
OPT-AMSGrad: An Optimistic Acceleration of AMSGrad for Nonconvex Optimization

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Abstract

1 In this paper, we propose a new variant of AMSGrad [30], a popular adaptive gra-
2 dient based optimization algorithm widely used for training deep neural networks.
3 Our algorithm adds prior knowledge about the sequence of consecutive mini-batch
4 gradients and leverages its underlying structure making the gradients sequentially
5 predictable. By exploiting the predictability and ideas from Optimistic Online
6 Learning, the proposed algorithm can accelerate the convergence and increase
7 sample efficiency. After establishing a tighter upper bound under some convexity
8 conditions on the regret, we offer a complimentary view of our algorithm which
9 generalizes the offline and stochastic version of nonconvex optimization. In the
10 nonconvex case, we establish a non-asymptotic convergence bound independently
11 of the initialization of the method. We illustrate the practical speedup on several
12 deep learning models through numerical experiments.

13 1 Introduction

14 Deep learning models have been successful in several applications, from robotics (e.g. [21]), com-
15 puter vision (e.g. [18, 15]), reinforcement learning (e.g. [25]) and natural language processing (e.g.
16 [16]). With the sheer size of modern datasets and the dimension of neural networks, speeding up
17 training is of utmost importance. To do so, several algorithms have been proposed in recent years,
18 such as AMSGRAD [30], ADAM [19], RMSPROP [34], ADADELTA [40], and NADAM [10].

19 All the prevalent algorithms for training deep networks mentioned above combine two ideas: the
20 idea of adaptivity from ADAGRAD [11, 23] and the idea of momentum from NESTEROV’S METHOD
21 [27] or HEAVY BALL method [28]. ADAGRAD is an online learning algorithm that works well
22 compared to the standard online gradient descent when the gradient is sparse. Its update has a
23 notable feature: it leverages an anisotropic learning rate depending on the magnitude of gradient in
24 each dimension which helps in exploiting the geometry of the data. On the other hand, NESTEROV’S
25 METHOD or HEAVY BALL Method [28] is an accelerated optimization algorithm which update not
26 only depends on the current iterate and current gradient but also depends on the past gradients (i.e.
27 momentum). State-of-the-art algorithms like AMSGRAD [30] and ADAM [19] leverage these ideas
28 to accelerate the training of nonconvex objective functions such as deep neural networks losses.

29 In this paper, we propose an algorithm that goes further than the hybrid of the adaptivity and mo-
30 mentum approach. Our algorithm is inspired by OPTIMISTIC ONLINE LEARNING [7, 29, 33, 1, 24],
31 which assumes that, in each round of online learning, a *predictable process* of the gradient of the
32 loss function is available. Then an action is played exploiting these predictors. By capitalizing on
33 this (possibly) arbitrary process, algorithms in OPTIMISTIC ONLINE LEARNING enjoy smaller re-
34 gret than the ones without gradient predictions. We combine the OPTIMISTIC ONLINE LEARNING
35 idea with the adaptivity and the momentum ideas to design a new algorithm — OPT-AMSGRAD.

36 A single work along that direction stands out. Daskalakis et al. [8] develop OPTIMISTIC-ADAM
37 leveraging optimistic online mirror descent [29]. Yet, OPTIMISTIC-ADAM is specifically designed

to optimize two-player games, e.g. GANs [15] which is in particular a two-player zero-sum game. There have been some related works in OPTIMISTIC ONLINE LEARNING [7, 29, 33] showing that if both players use an OPTIMISTIC type of update, then accelerating the convergence to the equilibrium of the game is possible. Daskalakis et al. [8] build on these related works and show that OPTIMISTIC-MIRROR-DESCENT can avoid the cycle behavior in a bilinear zero-sum game accelerating the convergence. In contrast, in this paper, the proposed algorithm is designed to accelerate nonconvex optimization (e.g. empirical risk minimization). To the best of our knowledge, this is the first work exploring towards this direction and bridging the unfilled *theoretical* gap at the crossroads of online learning and stochastic optimization. The contributions of this paper are as follows:

