

Exercise 1 (Combined Predictor-Corrector Step) Let $z := (x, s, y) \in N_2(\beta)$, $\beta \in [0, 1/2]$, $\mu := \mu(z)$. Let $\Delta z^c = (\Delta x^c, \Delta s^c, \Delta y^c)$ and $\Delta z^p = (\Delta x^p, \Delta s^p, \Delta y^p)$ denote the predictor and corrector directions at z . For $\alpha \in [0, 1]$, let $\Delta z^{pc} := (\Delta x^{pc}, \Delta s^{pc}, \Delta y^{pc}) := (1 - \alpha)\Delta z^c + \alpha\Delta z^p$ denote the combined predictor-corrector step. Prove the following:

1. $s\Delta x^{pc} + x\Delta s^{pc} = (1 - \alpha)\mu 1_n - xs$.

2. $\mu(z + \Delta z^{pc}) = (1 - \alpha)\mu$.

3. $\left\| \frac{(1-\alpha)\mu 1_n - xs}{\sqrt{xs\mu}} \right\|_2 \leq (1 - \alpha) \frac{\beta}{\sqrt{1-\beta}} + \alpha\sqrt{n} \leq \sqrt{\beta} + \alpha\sqrt{n}$.

(Hint: apply the triangle inequality using the bounds we already proved for the predictor and corrector directions.)

4. $\text{dist}_c(z + \Delta z^{pc}) = \frac{1}{1-\alpha} \left\| \frac{\Delta x^{pc}\Delta s^{pc}}{\mu} \right\|_2$.

5. For $\alpha = \sqrt{\frac{\beta}{n}}/5$, $z + \Delta z^{pc} \in N_2(\beta)$.

(Hint: Combine part 3 and 4 done in the lecture.)