yields

$$\theta_{x^{k_j}}(d^{k_j}) \leq -\omega \|d^{k_j}\|^2.$$

Since $d^{k_j} \rightarrow d_\omega(\bar{x}) \neq 0$, it follows from the above inequality and (17) that there exists $\gamma = \omega \|d_\omega(\bar{x})\|^2 > 0$ such that

$$\begin{aligned} -\gamma &\geq \theta_{x^{k_j}}(d^{k_j}) \\ &\geq \frac{F_i(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_i(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} + \frac{o((\zeta^{-1}\lambda_{k_j}\|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}} \end{aligned}$$

for sufficiently large j . Therefore, for sufficiently large j , the following inequality holds.

$$\frac{F_i(x^{k_j} + \zeta^{-1}\lambda_{k_j}d^{k_j}) - F_i(x^{k_j})}{\zeta^{-1}\lambda_{k_j}} \leq -\gamma - \frac{o((\zeta^{-1}\lambda_{k_j}\|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}}. \quad (19)$$

From (18) and (19), we know that for sufficiently large j

$$\left(\frac{\tau}{1-\tau}\right) \frac{o((\zeta^{-1}\lambda_{k_j}\|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}} < -\gamma - \frac{o((\zeta^{-1}\lambda_{k_j}\|d^{k_j}\|)^2)}{\zeta^{-1}\lambda_{k_j}}.$$

Taking $j \rightarrow \infty$, we have $0 < -\gamma$, which contradicts the fact that $\gamma > 0$. Therefore, we conclude that $d_\omega(\bar{x}) = 0$.

We now prove the second statement. It is easy to see that the set $\{x \in R^n \mid F(x) \leq F(x^0)\}$ is bounded and that objective values sequence $\{F(x^k)\}$ is R_+^m -decrease. Therefore, the sequence $\{x^k\}$ generated by Algorithm 1 is contained in the above set and so it is also bounded and has at least one accumulation point, which is a Pareto stationary point of (UMOP) according to the first statement. \square

4.2 Convergence of Algorithm 2

Lemma 9 Let $\{d^k\}$ be generated by Algorithm 2 and suppose that $\{F_i(x^k)\}$ is bounded from below for all $i = 1, \dots, m$. Then, we have

$$\lim_{k \rightarrow \infty} \|d^k\|^2 = 0.$$

Proof. From the so-called descent Lemma [3, Proposition A.24] and by Lipschitz continuity of ∇g_i , we obtain for all $i = 1, \dots, m$,

$$g_i(x^k + d^k) \leq g_i(x^k) + \nabla g_i(x^k)^T d^k + \frac{L}{2} \|d^k\|^2.$$

Moreover, since the positive definiteness of $B_i(x^k)$ implies $(d^k)^T B_i(x^k)(d^k) > 0$ for all $i = 1, \dots, m$. Therefore, we get

$$g_i(x^k + d^k) < g_i(x^k) + \nabla g_i(x^k)^T d^k + \frac{1}{2}(d^k)^T B_i(x^k)(d^k) + \frac{L}{2} \|d^k\|^2. \quad (20)$$

At the k th iteration, we get for $i = 1, 2, \dots, m$,

$$\begin{aligned}
& g_i(x^k + d^k) + h_i(x^k + d^k) \\
&= g_i(x^k) + h_i(x^k) + g_i(x^k + d^k) - g_i(x^k) + h_i(x^k + d^k) - h_i(x^k) \\
&< g_i(x^k) + h_i(x^k) + \nabla g_i(x^k)^T d^k + \frac{1}{2}(d^k)^T B_i(x^k)(d^k) + h_i(x^k + d^k) - h_i(x^k) + \frac{L}{2}\|d^k\|^2 \\
&\leq g_i(x^k) + h_i(x^k) + \theta_{x^k}(d^k) + \frac{L}{2}\|d^k\|^2 \\
&\leq g_i(x^k) + h_i(x^k) + \frac{L - 2\omega}{2}\|d^k\|^2.
\end{aligned}$$

