

1 We are glad that all the reviewers generally appreciated the significance of our contributions.

2 **Reviewer #1** We thank the reviewer very much for your positive review and pointing out the typos. Regarding the
3 trajectory of problems considered in the experiments, we will provide detailed discussion and extra numerics in the
4 final version of the paper and supplementary material. However, we need to point out that as the problems are in high
5 dimension, it is impossible to visualize the trajectory and we can only provide the property of $\cos(\theta_k)$ same as the first
6 row of Figure 2 in the current submission.

7 **Reviewer #2** We thank the reviewer very much for your positive review and valuable suggestions on discussing previous
8 works. Indeed, over the past decades, numerous works on ADMM are proposed in the literature, we will rewrite our
9 discussions and try to include as many related works as possible.

10 **Reviewer #3** We appreciate the reviewer’s overall positive comments on our paper. Below we first explain the reason
11 why we focus on z_k and then reply to the reviewer’s concerns.

12 It is well-known that ADMM is equivalent to applying Douglas–Rachford (DR) splitting method to the dual form of the
13 optimization problem at hand. Please find Section C.1 of our supplementary material for detailed discussion.

14 • For DR to the dual problem, the method can be written as a fixed-point iteration in terms of only z_k . Moreover,
15 such z_k can be expressed by ψ_k and x_k that are generated by ADMM.

16 • One way to accelerate ADMM is via its equivalence with DR, as DR is further equivalent to Proximal Point
17 Algorithm (PPA) whose inertial version is well studied in the literature. Given inertial PPA, one can easily derive
18 the inertial version of DR, hence inertial ADMM which is exactly the scheme discussed in Section 3.

19 Owing to the above reasons, we opted to use z_k to discuss the trajectory of ADMM. Replies to the reviewer’s concerns:

20 1. Thanks for pointing this out. Our accelerate scheme can also be applied to the dual variable ψ_k and primal variables
21 x_k, y_k . The advantage of considering z_k is that you only need to store the past of z_k and extrapolate z_k , since the
22 update of y_k in Algorithm 1 depends only on z_k . If we consider applying the proposed scheme to the standard
23 ADMM, i.e. Eq. (1) of the submission, we need to store the past points of ψ_k and y_k and extrapolate both of them,
24 since the update of x_k depends on ψ_k and y_k . Focusing on z_k is simpler to implement in practice. We will add a
25 remark on this in the final version of the paper.

26 2. The (eventual) trajectory of z_k depends on the leading eigenvalue of M : the local trajectory is a straight line when
27 the leading eigenvalue of M is real – this is due to the analysis of [Sections C.2 and C.3] in the supplementary, we
28 will add a few lines to clarify. The case of complex leading eigenvalue is more delicate: In general, one can observe
29 that this trajectory is a spiral (see the example of Section 3), however, theoretical characterisations of the trajectory
30 will depend on specific properties of the functions R and J and hence, we only gave a characterisation when both
31 terms are polyhedral. The point we wanted to make is that typical intuition of inertial has been to extrapolate in the
32 current direction, but this is not always a good idea because the current direction may be pointing away from the
33 optimum (if the trajectory is not straight).

34 3. As said above, when the leading eigenvalue is complex, the trajectory is spiral. Since γ is the solo parameter of
35 ADMM, its choice affects the property of the leading value of M , hence determines the trajectory of z_k . As a result,
36 the performance of inertial ADMM discussed in Section 3.

37 4. Given the inertial scheme considered in the submission, the failure of inertial is due to the trajectory of z_k . We will
38 provide evidence on the angle θ_k to support our statement. We are not sure what does the step-size here means, as if
39 this step-size is added in front of all γ ’s in ADMM iteration, then it is just a scaling factor and does not change our
40 conclusion. To further emphasize the importance of sequence trajectory, we can also write inertial ADMM as a
41 fixed point iteration and look at its local linearisation matrix M , it is then possible to see that if the original ADMM
42 linearisation has real leading eigenvalue, then $\rho(M) < 1$, while complex leading eigenvalue can cause $\rho(M) > 1$.
43 We can add this short argument to further reinforce our point.

44 5. We have to emphasize that the global convergence of our proposed acceleration scheme **does not** need any
45 assumption on M (see Proposition 4.2), since M can be obtained only locally. Our assumptions on M is only
46 for establishing local acceleration guarantees, and these assumptions are standard in the literature of minimal
47 polynomial extrapolation in numerical analysis.

48 For the three points raised in “Improvements: What would the authors have to do for you to increase your score?”

49 1. Please see the response to points 2 and 3 above.

50 2. Please see the response to point 4.

51 3. We do believe that the comparison against SVRG-ADMM would be unfair since it is a stochastic method, and
52 our focus is in the deterministic realm. If the “PRSM” refers to Peaceman–Rachford splitting method, we would
53 like to point out that: First, PRSM is not guaranteed to be better than ADMM. Second, we are currently working
54 on extending the proposed adaptive acceleration to more general first-order methods, so our adaptive acceleration
55 can also be applied to PRSM based on our latest result, but we feel that comparisons to other first order methods
56 is beyond the scope of this current work whose focus is ADMM. Finally, to our knowledge, previous forms of
57 accelerated ADMM such as “ADMM and Accelerated ADMM as Continuous Dynamical Systems by Franca et al”
58 target the case where both functions are strongly convex, whereas one of our goals of this work is to move beyond
59 this case and consider the most general setting, that is both functions can be non-smooth and only convex.