

Course Notes for EE227C (Spring 2018): Convex Optimization and Approximation

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Abstract

These are course notes for EE227C (Spring 2018): Convex Optimization and Approximation, taught at UC Berkeley. For further information, see the course page at:

<https://ee227c.github.io/>.

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1 Lecture 1: Convexity

This lecture provides the most important facts about convex sets and convex functions that we'll heavily make use of. These are often simple consequences of Taylor's theorem.

1.1 Convex sets

Definition 1.1 (Convex set). A set $K \subseteq \mathbb{R}^n$ is *convex* if the line segment between any two points in K is also contained in K . Formally, for all $x, y \in K$ and all scalars $\gamma \in [0, 1]$ we have $\gamma x + (1 - \gamma)y \in K$.

Theorem 1.2 (Separation Theorem). Let $C, K \subseteq \mathbb{R}^n$ be convex sets with empty intersection $C \cap K = \emptyset$. Then there exists a point $a \in \mathbb{R}^n$ and a number $b \in \mathbb{R}$ such that

1. for all $x \in C$, we have $\langle a, x \rangle \geq b$.
2. for all $x \in K$, we have $\langle a, x \rangle \leq b$.

If C and K are closed and at least one of them is bounded, then we can replace the inequalities by strict inequalities.

The case we're most concerned with is when both sets are compact (i.e., closed and bounded). We highlight its proof here.

Proof of Theorem 1.2 for compact sets. In this case, the Cartesian product $C \times K$ is also compact. Therefore, the distance function $\|x - y\|$ attains its minimum over $C \times K$. Taking p, q to be two points that achieve the minimum. A separating hyperplane is given by the hyperplane perpendicular to $q - p$ that passes through the midpoint between p and q . That is, $a = q - p$ and $b = (\langle a, q \rangle - \langle a, p \rangle)/2$. For the sake of contradiction, suppose there is a point r on this hyperplane contained in one of the two sets, say, C . Then the line segment from p to r is also contained in C by convexity. We can then find a point along the line segment that is closer to q than p is, thus contradicting our assumption. ■

1.1.1 Notable convex sets

- Linear spaces $\{x \in \mathbb{R}^n \mid Ax = 0\}$ and halfspaces $\{x \in \mathbb{R}^n \mid \langle a, x \rangle \geq 0\}$
- Affine transformations of convex sets. If $K \subseteq \mathbb{R}^n$ is convex, so is $\{Ax + b \mid x \in K\}$ for any $A \in \mathbb{R}^{m \times n}$ and $b \in \mathbb{R}^m$. In particular, affine subspaces and affine halfspaces are convex.
- Intersections of convex sets. In fact, every convex set is equivalent to the intersection of all affine halfspaces that contain it (a consequence of the separating hyperplane theorem).
- The cone of positive semidefinite matrices, denotes, $S_+^n = \{A \in \mathbb{R}^{n \times n} \mid A \succeq 0\}$. Here we write $A \succeq 0$ to indicate that $x^\top Ax \geq 0$ for all $x \in \mathbb{R}^n$. The fact that S_+^n is convex can be verified directly from the definition, but it also follows from what we already knew. Indeed, denoting by $S_n = \{A \in \mathbb{R}^{n \times n} \mid A^\top = A\}$ the set of all $n \times n$ symmetric matrices, we can write S_+^n as an (infinite) intersection of halfspaces $S_+^n = \bigcap_{x \in \mathbb{R}^n \setminus \{0\}} \{A \in S_n \mid x^\top Ax \geq 0\}$.
- See Boyd-Vandenberghe for lots of other examples.

1.2 Convex functions

Definition 1.3 (Convex function). A function $f: \Omega \rightarrow \mathbb{R}$ is *convex* if for all $x, y \in \Omega$ and all scalars $\gamma \in [0, 1]$ we have $f(\gamma x + (1 - \gamma)y) \leq \gamma f(x) + (1 - \gamma)f(y)$.

Jensen (1905) showed that for continuous functions, convexity follows from the “midpoint” condition that for all $x, y \in \Omega$,

$$f\left(\frac{x + y}{2}\right) \leq \frac{f(x) + f(y)}{2}.$$

This result sometimes simplifies the proof that a function is convex in cases where we already know that it’s continuous.



Definition 1.4. The *epigraph* of a function $f: \Omega \rightarrow \mathbb{R}$ is defined as

$$\text{epi}(f) = \{(x, t) \mid f(x) \leq t\}.$$

Fact 1.5. A function is convex if and only if its epigraph is convex.

Convex functions enjoy the property that local minima are also global minima. Indeed, suppose that $x \in \Omega$ is a local minimum of $f: \Omega \rightarrow \mathbb{R}$ meaning that any point in a neighborhood around x has larger function value. Now, for every $y \in \Omega$, we can find a small enough γ such that

$$f(x) \leq f((1 - \gamma)x + \gamma y) \leq (1 - \gamma)f(x) + \gamma f(y).$$

Therefore, $f(x) \leq f(y)$ and so x must be a global minimum.

1.2.1 First-order characterization

It is helpful to relate convexity to Taylor's theorem, which we recall now. We define the *gradient* of a differentiable function $f: \Omega \rightarrow \mathbb{R}$ at $x \in \Omega$ as the vector of partial derivatives

$$\nabla f(x) = \left(\frac{\partial f}{\partial x_i} \right)_{i=1}^n.$$

We note the following simple fact that relates linear forms of the gradient to a one-dimensional derivative evaluated at 0. It's a consequence of the multivariate chain rule.

Fact 1.6. Assume $f: \Omega \rightarrow \mathbb{R}$ is differentiable and let $x, y \in \Omega$. Then,

$$\nabla f(x)^\top y = \left. \frac{\partial f(x + \gamma y)}{\partial \gamma} \right|_{\gamma=0}.$$

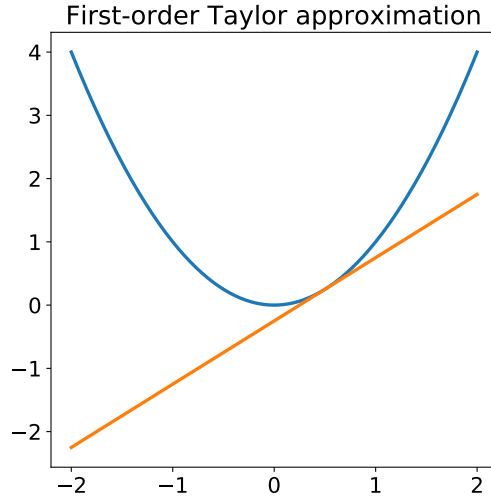


Figure 1: Taylor approximation of $f(x) = x^2$ at 0.5.