Here, the first inequality follows from (20), the second inequality follows from the definition of θ_x , and the third inequality comes from Lemma 7. Since $\{F_i(x^k)\}$ is bounded from below, there exists $\hat{F}_i \in \mathbb{R}$ such that $\hat{F}_i \leq F_i(x^k) = g_i(x^k) + h_i(x^k)$ for all i, k . Adding up the above inequality from $k = 0$ to $k = \hat{k}$, where \hat{k} is a positive integer, we obtain

$$g_i(x^{\hat{k}+1}) + h_i(x^{\hat{k}+1}) < g_i(x^0) + h_i(x^0) + \frac{L - 2\omega}{2} \sum_{k=0}^{\hat{k}} \|d^k\|^2.$$

Since $\omega > L/2$, we have

$$\begin{aligned}
\sum_{k=0}^{\hat{k}} \|d^k\|^2 &< \frac{2}{2\omega - L} (g_i(x^0) + h_i(x^0) - (g_i(x^{\hat{k}+1}) + h_i(x^{\hat{k}+1}))) \\
&\leq \frac{2}{2\omega - L} (g_i(x^0) + h_i(x^0) - \hat{F}_i).
\end{aligned}$$

Taking $\hat{k} \rightarrow \infty$, we obtain

$$\sum_{k=0}^{\infty} \|d^k\|^2 < \infty$$

and hence $\lim_{k \rightarrow \infty} \|d^k\|^2 = 0$. □

Theorem 2 (i) Suppose that $\{F_i(x^k)\}$ is bounded from below for all $i = 1, \dots, m$. Then every accumulation point of the sequence $\{x^k\}$ generated by Algorithm 2 is a Pareto stationary point.

(ii) Moreover, if the level set of F in the sense that $\{x \in \mathbb{R}^n \mid F(x) \leq F(x^0)\}$ is bounded, then $\{x^k\}$ has accumulation points and they are all Pareto stationary.

Proof. (i) Let \hat{x} be an accumulation point of $\{x^k\}$ and let $\{x^{k_j}\}$ be a subsequence converging to \hat{x} . From statement (3) of Lemma 4, we have $d^{k_j} = d_\omega(x^{k_j}) \rightarrow d_\omega(\hat{x})$. Here, it is sufficient to show that $d_\omega(\hat{x}) = 0$ because of statements (1) and (3) of Lemma 4. Suppose for contradiction that $d_\omega(\hat{x}) \neq 0$, which contradicts the fact that Lemma 9. Therefore, we conclude that $d_\omega(\hat{x}) = 0$.

(ii) By similar argument with that of (ii) of Theorem 1, it is easy to know the result holds true. □

5 Applications

In this section, we consider two applications of the unconstrained multiobjective optimization problem (1) with (2), and discuss how to solve subproblems (8) in a particular application.

5.1 Application to constrained multiobjective optimization

In this section, we consider the following constrained multiobjective optimization problem:

$$\begin{aligned} \min \quad & g(x) \\ \text{s.t.} \quad & x \in S, \end{aligned} \tag{21}$$

where $g : R^n \rightarrow R^m$ is a vector-valued function with $g := (g_1, \dots, g_m)^T$ and $S \subset R^n$ is convex. Suppose that each component g_i of g is twice continuously differentiable. Let $h : R^n \rightarrow R^m$ be a vector-valued function with $h := (h_1, \dots, h_m)^T$, where each h_i is indicator function of S , i.e.,

$$h_i(x) = \begin{cases} 0, & x \in S, \\ \infty, & x \notin S. \end{cases}$$

Then, we can rewrite the search direction given in (4) with $x = x^k$ as

$$d^k := \arg \min_{d \in S - x^k} \left\{ \max \{ \nabla g_i(x^k)d + \frac{1}{2}d^T B_i(x^k)d \} + \frac{\omega}{2} \|d\|^2 \right\}.$$

5.2 Application to robust multiobjective optimization

Now, let us apply the proposed proximal quasi-Newton algorithms to the robust multiobjective optimization including uncertain parameters which is exactly the multiobjective optimization problem discussed in [21]. In other words, we will solve the (UMOP) with the convex function h_i defined as follows:

$$h_i(x) := \max_{u \in U_i} \hat{h}_i(x, u), \tag{22}$$

where $U_i \subseteq R^n$ is an uncertainty set, and $\hat{h}_i : R^n \times R^n \rightarrow R$ is convex with respect to the first argument.

