

Gradient and Stochastic Gradient Descent

David S. Rosenberg

New York University

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Gradient Descent

Unconstrained Optimization

Setting

Objective function $f : \mathbf{R}^d \rightarrow \mathbf{R}$ is *differentiable*.

Want to find

$$x^* = \arg \min_{x \in \mathbf{R}^d} f(x)$$

The Gradient

- Let $f : \mathbf{R}^d \rightarrow \mathbf{R}$ be differentiable at $x_0 \in \mathbf{R}^d$.
- The **gradient** of f at the point x_0 , denoted $\nabla_x f(x_0)$, is the direction to move in for the **fastest increase** in $f(x)$, when starting from x_0 .

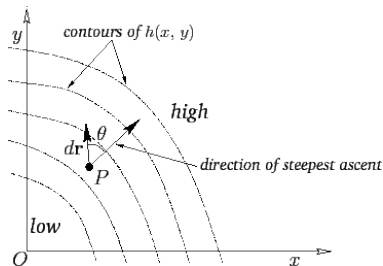


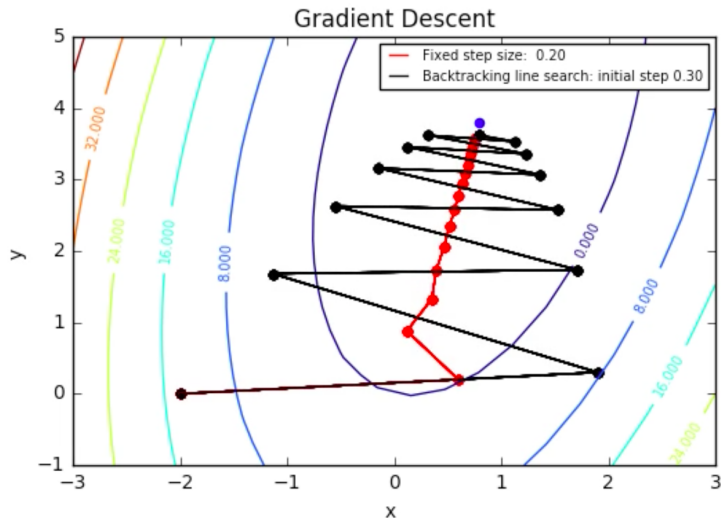
Figure A.111 from Newtonian Dynamics, by Richard Fitzpatrick.

Gradient Descent

Gradient Descent

- Initialize $x = 0$
- repeat
 - $x \leftarrow x - \underbrace{\eta}_{\text{step size}} \nabla f(x)$
- until stopping criterion satisfied

Gradient Descent Path



Gradient Descent: Step Size

- A fixed step size will work, eventually, as long as it's small enough (roughly - details to come)
 - Too fast, may diverge
 - In practice, try several fixed step sizes
- Intuition on when to take big steps and when to take small steps?
 - Demo.

Convergence Theorem for Fixed Step Size

Theorem

Suppose $f : \mathbf{R}^d \rightarrow \mathbf{R}$ is convex and differentiable, and ∇f is **Lipschitz continuous** with constant $L > 0$, i.e.

$$\|\nabla f(x) - \nabla f(x')\| \leq L\|x - x'\|$$

for for any $x, x' \in \mathbf{R}^d$. Then gradient descent with fixed step size $\eta \leq 1/L$ **converges**. In particular,

$$f(x^{(k)}) - f(x^*) \leq \frac{\|x^{(0)} - x^*\|^2}{2\eta k}.$$

Step Size: Practical Note

- Although a $1/L$ step-size guarantees convergence,
 - it may be **much slower** than necessary.
- May be worth trying larger step sizes as well.
- But math tells us, no need for anything smaller.

Gradient Descent: When to Stop?

- Wait until $\|\nabla f(x)\|_2 \leq \varepsilon$, for some ε of your choosing.
 - (Recall $\nabla f(x) = 0$ at minimum.)
- For learning setting,
 - evaluate performance on validation data as you go
 - stop when not improving, or getting worse

Gradient Descent for Empirical Risk (And Other Averages)

Linear Least Squares Regression

Setup

- Input space $\mathcal{X} = \mathbf{R}^d$
 - Output space $\mathcal{Y} = \mathbf{R}$
 - Action space $\mathcal{Y} = \mathbf{R}$
 - Loss: $\ell(\hat{y}, y) = (y - \hat{y})^2$
 - **Hypothesis space:** $\mathcal{F} = \{f : \mathbf{R}^d \rightarrow \mathbf{R} \mid f(x) = w^T x, w \in \mathbf{R}^d\}$
-
- Given data set $\mathcal{D}_n = \{(x_1, y_1), \dots, (x_n, y_n)\}$,
 - Let's find the ERM $\hat{f} \in \mathcal{F}$.

Linear Least Squares Regression

Objective Function: Empirical Risk

The function we want to minimize is the empirical risk:

$$\hat{R}_n(w) = \frac{1}{n} \sum_{i=1}^n (w^T x_i - y_i)^2,$$

where $w \in \mathbf{R}^d$ parameterizes the hypothesis space \mathcal{F} .

- Now let's think more generally...