Taylor's theorem implies the following statement.

Proposition 1.7. Assume $f: \Omega \rightarrow \mathbb{R}$ is continuously differentiable along the line segment between two points x and y . Then,

$$f(y) = f(x) + \nabla f(x)^\top (y - x) + \int_0^1 (1 - \gamma) \frac{\partial^2 f(x + \gamma(y - x))}{\partial \gamma^2} d\gamma$$

Proof. Apply a second order Taylor's expansion to $g(\gamma) = f(x + \gamma(y - x))$ and apply [Fact 1.6](#) to the first-order term. ■

Among differentiable functions, convexity is equivalent to the property that the first-order Taylor approximation provides a global lower bound on the function.

Proposition 1.8. Assume $f: \Omega \rightarrow \mathbb{R}$ is differentiable. Then, f is convex if and only if for all $x, y \in \Omega$ we have

$$f(y) \geq f(x) + \nabla f(x)^\top (y - x). \quad (1)$$

Proof. First, suppose f is convex, then by definition

$$\begin{aligned} f(y) &\geq \frac{f((1 - \gamma)x + \gamma y) - (1 - \gamma)f(x)}{\gamma} \\ &\geq f(x) + \frac{f(x + \gamma(y - x)) - f(x)}{\gamma} \\ &\rightarrow f(x) + \nabla f(x)^\top (y - x) \quad \text{as } \gamma \rightarrow 0 \end{aligned} \quad (\text{by Fact 1.6.})$$

On the other hand, fix two points $x, y \in \Omega$ and $\gamma \in [0, 1]$. Putting $z = \gamma x + (1 - \gamma)y$ we get from applying [Equation 1](#) twice,

$$f(x) \geq f(z) + \nabla f(z)^\top (x - z) \quad \text{and} \quad f(y) \geq f(z) + \nabla f(z)^\top (y - z)$$

Adding these inequalities scaled by γ and $(1 - \gamma)$, respectively, we get $\gamma f(x) + (1 - \gamma)f(y) \geq f(z)$, which establishes convexity. \blacksquare

A direct consequence of [Proposition 1.8](#) is that if $\nabla f(x) = 0$ vanishes at a point x , then x must be a global minimizer of f .

Remark 1.9 (Subgradients). *Of course, not all convex functions are differentiable. The absolute value $f(x) = |x|$, for example, is convex but not differentiable at 0. Nonetheless, for every x , we can find a vector g such that*

$$f(y) \geq f(x) + g^\top (y - x).$$

Such a vector is called a subgradient of f at x . The existence of subgradients is often sufficient for optimization.

1.2.2 Second-order characterization

We define the *Hessian* matrix of $f: \Omega \rightarrow \mathbb{R}$ at a point $x \in \Omega$ as the matrix of second order partial derivatives:

$$\nabla^2 f(x) = \left(\frac{\partial^2 f}{\partial x_i \partial x_j} \right)_{i,j \in [n]}.$$

Schwarz's theorem implies that the Hessian at a point x is symmetric provided that f has continuous second partial derivatives in an open set around x .

In analogy with [Fact 1.6](#), we can relate quadratic forms in the Hessian matrix to one-dimensional derivatives using the chain rule.

Fact 1.10. *Assume that $f: \Omega \rightarrow \mathbb{R}$ is twice differentiable along the line segment from x to y . Then,*

$$y^\top \nabla^2 f(x + \gamma y) y = \frac{\partial^2 f(x + \gamma y)}{\partial \gamma^2}.$$

Proposition 1.11. *If f is twice continuously differentiable on its domain Ω , then f is convex if and only if $\nabla^2 f(x) \succeq 0$ for all $x \in \Omega$.*

Proof. Suppose f is convex and our goal is to show that the Hessian is positive semidefinite. Let $y = x + \alpha u$ for some arbitrary vector u and scalar α . [Proposition 1.8](#) shows

$$f(y) - f(x) - \nabla f(x)^\top (y - x) \geq 0$$

Hence, by [Proposition 1.7](#),

$$\begin{aligned}
0 &\leq \int_0^1 (1-\gamma) \frac{\partial^2 f(x + \gamma(y-x))}{\partial \gamma^2} d\gamma \\
&= (1-\gamma) \frac{\partial^2 f(x + \gamma(y-x))}{\partial \gamma^2} \quad \text{for some } \gamma \in (0,1) \quad (\text{by the mean value theorem}) \\
&= (1-\gamma)(y-x)^\top \nabla^2 f(x + \gamma(y-x))(y-x). \quad (\text{by [Fact 1.10](#)})
\end{aligned}$$

Plugging in our choice of y , this shows $0 \leq u^\top \nabla^2 f(x + \alpha \gamma u)u$. Letting α tend to zero establishes that $\nabla^2 f(x) \succeq 0$. (Note that γ generally depends on α but is always bounded by 1.)

Now, suppose the Hessian is positive semidefinite everywhere in Ω and our goal is to show that the function f is convex. Using the same derivation as above, we can see that the second-order error term in Taylor's theorem must be nonnegative. Hence, the first-order approximation is a global lower bound and so the function f is convex by [Proposition 1.8](#). ■

1.3 Convex optimization

Much of this course will be about different ways of minimizing a convex function $f: \Omega \rightarrow \mathbb{R}$ over a convex domain Ω :

$$\min_{x \in \Omega} f(x)$$

Convex optimization is not necessarily easy! For starters, convex sets do not necessarily enjoy compact descriptions. When solving computational problems involving convex sets, we need to worry about how to represent the convex set we're dealing with. Rather than asking for an explicit description of the set, we can instead require a computational abstraction that highlights essential operations that we can carry out. The Separation Theorem motivates an important computational abstraction called *separation oracle*.

Definition 1.12. A *separation oracle* for a convex set K is a device, which given any point $x \notin K$ returns a hyperplane separating x from K .

Another computational abstraction is a *first-order oracle* that given a point $x \in \Omega$ returns the gradient $\nabla f(x)$. Similarly, a *second-order oracle* returns $\nabla^2 f(x)$. A function value oracle or *zeroth-order oracle* only returns $f(x)$. First-order methods are algorithms that make do with a first-order oracle.