It is easy to see that h_i is also convex. However, h_i is not necessarily differentiable even if \hat{h}_i is differentiable. First, let us reformulate the subproblem (8) by using an extra variable $\mu \in R$ as

$$\begin{aligned} \min_{\mu, d} \quad & \mu + \frac{\omega}{2} \|d\|^2 \\ \text{s.t.} \quad & \nabla g_i(x)^T d + \frac{1}{2}d^T B_i(x)d + h_i(x+d) - h_i(x) \leq \mu, i = 1, \dots, m. \end{aligned}$$

It is worthy noting that h_i is not easy to calculate, and thus, the subproblem is difficult to solve. When \hat{h}_i and U_i have some special structure, the constraints of the above problem can be written as explicit formulae by using the duality of (22). Now, assume that the dual problem of the maximization problem (22) is written as follows:

$$\begin{aligned} \min_{w_i} \quad & \tilde{h}_i(x, w_i) \\ \text{s.t.} \quad & w_i \in \tilde{U}_i(x), \end{aligned}$$

where $\tilde{h}_i : R^n \times R^m \rightarrow R$ and $\tilde{U}_i : R^n \rightarrow 2^{R^m}$. If strong duality holds, then we see that the subproblem (8) is equivalent to

$$\begin{aligned} \min_{\mu, d, w_i} \quad & \mu + \frac{\omega}{2} \|d\|^2 \\ \text{s.t.} \quad & \nabla g_i(x)^T d + \frac{1}{2} d^T B_i(x) d + \tilde{h}_i(x + d, w_i) - h_i(x) \leq \mu, \\ & w_i \in \tilde{U}_i(x + d), i = 1, \dots, m. \end{aligned} \quad (23)$$

When \tilde{h}_i and \tilde{U}_i have some explicit form, this problem is tractable. As we mention below, in this case, we can convert the above subproblem to some well-known convex optimization problems. This idea can be also seen in [21]. In the following, we will introduce a robust multiobjective optimization problem where the subproblem can be written as a quadratic programming.

Suppose that $\hat{h}_i(x, u) = u^T x$ and $U_i = \{u \in R^n | A_i u \leq b_i\}$, where $A_i \in R^{d \times n}$ and $b_i \in R^d$, that is, \hat{h}_i is linear in x , and U_i is a polyhedron. Suppose also that U_i is nonempty and bounded. Then, follow the ideas of Tanabe, Fukuda and Yamashita [21], problem (22) can be rewritten as the following linear programming problem:

$$\begin{aligned} \max_u \quad & x^T u \\ \text{s.t.} \quad & A_i u \leq b_i, \end{aligned} \quad (24)$$

and its dual problem is given by

$$\begin{aligned} \min_w \quad & b_i^T w \\ \text{s.t.} \quad & A_i^T w = x, \\ & w \geq 0. \end{aligned}$$

Since the strong duality holds, we can convert the subproblem (8) [or, equivalently (23)] to a nonlinearly constrained quadratic programming problem:

$$\begin{aligned} \min_{\mu, d, w_i} \quad & \mu + \frac{\omega}{2} \|d\|^2 \\ \text{s.t.} \quad & \nabla g_i(x)^T d + \frac{1}{2} d^T B_i(x) d + b_i^T w_i - h_i(x) \leq \mu, \\ & A_i^T w_i = x + d, \\ & w_i \geq 0, i = 1, \dots, m. \end{aligned} \quad (25)$$