Gradient Descent for Empirical Risk and Averages

- Suppose we have a hypothesis space of functions $\mathcal{F} = \{f_w : \mathcal{X} \rightarrow \mathcal{A} \mid w \in \mathbf{R}^d\}$
 - Parameterized by $w \in \mathbf{R}^d$.
- ERM is to find w minimizing

$$\hat{R}_n(w) = \frac{1}{n} \sum_{i=1}^n \ell(f_w(x_i), y_i)$$

- Suppose $\ell(f_w(x_i), y_i)$ is differentiable as a function of w .
- Then we can do gradient descent on $\hat{R}_n(w)$...

Gradient Descent: How does it scale with n ?

- At every iteration, we compute the gradient at current w :

$$\nabla \hat{R}_n(w) = \frac{1}{n} \sum_{i=1}^n \nabla_w \ell(f_w(x_i), y_i)$$

- We have to touch all n training points to take a single step. [$O(n)$]
- Will this scale to “big data”?
- Can we make progress without looking at all the data?

“Noisy” Gradient Descent

- We know gradient descent works.
- But the gradient may be slow to compute.
- What if we just use an estimate of the gradient?
- Turns out that can work fine.
- **Intuition:**
 - Gradient descent is an iterative procedure anyway.
 - At every step, we have a chance to recover from previous missteps.

Minibatch Gradient

- The **full gradient** is

$$\nabla \hat{R}_n(w) = \frac{1}{n} \sum_{i=1}^n \nabla_w \ell(f_w(x_i), y_i)$$

- It's an average over the **full batch** of data $\mathcal{D}_n = \{(x_1, y_1), \dots, (x_n, y_n)\}$.
- Let's take a subsample of size N :

$$(x_{m_1}, y_{m_1}), \dots, (x_{m_N}, y_{m_N})$$

- The **minibatch gradient** is

$$\nabla \hat{R}_N(w) = \frac{1}{N} \sum_{i=1}^N \nabla_w \ell(f_w(x_{m_i}), y_{m_i})$$

- What can we say about the minibatch gradient?

- What's the expected value of the **minibatch gradient**?

$$\begin{aligned}\mathbb{E} \left[\nabla \hat{R}_N(w) \right] &= \frac{1}{N} \sum_{i=1}^N \mathbb{E} [\nabla_w \ell(f_w(x_{m_i}), y_{m_i})] \\ &= \mathbb{E} [\nabla_w \ell(f_w(x_{m_1}), y_{m_1})] \\ &= \sum_{i=1}^n \mathbb{P}(m_1 = i) \nabla_w \ell(f_w(x_i), y_i) \\ &= \frac{1}{n} \sum_{i=1}^n \nabla_w \ell(f_w(x_{m_i}), y_{m_i}) \\ &= \nabla \hat{R}_n(w)\end{aligned}$$

Minibatch Gradient Properties

- Minibatch gradient is an **unbiased estimator** for the [full] batch gradient:

$$\mathbb{E} \left[\nabla \hat{R}_N(w) \right] = \nabla \hat{R}_n(w)$$

- The bigger the minibatch, the better the estimate.

Minibatch Gradient – In Practice

- Tradeoffs of minibatch size:
 - Bigger $N \implies$ Better estimate of gradient, but slower (more data to touch)
 - Smaller $N \implies$ Worse estimate of gradient, but can be quite fast
- Even $N = 1$ works, it's called **stochastic gradient descent** (SGD).

Terminology Review

- **Gradient descent** or “batch” gradient descent
 - Use full data set of size n to determine step direction
- **Minibatch gradient descent**
 - Use a random subset of size N to determine step direction
 - Yoshua Bengio says¹:
 - N is typically between 1 and few hundred
 - $N = 32$ is a good default value
 - With $N \geq 10$ we get computational speedup (per datum touched)
- **Stochastic gradient descent**
 - Minibatch with $m = 1$.
 - Use a single randomly chosen point to determine step direction.

¹See Yoshua Bengio’s “Practical recommendations for gradient-based training of deep architectures”
<http://arxiv.org/abs/1206.5533>.

Minibatch Gradient Descent

Minibatch Gradient Descent (minibatch size N)

- initialize $w = 0$
- repeat
 - randomly choose N points $\{(x_i, y_i)\}_{i=1}^N \subset \mathcal{D}_n$
 - $w \leftarrow w - \eta \left[\frac{1}{N} \sum_{i=1}^N \nabla_w \ell(f_w(x_i), y_i) \right]$

Stochastic Gradient Descent (SGD)

Stochastic Gradient Descent

- initialize $w = 0$
- repeat
 - randomly choose training point $(x_i, y_i) \in \mathcal{D}_n$
 - $w \leftarrow w - \eta \underbrace{\nabla_w \ell(f_w(x_i), y_i)}_{\text{Grad(Loss on i'th example)}}$

Step Size

- For SGD, fixed step size can work well in practice, but no theorem.
- For convergence guarantee, use decreasing step sizes (dampens noise in step direction).
- Let η_t be the step size at the t 'th step.

Robbins-Monro Conditions

Many classical convergence results depend on the following two conditions:

$$\sum_{t=1}^{\infty} \eta_t^2 < \infty \quad \sum_{t=1}^{\infty} \eta_t = \infty$$

- As fast as $\eta_t = O\left(\frac{1}{t}\right)$ would satisfy this... but should be faster than $O\left(\frac{1}{\sqrt{t}}\right)$.
- A useful reference for practical techniques: Leon Bottou's "Tricks":
<http://research.microsoft.com/pubs/192769/tricks-2012.pdf>