1.3.1 What is efficient?

Classical complexity theory typically quantifies the resource consumption (primarily running time or memory) of an algorithm in terms of the bit complexity of the input. This approach can be cumbersome in convex optimization and most textbooks shy away

from it. Instead, it's customary in optimization to quantify the cost of the algorithm in terms of how often it accesses one of the oracles we mentioned.

The definition of “efficient” is not completely cut and dry in optimization. Typically, our goal is to show that an algorithm finds a solution x with $f(x) = \min_{x \in \Omega} f(x) + \epsilon$ for some additive error $\epsilon > 0$. The cost of the algorithm will depend on the target error. Highly practical algorithms often have a polynomial dependence on ϵ , such as $O(1/\epsilon)$ or even $O(1/\epsilon^2)$. Other algorithms achieve $O(\log(1/\epsilon))$ steps in theory, but are prohibitive in their actual computational cost. Technically, if we think of the parameter ϵ as being part of the input, it takes only $O(\log(1/\epsilon))$ bits to describe the error parameter. Therefore, an algorithm that depends more than logarithmically on $1/\epsilon$ may not be polynomial time algorithm in its input size.

In this course, we will make an attempt to highlight both the theoretical performance and practical appeal of an algorithm. Moreover, we will discuss other performance criteria such as robustness to noise. How well an algorithm performs is rarely decided by a single criterion, and usually depends on the application at hand.

2 Lecture 2: Gradient method

In this lecture we encounter the fundamentally important *gradient method* and a few ways to analyze its convergence behavior. The goal here is to solve a problem of the form

$$\min_{x \in \Omega} f(x)$$

where we'll make some additional assumptions on the function $f: \Omega \rightarrow \mathbb{R}$. The technical exposition closely follows the corresponding chapter in Bubeck's text [Bub15].

2.1 Gradient descent

For a differentiable function f , the basic gradient method starting from an initial point x_0 is defined by the iterative description

$$x_{t+1} = x_t - \eta \nabla_t f(x_t) \quad (t \geq 0)$$

where η_t is the so-called *step size* that may vary with t .

The first assumption that leads to a convergence analysis is that the gradients of the function aren't too big over the domain.

Definition 2.1 (*L-Lipschitz*). A differentiable function f is said to be *L-Lipschitz* over the domain Ω if for all $x \in \Omega$, we have

$$\|\nabla f(x)\| \leq L.$$

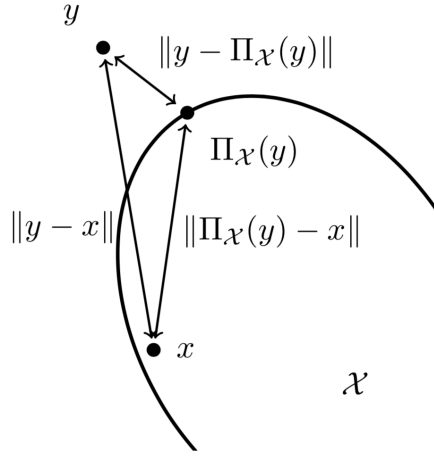


Figure 2: Projection of y onto set \mathcal{X} . (Figure taken from S. Bubeck. *Convex Optimization: Algorithms and Complexity* [Bub15])

Fact 2.2. *If a function f is L -Lipschitz, it implies that the difference between two points in the range is bounded,*

$$|f(x) - f(y)| \leq L\|x - y\|$$

How can we ensure that $x_{t+1} \in \Omega$? One natural approach is to “project” each iterate back onto the domain Ω .

Definition 2.3 (Projection). The *projection* of a point x onto a set Ω is defined as

$$\Pi_{\Omega}(x) = \operatorname{argmin}_{y \in \Omega} \|x - y\|$$

Example 2.4. A projection onto the Euclidean ball B_2 is just normalization:

$$\Pi_{B_2}(x) = \frac{x}{\|x\|}$$

A crucial property of projections is that when $x \in \Omega$, we have for any y (possibly outside Ω):

$$\|\Pi_{\Omega}(y) - x\|^2 \leq \|y - x\|^2$$

That is, the projection of y onto a convex set containing x is closer to x . See Figure 2 for a geometric picture.

Lemma 2.5.

$$\|\Pi_{\Omega}(y) - x\|^2 \leq \|y - x\|^2 - \|y - \Pi_{\Omega}(y)\|^2$$

Which follows from the Pythagorean theorem. Note that this lemma implies the above property.

2.1.1 Modifying gradient descent with projections

So now we can modify our original procedure to use two steps.

$$y_{t+1} = x_t - \eta \nabla f(x_t)$$

$$x_{t+1} = \Pi_{\Omega}(y_{t+1})$$

And we are guaranteed that $x_{t+1} \in \Omega$. Note that computing the projection may be the hardest part of your problem, as you are computing an argmin. However, there are convex sets for which we know explicitly how to compute the projection (see [Example 2.4](#)).

2.2 Convergence rate of gradient descent for Lipschitz functions

Theorem 2.6 (Projected Gradient Descent for L -Lipschitz Functions). *Assume that function f is convex, differentiable, and closed with bounded gradients. Let L be the Lipschitz constant of f over the convex domain Ω . Let R be the upper bound on the distance $\|x_1 - x^*\|_2$ from the initial point x_1 to the optimal point $x^* = \arg \min_{x \in \Omega} f(x)$. Let t be the number of iterations of project gradient descent. If the learning rate η is set to $\eta = \frac{R}{L\sqrt{t}}$, then*

$$f\left(\frac{1}{t} \sum_{s=1}^t x_s\right) - f(x^*) \leq \frac{RL}{\sqrt{t}}.$$

This means that the difference between the functional value of the average point during the optimization process from the optimal value is bounded above by a constant proportional to $\frac{1}{\sqrt{t}}$.

Before proving the theorem, recall the "Fundamental Theorem of Optimization", which is that an inner product can be written as a sum of norms: $u^\top v = \frac{1}{2}(\|u\|^2 + \|v\|^2 - \|u - v\|^2)$. This property can be seen by writing $\|u - v\|^2$ as $\|u\|^2 + \|v\|^2 - 2u^\top v$.