6 Numerical experiments

In this section, we present some numerical results using Algorithms 1 and 2 for the nonlinearly constrained quadratic programming problem in Section 5.2. The experiments are carried out on a machine with a 2.2GHz Intel Core i3 CPU and 6GB memory, and we implement all codes in MATLAB R2018b. We consider the problem (UMOP) (i.e., the problem (1) with (2)), where $n = 5$, $m = 2$, $g_i(x) = \frac{1}{2} x^T Q_i x + q_i^T x$, $h_i(x) = \max_{u \in U_i} \hat{h}_i(x, u)$, $Q_i \in R^{n \times n}$, $q_i \in R^n$, and $\hat{h}_i : R^n \times R^n \rightarrow R, i = 1, \dots, m$. Here, we assume that each Q_i is positive definite, so it can be decomposed as $Q_i = M_i M_i^T$, where $M_i \in R^{n \times n}$. We generate M_i and q_i by choosing every component randomly from the standard normal distribution. To implement Algorithms 1 and 2, we make the following choices.

Remark 2 (1) Every component of x^0 is chosen randomly from the standard normal distribution.

- (2) B_i^0 is the identity matrix, i.e., $B_i^0 = I, i = 1, \dots, m$.
- (3) We set the constant $\omega = 5, \tau = \frac{1}{2}$, and $\varsigma = \frac{1}{2}$.
- (4) The terminate criteria is replaced by $\|d^k\| < \varepsilon := 10^{-6}$.

Also, we run each one of the following experiments 100 times from different initial points, and with $\delta = 0, 0.05, 0.1$. Naturally, when $\delta = 0$, no uncertainties are considered.

In order to solve the nonlinear constrained quadratic programming problem (25), the following numerical experiments are performed. We assume that $h_i(x) = \max_{u \in U_i} u^T x, i = 1, 2$, where $U_1 = \{u \in R^5 | -\delta \leq u_i \leq \delta, i = 1, \dots, 5\}$ and $U_2 = \{u \in R^5 | -\delta \leq (Bu)_i \leq \delta, i = 1, \dots, 5\}$. Here, every component of $B \in R^{5 \times 5}$ is chosen randomly from the standard normal distribution and $\delta \geq 0$.

For simplicity of the notation, from now on, the proximal gradient method for (UMOP), which was introduced in [21] is denoted by PGM, the proximal quasi-Newton methods for (UMOP) related to BFGS, self-scaling BFGS, and Huang BFGS methods are denoted by PQNM(BFGS), PQNM(SS-BFGS), and PQNM(H-BFGS), respectively. We will use the toolbox of convex optimization in MATLAB to solve (24) and (25).

6.1 Numerical experiment of algorithm 1

On one hand, the experimental result obtained by using PGM with line searches (i.e., Algorithm 3.1 in [21]) with different δ for (UMOP) is shown in Fig. 1. The experimental results obtained by using PQNM(BFGS), PQNM(SS-BFGS), and PQNM(H-BFGS) with line searches for (UMOP) with different δ is shown in Fig. 2, Fig. 3 and Fig. 4, respectively. For each δ , we obtained part of the Pareto frontier of (UMOP). And it is easy to see that the Pareto frontier of (UMOP) becomes lower when δ is smaller. On the other hand, Fig. 5 shows the comparison among the (PGM), PQNM(BFGS), PQNM(SS-BFGS) and PQNM(H-BFGS) with line searches for (UMOP) when δ is 0, 0.05 and 0.1, respectively. When δ is same, we observed that the Pareto frontier of (UMOP) produced by PQNM(H-BFGS) with line searches is the lowest, the Pareto frontier of (UMOP) produced by PGM with line searches is the highest, and the Pareto frontier of (UMOP) produced by PQNM(SS-BFGS) with line searches is lower than that produced by the PQNM(BFGS) with line searches. And so PQNM(H-BFGS) with line searches for (UMOP) is the most effective method and the introduced new proximal quasi-Newton methods with line searches for (UMOP) are more effective than PGM with line searches for (UMOP).