Proof of Theorem 2.6 for compact sets. The proof begins by first bounding the difference in function values $f(x_s) - f(x^*)$.

$$f(x_s) - f(x^*) \leq \nabla f(x_s)^\top (x_s - x^*) \quad (2)$$

$$= \frac{1}{\eta} (x_s - y_{s+1})^\top (x_s - x^*) \quad (3)$$

$$= \frac{1}{2\eta} \left(\|x_s - x^*\|^2 + \|x_s - y_{s+1}\|^2 - \|y_{s+1} - x^*\|^2 \right) \quad (4)$$

$$= \frac{1}{2\eta} \left(\|x_s - x^*\|^2 - \|y_{s+1} - x^*\|^2 \right) + \frac{\eta}{2} \|\nabla f(x_s)\|^2 \quad (5)$$

$$\leq \frac{1}{2\eta} \left(\|x_s - x^*\|^2 - \|y_{s+1} - x^*\|^2 \right) + \frac{\eta L^2}{2} \quad (6)$$

$$\leq \frac{1}{2\eta} \left(\|x_s - x^*\|^2 - \|x_{s+1} - x^*\|^2 \right) + \frac{\eta L^2}{2} \quad (7)$$

Equation 2 comes from the definition of convexity. Equation 3 comes from the update rule for projected gradient descent. Equation 4 comes from the “Fundamental Theorem of Optimization.” Equation 5 comes from the update rule for projected gradient descent. Equation 6 is because f is L -Lipchitz. Equation 7 comes from Lemma 2.5.

Now, sum these differences from $s = 1$ to $s = t$:

$$\sum_{s=1}^t f(x_s) - f(x^*) \leq \frac{1}{2\eta} \sum_{s=1}^t \left(\|x_s - x^*\|^2 - \|x_{s+1} - x^*\|^2 \right) + \frac{\eta L^2 t}{2} \quad (8)$$

$$= \frac{1}{2\eta} \left(\|x_1 - x^*\|^2 - \|x_t - x^*\|^2 \right) + \frac{\eta L^2 t}{2} \quad (9)$$

$$\leq \frac{1}{2\eta} \|x_1 - x^*\|^2 + \frac{\eta L^2 t}{2} \quad (10)$$

$$\leq \frac{R^2}{2\eta} + \frac{\eta L^2 t}{2} \quad (11)$$

Equation 9 is because Equation 8 is a telescoping sum. Equation 10 is because $\|x_t - x^*\|^2 \geq 0$. Equation 11 is by the assumption that $\|x_1 - x^*\|^2 \leq R^2$.

Then bound $f\left(\frac{1}{t} \sum_{s=1}^t x_s\right) - f(x^*)$ by the above sum:

$$f\left(\frac{1}{t} \sum_{s=1}^t x_s\right) \leq \frac{1}{t} \sum_{s=1}^t f(x_s) \quad (12)$$

$$\left(\frac{1}{t} \sum_{s=1}^t x_s\right) - f(x^*) \leq \frac{1}{t} \sum_{s=1}^t f(x_s) - f(x^*) \quad (13)$$

$$\leq \frac{R^2}{2\eta} + \frac{\eta L^2 t}{2} \quad (14)$$

Equation 12 is by convexity. $\frac{R^2}{2\eta} + \frac{\eta L^2 t}{2}$, the upper bound of the difference between $f\left(\frac{1}{t} \sum_{s=1}^t x_s\right)$ and $f(x^*)$ is minimized when η is set to be $\frac{RL}{\sqrt{t}}$. ■

2.3 Convergence rate for smooth functions

The next property we'll encounter is called *smoothness* and it often leads to stronger convergence guarantees.

Definition 2.7 (β -smoothness). A continuously differentiable function f is β smooth if the gradient ∇f is β -Lipschitz, i.e

$$\|\nabla f(x) - \nabla f(y)\| \leq \beta \|x - y\|$$

Lemma 2.8. Let f be a β -smooth function on \mathbb{R}^n . Then for any $x, y \in \mathbb{R}^n$, one has

$$|f(x) - f(y) - \nabla f(y)^\top (x - y)| \leq \frac{\beta}{2} \|x - y\|^2$$

Proof. First represent $f(x) - f(y)$ as an integral, apply Cauchy-Schwarz and then β -smoothness:

$$\begin{aligned} |f(x) - f(y) - \nabla f(y)^\top (x - y)| &= \left| \int_0^1 \nabla f(y + t(x - y))^\top (x - y) dt - \nabla f(y)^\top (x - y) \right| \\ &\leq \int_0^1 \|\nabla f(y + t(x - y)) - \nabla f(y)\| \cdot \|x - y\| dt \\ &\leq \int_0^1 \beta t \|x - y\|^2 dt \\ &= \frac{\beta}{2} \|x - y\|^2 \end{aligned}$$
■

We also need the following lemma.

Lemma 2.9. Let f be a β -smooth function, then for any $x, y \in \mathbb{R}^n$, one has

$$f(x) - f(y) \leq \nabla f(x)^\top (x - y) - \frac{1}{2\beta} \|\nabla f(x) - \nabla f(y)\|^2$$

Proof. Let $z = y - \frac{1}{\beta}(\nabla f(y) - \nabla f(x))$. Then one has

$$f(x) - f(y)$$

$$= f(x) - f(z) + f(z) - f(y) \tag{15}$$

$$\leq \nabla f(x)^\top (x - z) + \nabla f(y)^\top (z - y) + \frac{\beta}{2} \|z - y\|^2 \tag{16}$$

$$= \nabla f(x)^\top (x - y) + (\nabla f(x) - \nabla f(y))^\top (y - z) + \frac{1}{2\beta} \|\nabla f(x) - \nabla f(y)\|^2 \tag{17}$$

$$= \nabla f(x)^\top (x - y) - \frac{1}{2\beta} \|\nabla f(x) - \nabla f(y)\|^2 \tag{18}$$

■

We will show that gradient descent with the update rule

$$x_{t+1} = x_t - \eta \nabla f(x_t)$$

attains a faster rate of convergence under the smoothness condition.

Theorem 2.10. *Let f be convex and β -smooth on \mathbb{R}^n then gradient descent with $\eta = \frac{1}{\beta}$ satisfies*

$$f(x_t) - f(x^*) \leq \frac{2\beta \|x_1 - x^*\|^2}{t - 1}$$

To prove this we will need the following two lemmas.