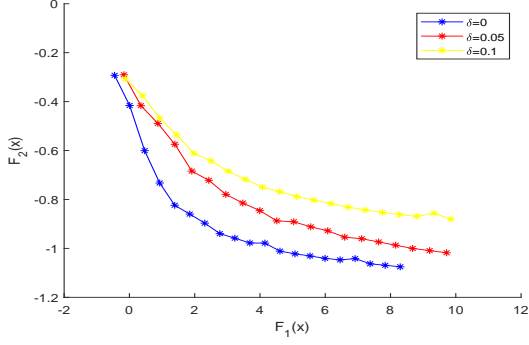


Fig.1 Result for PGM

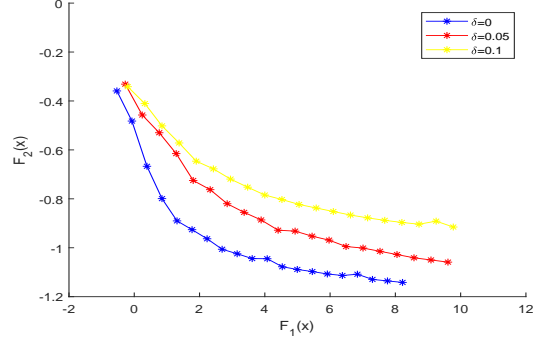


Fig.2 Result for PQNM(BFGS)

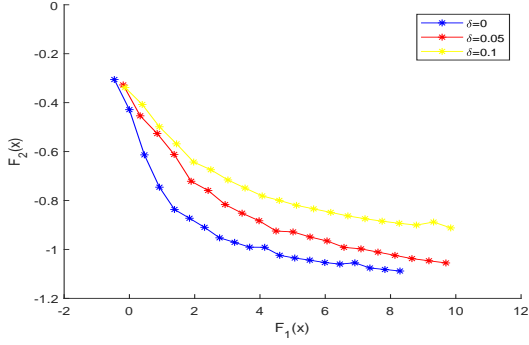


Fig.3 Result for PQNM(SS-BFGS)

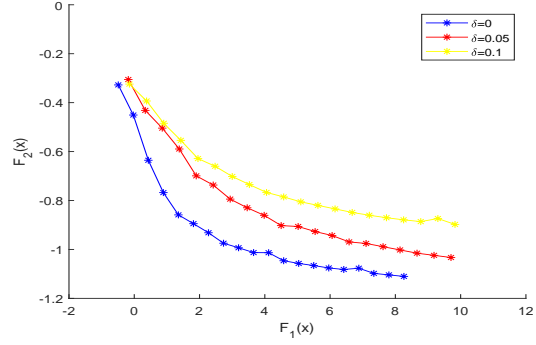


Fig.4 Result for PQNM(H-BFGS)

6.2 Numerical experiment of algorithm 2

Firstly, the experimental result of the PGM without line searches (i.e., Algorithm 3.2 in [21]) for (UMOP) is shown in Fig. 6. And the experimental results obtained by using PQNM(BFGS), PQNM(SS-BFGS), and PQNM(H-BFGS) without line searches for (UMOP) with deferent δ is shown in Fig. 7, Fig. 8, Fig. 9, respectively. It is obvious that the Pareto frontier produced by the same method become smaller as δ gets smaller. Secondly, Fig.10 shows the comparison among the (PGM), PQNM(BFGS), PQNM(SS-BFGS) and PQNM(H-BFGS) without line searches for (UMOP) when δ is 0, 0.05 and 0.1, respectively. When δ is same, we also observed that the Pareto frontier of (UMOP) produced by PQNM(H-BFGS) without line searches is the lowest one, the Pareto frontier of (UMOP) produced by PGM without line searches for (UMOP) is the highest one, and the Pareto frontier of (UMOP) produced by PQNM(SS-BFGS) without line searches is lower than that produced by the PQNM(BFGS) without line searches. And so PQNM(H-BFGS) without line searches for (UMOP) is the most effective method and the introduced new proximal quasi-Newton methods without line searches for (UMOP) are more effective than PGM without line searches for (UMOP).