Proof. By the update rule and lemma 2.8 we have

$$f(x_{s+1}) - f(x_s) \leq -\frac{1}{2\beta} \|\nabla f(x_s)\|^2$$

In particular, denoting $\delta_s = f(x_s) - f(x^*)$ this shows

$$\delta_{s+1} \leq \delta_s - \frac{1}{2\beta} \|\nabla f(x_s)\|^2$$

One also has by convexity

$$\delta_s \leq \nabla f(x_s)^\top (x_s - x^*) \leq \|x_s - x^*\| \cdot \|\nabla f(x_s)\|$$

We will prove that $\|x_s - x^*\|$ is decreasing with s , which with the two above displays will imply

$$\delta_{s+1} \leq \delta_s - \frac{1}{2\beta \|x_1 - x^*\|^2} \delta_s^2$$

We solve the recurrence as follows. Let $w = \frac{1}{2\beta\|x_1 - x^*\|^2}$, then

$$w\delta_s^2 + \delta_{s+1} \leq \delta_s \iff w\frac{\delta_s}{\delta_{s+1}} + \frac{1}{\delta_s} \leq \frac{1}{\delta_{s+1}} \implies \frac{1}{\delta_{s+1}} - \frac{1}{\delta_s} \geq w \implies \frac{1}{\delta_t} \geq w(t-1)$$

To finish the proof it remains to show that $\|x_s - x^*\|$ is decreasing with s . Using lemma 2.9 one immediately gets

$$(\nabla f(x) - \nabla f(y))^\top (x - y) \geq \frac{1}{\beta} \|\nabla f(x) - \nabla f(y)\|^2$$

We use this and the fact that $\nabla f(x^*) = 0$

$$\|x_{s+1} - x^*\|^2 = \|x_s - \frac{1}{\beta} \nabla f(x_s) - x^*\|^2 \quad (19)$$

$$= \|x_s - x^*\|^2 - \frac{2}{\beta} \nabla f(x_s)^\top (x_s - x^*) + \frac{1}{\beta^2} \|\nabla f(x_s)\|^2 \quad (20)$$

$$\leq \|x_s - x^*\|^2 - \frac{1}{\beta^2} \|\nabla f(x_s)\|^2 \quad (21)$$

$$\leq \|x_s - x^*\|^2 \quad (22)$$

which concludes the proof. ■

3 Lecture 3: Strong convexity

This lecture introduces the notion of α -strong convexity and combines it with β -smoothness to develop the concept of condition number. Adding an assumption of, respectively, strong convexity or conditioning improves the rates of error decay for gradient descent proved in the previous lecture from $O(1/\sqrt{t})$ to $O(1/t)$ and $O(1/t)$ to $O(e^{-t})$.

The technical part follows the corresponding chapter in Bubeck's text [Bub15].

3.1 Reminders

Recall that we had (at least) two definitions apiece for convexity and smoothness: a general definition for all functions and a more compact definition for (twice-)differentiable functions.

A function f is convex if, for each input, there exists a globally valid *linear* lower bound on the function: $f(y) \geq f(x) + g^\top(x)(y - x)$. For differentiable functions, the role of g is played by the gradient.

A function f is β -smooth if, for each input, there exists a globally valid *quadratic* upper bound on the function, with (finite) quadratic parameter β : $f(y) \leq f(x) + g^\top(x)(y - x) + \frac{\beta}{2} \|x - y\|^2$. More poetically, a smooth, convex function is "trapped

between a parabola and a line". Since β is covariant with affine transformations, e.g. changes of units of measurement, we will frequently refer to a β -smooth function as simply smooth.

For twice-differentiable functions, these properties admit simple conditions for smoothness in terms of the Hessian, or matrix of second partial derivatives. A \mathcal{D}^2 function f is convex if $\nabla^2 f(x) \succeq 0$ and it is β -smooth if $\nabla^2 f(x) \preceq \beta I$.

We furthermore defined the notion of L -Lipschitzness. A function f is L -Lipschitz if the amount that it "stretches" its inputs is bounded by L : $|f(x) - f(y)| \leq L \|x - y\|$. Note that for differentiable functions, β -smoothness is equivalent to $\beta/2$ -Lipschitzness of the gradient.

3.2 Strong convexity

With these three concepts as sword, shield, and slightly larger shield, we were able to prove two error decay rates for gradient descent (and its projective, stochastic, and subgradient flavors). However, these rates were substantially slower than what's observed in certain settings in practice.

Noting the asymmetry between our linear lower bound (from convexity) and our quadratic upper bound (from smoothness) we introduce a new, more restricted function class by upgrading our lower bound to second order.

Definition 3.1 (α -Strong Convexity). A function $f: \Omega \rightarrow \mathbb{R}$ is α -strongly convex if, for all $x, y \in \Omega$, the following inequality holds for some $\alpha > 0$:

$$f(y) \geq f(x) + g(x)^\top (y - x) + \frac{\alpha}{2} \|x - y\|^2$$

As with smoothness, we will often shorten " α -strongly convex" to "strongly convex". A strongly convex, smooth function is one that can be "squeezed between two parabolas". If β -smoothness is a good thing, then α -convexity guarantees we don't have too much of a good thing.

Once again, twice-differentiable functions afford a quick condition: a \mathcal{D}^2 function is α -strongly convex if $\nabla^2 f(x) \succeq \alpha I$.

Once again, note that α changes under affine transformations. Conveniently enough, for α -strongly convex, β -smooth functions, we can define a basis-independent quantity that combines these properties:

Definition 3.2 (Condition Number). An α -strongly convex, β -smooth function f has *condition number* $\frac{\alpha}{\beta}$.

For a positive-definite quadratic function f , this definition of the condition number corresponds with the perhaps more familiar definition of the condition number of a matrix.

3.3 A look back and ahead

The following table summarizes the results from the previous lecture and the results to be obtained in this lecture. In both, ϵ is the difference between f at some value x' computed from the outputs of gradient descent and f calculated at an optimizer x^* .

	Convex	Strongly Convex
Lipschitz	$\epsilon \leq O(1/\sqrt{t})$	$\epsilon \leq O(1/t)$
Smooth	$\epsilon \leq O(1/t)$	$\epsilon \leq O(e^{-t})$

Table 1: Bounds on error ϵ as a function of number of steps taken t for gradient descent applied to various classes of functions.

The rate for conditioned functions is frequently observed in practice, so we have reason to believe this bound is tight for a relevant class of functions. Since a rate that is exponential in terms of the magnitude of the error is linear in terms of the bit precision, this rate of convergence is termed *linear*. We now move to prove these rates.

3.4 Convergence rate strongly convex functions

Theorem 3.3. Assume $f: \Omega \rightarrow \mathbb{R}$ is α -strongly convex and L -Lipschitz. Let x^* be an optimizer of f , and let x_s be the updated point at step s using projected gradient descent. Let the max number of iterations be t with an adaptive step size $\eta_s = \frac{2}{\alpha(s+1)}$, then

$$f\left(\sum_{s=1}^t \frac{2s}{t(t+1)} x_s\right) - f(x^*) \leq \frac{2L^2}{\alpha(t+1)}$$

This implies the convergence rate of projected gradient descent for α -strongly convex functions is similar to that of β -smooth functions with a bound on error $\epsilon \leq O(1/t)$.

In order to prove [Theorem 3.3](#), we need the following proposition.

Proposition 3.4 (Jensen's inequality). Assume $f: \Omega \rightarrow \mathbb{R}$ is a convex function and $x_1, x_2, \dots, x_n, \sum_{i=1}^n \gamma_i x_i / \sum_{i=1}^n \gamma_i \in \Omega$ with weights $\gamma_i > 0$, then

$$f\left(\frac{\sum_{i=1}^n \gamma_i x_i}{\sum_{i=1}^n \gamma_i}\right) \leq \frac{\sum_{i=1}^n \gamma_i f(x_i)}{\sum_{i=1}^n \gamma_i}$$

For a graphical "proof" follow [this link](#).

Proof of Theorem 3.3. Recall the two steps update rule of projected gradient descent

$$\begin{aligned} y_{s+1} &= x_s - \eta_s \nabla f(x_s) \\ x_{s+1} &= \Pi_{\Omega}(y_{s+1}) \end{aligned}$$

First, the proof begins by exploring an upper bound of difference between function values $f(x_s)$ and $f(x^*)$.

$$\begin{aligned}
f(x_s) - f(x^*) &\leq \nabla f(x_s)^\top (x_s - x^*) - \frac{\alpha}{2} \|x_s - x^*\|^2 \\
&= \frac{1}{\eta_s} (x_s - y_{s+1})^\top (x_s - x^*) - \frac{\alpha}{2} \|x_s - x^*\|^2 && \text{(by update rule)} \\
&= \frac{1}{2\eta_s} (\|x_s - x^*\|^2 + \|x_s - y_{s+1}\|^2 - \|y_{s+1} - x^*\|^2) - \frac{\alpha}{2} \|x_s - x^*\|^2 \\
&\quad \text{(by "Fundamental Theorem of Optimization")} \\
&= \frac{1}{2\eta_s} (\|x_s - x^*\|^2 - \|y_{s+1} - x^*\|^2) + \frac{\eta_s}{2} \|\nabla f(x_s)\|^2 - \frac{\alpha}{2} \|x_s - x^*\|^2 \\
&\quad \text{(by update rule)} \\
&\leq \frac{1}{2\eta_s} (\|x_s - x^*\|^2 - \|x_{s+1} - x^*\|^2) + \frac{\eta_s}{2} \|\nabla f(x_s)\|^2 - \frac{\alpha}{2} \|x_s - x^*\|^2 \\
&\quad \text{(by Lemma 2.5)} \\
&\leq \left(\frac{1}{2\eta_s} - \frac{\alpha}{2}\right) \|x_s - x^*\|^2 - \frac{1}{2\eta_s} \|x_{s+1} - x^*\|^2 + \frac{\eta_s L^2}{2} \quad \text{(by Lipschitzness)}
\end{aligned}$$

By multiplying s on both sides and substituting the step size η_s by $\frac{2}{\alpha(s+1)}$, we get

$$s(f(x_s) - f(x^*)) \leq \frac{L^2}{\alpha} + \frac{\alpha}{4} (s(s-1) \|x_s - x^*\|^2 - s(s+1) \|x_{s+1} - x^*\|^2)$$

Finally, we can find the upper bound of the function value shown in [Theorem 3.3](#) obtained using t steps projected gradient descent

$$\begin{aligned}
f\left(\sum_{s=1}^t \frac{2s}{t(t+1)} x_s\right) &\leq \sum_{s=1}^t \frac{2s}{t(t+1)} f(x_s) && \text{(by Proposition 3.4)} \\
&\leq \frac{2}{t(t+1)} \sum_{s=1}^t \left(s f(x^*) + \frac{L^2}{\alpha} + \frac{\alpha}{4} (s(s-1) \|x_s - x^*\|^2 - s(s+1) \|x_{s+1} - x^*\|^2) \right) \\
&= \frac{2}{t(t+1)} \sum_{s=1}^t s f(x^*) + \frac{2L^2}{\alpha(t+1)} - \frac{\alpha}{2} \|x_{t+1} - x^*\|^2 \\
&\quad \text{(by telescoping sum)} \\
&\leq f(x^*) + \frac{2L^2}{\alpha(t+1)}
\end{aligned}$$

This concludes that solving an optimization problem with a strongly convex objective function with projected gradient descent has a convergence rate is of the order $\frac{1}{t+1}$, which is faster compared to the case purely with Lipschitzness. \blacksquare

3.5 Convergence rate for smooth and strongly convex functions

Theorem 3.5. Assume $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is α -strongly convex and β -smooth. Let x^* be an optimizer of f , and let x_t be the updated point at step t using gradient descent with a constant step size $\frac{1}{\beta}$, i.e. using the update rule $x_{t+1} = x_t - \frac{1}{\beta} \nabla f(x_t)$. Then

$$\|x_{t+1} - x^*\|^2 \leq \exp\left(-t \frac{\alpha}{\beta}\right) \|x_1 - x^*\|^2$$

In order to prove [Theorem 3.5](#), we require use of the following lemma.

Lemma 3.6. Assume f as in [Theorem 3.5](#). Then $\forall x, y \in \mathbb{R}^n$ and an update of the form $x^+ = x - \frac{1}{\beta} \nabla f(x)$,

$$f(x^+) - f(y) \leq \nabla f(x)^\top (x - y) - \frac{1}{2\beta} \|\nabla f(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2$$

Proof of [Lemma 3.6](#).

$$\begin{aligned} f(x^+) - f(x) + f(x) - f(y) &\leq \nabla f(x)^\top (x^+ - x) + \frac{\beta}{2} \|x^+ - x\|^2 && \text{(Smoothness)} \\ &\quad + \nabla f(x)^\top (x - y) - \frac{\alpha}{2} \|x - y\|^2 && \text{(Strong convexity)} \\ &= \nabla f(x)^\top (x^+ - y) + \frac{1}{2\beta} \|\nabla f(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2 \\ &\quad \text{(Definition of } x^+) \\ &= \nabla f(x)^\top (x - y) - \frac{1}{2\beta} \|\nabla f(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2 \\ &\quad \text{(Definition of } x^+) \end{aligned}$$

■

Now with [Lemma 3.6](#) we are able to prove [Theorem 3.5](#).