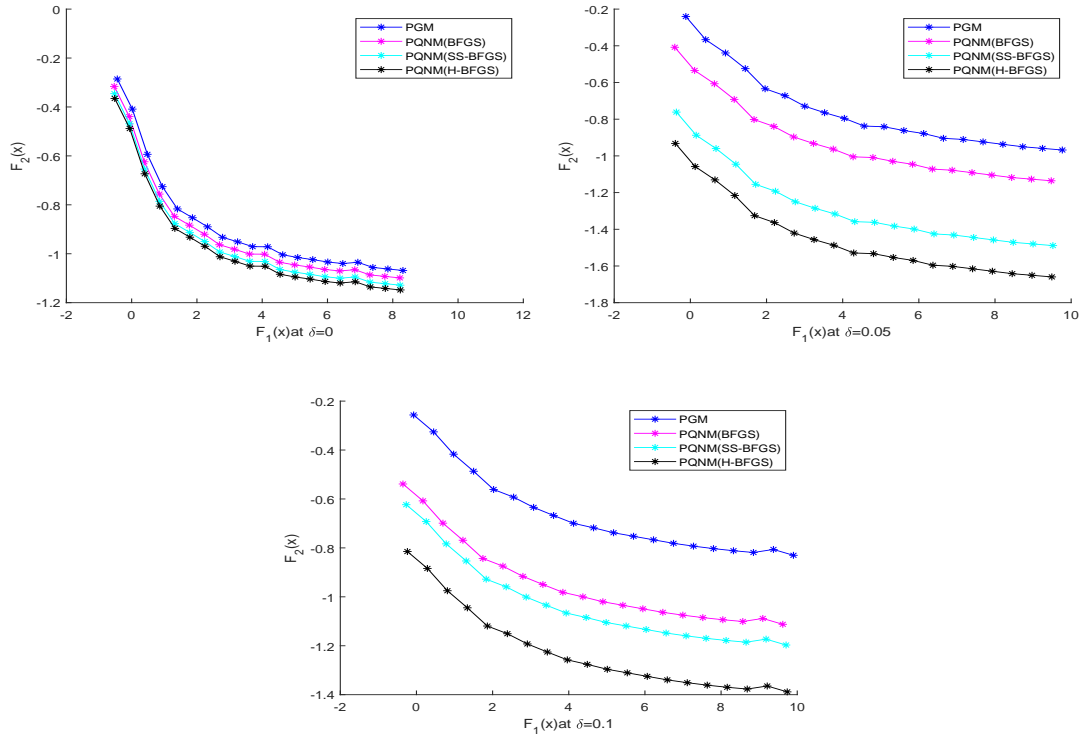


Fig.5 Comparison of PGM, PQNM(BFGS), PQNM(SS-BFGS) and PQNM(H-BFGS) when δ is 0, 0.05 and 0.1, respectively

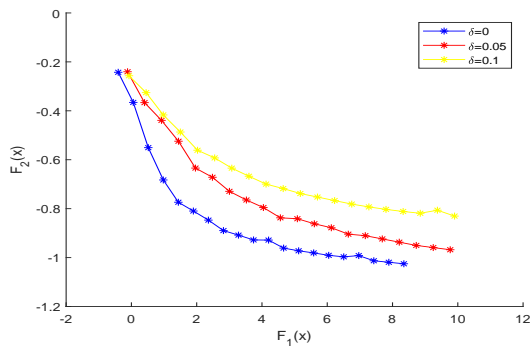


Fig.6 Result for PGM

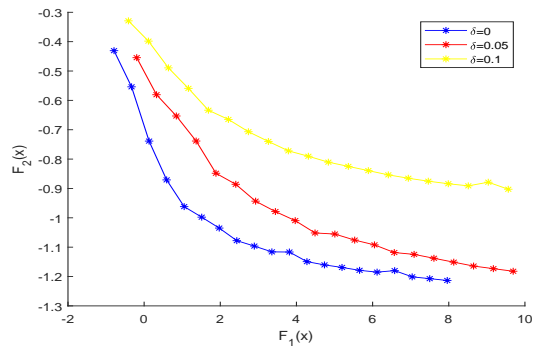


Fig.7 Result for PQNM(BFGS)