Proof of [Theorem 3.5](#).

$$\begin{aligned} \|x_{t+1} - x^*\|^2 &= \left\| x_t - \frac{1}{\beta} \nabla f(x_t) - x^* \right\|^2 \\ &= \|x_t - x^*\|^2 - \frac{2}{\beta} \nabla f(x_t)^\top (x_t - x^*) + \frac{1}{\beta^2} \|\nabla f(x_t)\|^2 \\ &\leq \left(1 - \frac{\alpha}{\beta}\right) \|x_t - x^*\|^2 && \text{(Use of [Lemma 3.6](#) with } y = x^*, x = x_t) \\ &\leq \left(1 - \frac{\alpha}{\beta}\right)^t \|x_1 - x^*\|^2 \\ &\leq \exp\left(-t \frac{\alpha}{\beta}\right) \|x_1 - x^*\|^2 \end{aligned}$$

■

We can also prove the same result for the constrained case using projected gradient descent.

Theorem 3.7. Assume $f: \Omega \rightarrow \mathbb{R}$ is α -strongly convex and β -smooth. Let x^* be an optimizer of f , and let x_t be the updated point at step t using projected gradient descent with a constant step size $\frac{1}{\beta}$, i.e. using the update rule $x_{t+1} = \Pi_{\Omega}(x_t - \frac{1}{\beta} \nabla f(x_t))$ where Π_{Ω} is the projection operator. Then

$$\|x_{t+1} - x^*\|^2 \leq \exp\left(-t \frac{\alpha}{\beta}\right) \|x_1 - x^*\|^2$$

As in [Theorem 3.5](#), we will require the use of the following Lemma in order to prove [Theorem 3.7](#).

Lemma 3.8. Assume f as in [Theorem 3.5](#). Then $\forall x, y \in \Omega$, define $x^+ \in \Omega$ as $x^+ = \Pi_{\Omega}(x - \frac{1}{\beta} \nabla f(x))$ and the function $g: \Omega \rightarrow \mathbb{R}$ as $g(x) = \beta(x - x^+)$. Then

$$f(x^+) - f(y) \leq g(x)^{\top}(x - y) - \frac{1}{2\beta} \|g(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2$$

Proof of [Lemma 3.8](#). The following is given by the Projection Lemma, for all x, x^+, y defined as in [Theorem 3.7](#).

$$\nabla f(x)^{\top}(x^+ - y) \leq g(x)^{\top}(x^+ - y)$$

Therefore, following the form of the proof of [Lemma 3.6](#),

$$\begin{aligned} f(x^+) - f(x) + f(x) - f(y) &\leq \nabla f(x)^{\top}(x^+ - y) + \frac{1}{2\beta} \|\nabla g(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2 \\ &\leq \nabla g(x)^{\top}(x^+ - y) + \frac{1}{2\beta} \|\nabla g(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2 \\ &= \nabla g(x)^{\top}(x - y) - \frac{1}{2\beta} \|\nabla g(x)\|^2 - \frac{\alpha}{2} \|x - y\|^2 \end{aligned}$$

■

The proof of [Theorem 3.7](#) is exactly as in [Theorem 3.5](#) after substituting the appropriate projected gradient descent update in place of the standard gradient descent update, with [Lemma 3.8](#) used in place of [Lemma 3.6](#).

4 Lecture 4: Some applications of gradient methods

This lecture was a sequence of code examples that you can find here:

Lecture 4

(opens in your browser)

5 Lecture 5: Conditional Gradient (Frank-Wolfe)

In this lecture we discuss the conditional gradient method, also known as the Frank-Wolfe (FW) algorithm [FW56]. The motivation for this approach is that the projection step in projected gradient descent can be computationally inefficient in certain scenarios.

5.1 The algorithm

Conditional gradient side steps the projection step using a clever idea.

We start from some point $x_0 \in \Omega$. Then, for time steps $t = 1$ to T , where T is our final time step, we set

$$x_{t+1} = x_t + \eta_t(\bar{x}_t - x_t)$$

where

$$\bar{x}_t = \arg \min_{x \in \Omega} f(x_t) + \nabla f(x_t)^\top (x - x_t).$$

This expression simplifies to:

$$\bar{x}_t = \arg \min_{x \in \Omega} \nabla f(x_t)^\top x$$

Note that we need step size $\eta_t \in [0, 1]$ to guarantee $x_{t+1} \in \Omega$.

So, rather than taking a gradient step and projecting onto the constraint set. We optimize a liner function (defined by the gradient) inside the constraint set.

5.2 Conditional gradient convergence analysis

As it turns out, conditional gradient enjoys a convergence gurantee similar to the one we saw for projected gradient descent.

Theorem 5.1 (Convergence Analysis). *Assume we have a function $f: \Omega \rightarrow \mathbb{R}$ that is convex, β -smooth and attains its global minimum at a point $x^* \in \Omega$. Then, Frank-Wolfe achieves*

$$f(x_t) - f(x^*) \leq \frac{2\beta D^2}{t+2}$$

with step size

$$\eta_t = \frac{2}{t+2}.$$

Here, D is the diameter of Ω , defined as $D = \max_{x, y \in \Omega} \|x - y\|$.

Note that we can trade our assumption of the existence of x^* for a dependence on L , the Lipschitz constant, in our bound.

Proof of Theorem 5.1. By smoothness and convexity, we have

$$f(y) \leq f(x) + \nabla f(x)^\top (x - x_t) + \frac{\beta}{2} \|x - y\|^2$$

Letting $y = x_{t+1}$ and $x = x_t$, combined with the progress rule of conditional gradient descent, the above equation yields:

$$f(x_{t+1}) \leq f(x_t) + \eta_t \nabla f(x_t)^\top (\bar{x}_t - x_t) + \frac{\eta_t^2 \beta}{2} \|\bar{x}_t - x_t\|^2$$

We now recall the definition of D from Theorem 5.1 and observe that $\|\bar{x}_t - x_t\|^2 \leq D^2$. Thus, we rewrite the inequality:

$$f(x_{t+1}) \leq f(x_t) + \eta_t \nabla f(x_t)^\top (x_t^* - x_t) + \frac{\eta_t^2 \beta D^2}{2}$$

Because of convexity, we also have that

$$\nabla f(x_t)^\top (x_t^* - x_t) \leq f(x_t^*) - f(x_t)$$

Thus,

$$f(x_{t+1}) - f(x_t^*) \leq (1 - \eta_t)(f(x_t) - f(x_t^*)) + \frac{\eta_t^2 \beta D^2}{2} \quad (23)$$

We use induction in order to prove $f(x_t) - f(x_t^*) \leq \frac{2\beta D^2}{t+2}$ based on Equation 23 above.

First step: Base Case $t = 0$

Since $f(x_{t+1}) - f(x_t^*) \leq (1 - \eta_t)(f(x_t) - f(x_t^*)) + \frac{\eta_t^2 \beta D^2}{2}$, when $t=0$, $\eta_t = \frac{2}{0+2} = 1$, then

$$\begin{aligned} f(x_1) - f(x_t^*) &\leq (1 - \eta_t)(f(x_t) - f(x_t^*)) + \frac{\beta}{2} \|x_1 - x_t^*\|^2 \\ &= (1 - 1)(f(x_t) - f(x_t^*)) + \frac{\beta}{2} \|x_1 - x_t^*\|^2 \\ &\leq \frac{\beta D^2}{2} \\ &\leq \frac{2\beta D^2}{3} \end{aligned}$$

Thus, the induction hypothesis holds for our base case.

Proceeding by induction, we assume that $f(x_t) - f(x_t^*) \leq \frac{2\beta D^2}{t+2}$ holds for all integers up to t and we show the claim for $t + 1$.

By Equation 23,

$$\begin{aligned}
f(x_{t+1}) - f(x^*) &\leq \left(1 - \frac{2}{t+2}\right) (f(x_t) - f(x^*)) + \frac{4}{2(t+2)} \beta D^2 \\
&\leq \left(1 - \frac{2}{t+2}\right) \frac{2\beta D^2}{t+2} + \frac{4}{2(t+2)} \beta D^2 \\
&= \beta D^2 \left(\frac{2t}{(t+2)^2} + \frac{2}{(t+2)^2} \right) \\
&= 2\beta D^2 \cdot \frac{t+1}{(t+2)^2} \\
&= 2\beta D^2 \cdot \frac{t+1}{t+2} \cdot \frac{1}{t+2} \\
&\leq 2\beta D^2 \cdot \frac{t+2}{t+3} \cdot \frac{1}{t+2} \\
&= 2\beta D^2 \frac{1}{t+3}
\end{aligned}$$

Thus, the inequality also holds for the $t + 1$ case. ■

5.3 Application to nuclear norm optimization problems

The code for the following examples can be found [here](#).

5.3.1 Nuclear norm projection

The *nuclear norm* (sometimes called *Schatten 1-norm* or *trace norm*) of a matrix A , denoted $\|A\|_*$, is defined as the sum of its singular values

$$\|A\|_* = \sum_i \sigma_i(A).$$

The norm can be computed from the singular value decomposition of A . We denote the unit ball of the nuclear norm by

$$B_*^{m \times n} = \{A \in \mathbb{R}^{m \times n} \mid \|A\|_* \leq 1\}.$$

How can we project a matrix A onto B_* ? Formally, we want to solve

$$\min_{X \in B_*} \|A - X\|_F^2$$

Due to the rotational invariance of the Frobenius norm, the solution is obtained by projecting the singular values onto the unit simplex. This operation corresponds to shifting all singular values by the same parameter θ and clipping values at 0 so that the sum of the shifted and clipped values is equal to 1. This algorithm can be found in [DSSSC08].

5.3.2 Low-rank matrix completion

Suppose we have a partially observable matrix Y , of which the missing entries are filled with 0 and we would like to find its completion form projected on a nuclear norm ball. Formally we have the objective function

$$\min_{X \in B_*} \frac{1}{2} \|Y - P_O(X)\|_F^2$$

where P_O is a linear projection onto a subset of coordinates of X specified by O . In this example $P_O(X)$ will generate a matrix with corresponding observable entries as in Y while other entries being 0. We can have $P_O(X) = X \odot O$ where O is a matrix with binary entries. Calculate the gradient of this function we will have

$$\nabla f(X) = Y - X \odot O$$

We can use projected gradient descent to solve this problem but it is more efficient to use Frank-Wolfe algorithm. We need to solve the linear optimization oracle

$$\bar{X}_t \in \operatorname{argmin}_{X \in B_*} \nabla f(X_t)^\top X$$

To simplify this problem, we need a simple fact that follows from the singular value decomposition.

Fact 5.2. *The unit ball of the nuclear norm is the convex hull of rank-1 matrices*

$$\operatorname{conv}\{uv^\top \mid \|u\| = \|v\| = 1, u \in \mathbb{R}^m, v \in \mathbb{R}^n\} = \{X \in \mathbb{R}^{m \times n} \mid \|X\|_* = 1\}.$$

From this fact it follows that the minimum of $\nabla f(X_t)^\top X$ is attained at a rank-1 matrix uv^\top for unit vectors u and v . Equivalently, we can maximize $-\nabla f(X_t)^\top uv^\top$ over all unit vectors u and v . Put $Z = -\nabla f(X_T)$ and note that

$$Z^\top uv^\top = \operatorname{tr}(Z^\top uv^\top) = \operatorname{tr}(u^\top Zv) = u^\top Zv.$$

Another way to see this is to note that the dual norm of a nuclear norm is operator norm,

$$\|Z\| = \max_{\|X\|_* \leq 1} \langle Z, X \rangle.$$

Either way, we see that to run Frank-Wolfe over the nuclear norm ball we only need a way to compute the top left and singular vectors of a matrix. One way of doing this is using the classical power method:

- Pick a random unit vector x_1 and let $y_1 = A^\top x / \|A^\top x\|$.
- From $k = 1$ to $k = T - 1$:
 - Put $x_{k+1} = \frac{Ay_k}{\|Ay_k\|}$
 - Put $y_{k+1} = \frac{A^\top x_{k+1}}{\|A^\top x_{k+1}\|}$
- Return x_T and y_T as approximate top left and right singular vectors.

6 List of contributors

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Lecture2

Lecture3

Lecture5 Victoria Cheng, Kun Qian, Zeshi Zheng

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