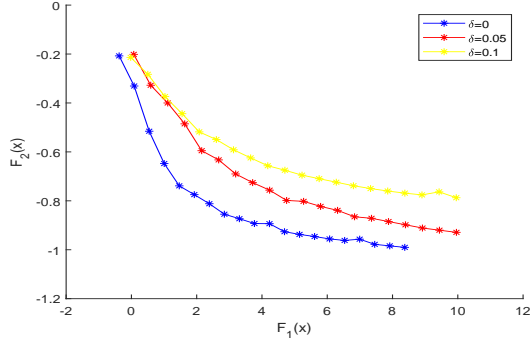


Fig.8 Result for PQNM(SS-BFGS)

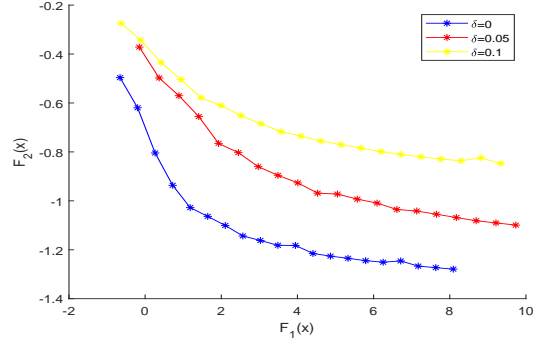


Fig.9 Result for PQNM(H-BFGS)

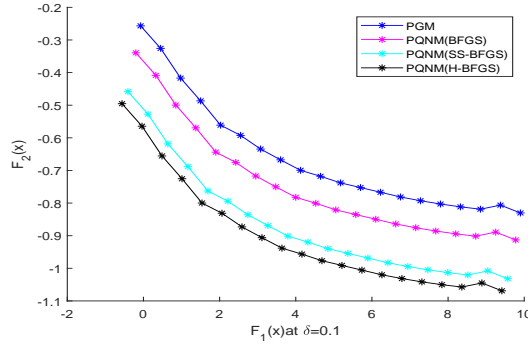
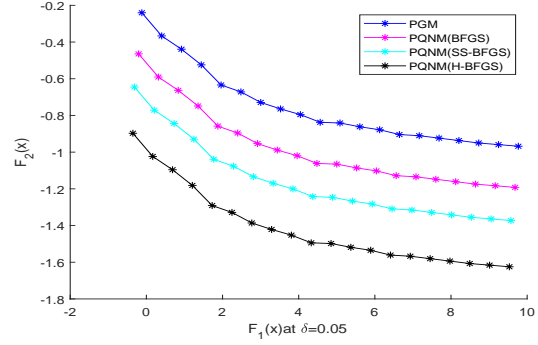
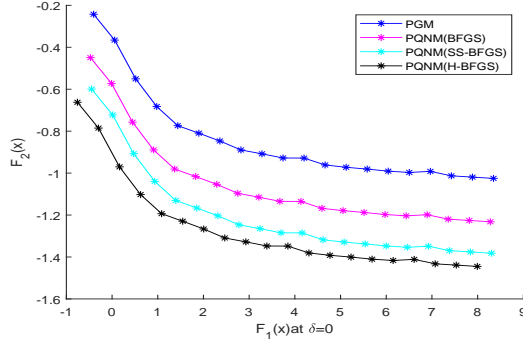


Fig.10 Comparison of PGM, PQNM(BFGS), PQNM(SS-BFGS) and PQNM(H-BFGS) when δ is 0, 0.05 and 0.1, respectively

7 Conclusion

First, for unconstrained multiobjective optimization problems, where each objective function is the sum of a twice continuously differentiable strongly convex function and a proper convex but not necessarily differentiable function, the proximal quasi-Newton method with line searches and the proximal quasi-Newton method without line searches are proposed. Secondly, under appropriate conditions, we prove that each cluster point of the sequence generated by these two types

of algorithms is the Pareto stationary point of the multiobjective optimization problem. Thirdly, we give their applications in constrained multiobjective optimization and robust multiobjective optimization. In particular, for robust multiobjective optimization, we show that the subproblems of the proximal quasi-Newton method can be regarded as quadratic programming problems. Finally, numerical experiments are performed to verify the effectiveness of the proposed algorithms. In the future, we will analyze the convergence rate of the proposed algorithms.

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