- We derive an optimistic variant of AMSGRAD borrowing techniques from online learning procedures. Our method relies on (I) the addition of *prior knowledge* in the sequence of the model parameter estimations alleviating a predictable process able to provide guesses of gradients through the iterations and (II) the construction of a *double update* algorithm done sequentially. We interpret this two-projection step as the learning of the global parameter and of an underlying scheme which makes the gradients sequentially predictable.
- We focus on the *theoretical* justifications of our method by establishing novel *non-asymptotic* and *global* convergence rates in both convex and nonconvex cases. Based on *convex regret minimization* and *nonconvex stochastic optimization* views, we prove, respectively, that our algorithm suffers regret of $\mathcal{O}(\sqrt{\sum_{t=1}^T \|g_t - m_t\|_{\psi_{t-1}}^2})$ and achieves a convergence rate $\mathcal{O}(\sqrt{d/T} + d/T)$, where g_t is the gradient and m_t is its prediction.

The proposed algorithm not only adapts to the informative dimensions, exhibits momentum, but also exploits a good guess of the next gradient to facilitate acceleration. Besides the global analysis of OPT-AMSGRAD, we conduct experiments and show that the proposed algorithm not only accelerates the training procedure, but also leads to better empirical generalization performance.

Section 2 is devoted to introductory notions on online learning for regret minimization and adaptive learning methods for nonconvex stochastic optimization. We introduce in Section 3 our new algorithm, namely OPT-AMSGRAD and provide a comprehensive global analysis in both *convex/online* and *nonconvex/offline* settings in Section 4. We illustrate the benefits of our method on several finite-sum nonconvex optimization problems in Section 5. The supplementary material of this paper is devoted to the proofs of our theoretical results.

Notations: We follow the notations of adaptive optimization [19, 30]. For any $u, v \in \mathbb{R}^d$, u/v represents the element-wise division, u^2 the element-wise square, \sqrt{u} the element-wise square-root. We denote $g_{1:T}[i]$ as the sum of the i_{th} element of $g_1, \dots, g_T \in \mathbb{R}^d$ and $\|\cdot\|$ as the Euclidean norm.

2 Preliminaries

Optimistic Online learning. The standard setup of ONLINE LEARNING is that, in each round t , an online learner selects an action $w_t \in \Theta \subseteq \mathbb{R}^d$, observes $\ell_t(\cdot)$ and suffers the associated loss $\ell_t(w_t)$ after the action is committed. The goal of the learner is to minimize the regret,

$$\mathcal{R}_T(\{w_t\}) := \sum_{t=1}^T \ell_t(w_t) - \sum_{t=1}^T \ell_t(w^*),$$

which is the cumulative loss of the learner minus the cumulative loss of some benchmark $w^* \in \Theta$. The idea of OPTIMISTIC ONLINE LEARNING (e.g. [7, 29, 33, 1]) is as follows. In each round t , the learner exploits a guess $m_t(\cdot)$ of the gradient $\nabla \ell_t(\cdot)$ to choose an action w_t ¹. Consider the FOLLOW-THE-REGULARIZED-LEADER (FTRL, [17]) online learning algorithm which update reads

$$w_t = \arg \min_{w \in \Theta} \langle w, L_{t-1} \rangle + \frac{1}{\eta} \mathbf{R}(w),$$

where η is a parameter, $\mathbf{R}(\cdot)$ is a 1-strongly convex function with respect to a given norm on the constraint set Θ , and $L_{t-1} := \sum_{s=1}^{t-1} g_s$ is the cumulative sum of gradient vectors of the loss functions

¹Imagine that if the learner would have known $\nabla \ell_t(\cdot)$ (i.e., exact guess) before committing its action, then it would exploit the knowledge to determine its action and consequently minimize the regret.

up to round $t - 1$. It has been shown that FTRL has regret at most $\mathcal{O}(\sqrt{\sum_{t=1}^T \|g_t\|_*^2})$. The update of its optimistic variant, noted OPTIMISTIC-FTRL and developed in [33] reads

$$w_t = \arg \min_{w \in \Theta} \langle w, L_{t-1} + m_t \rangle + \frac{1}{\eta} \mathbf{R}(w), \quad (1)$$

where $\{m_t\}_{t>0}$ is a predictable process incorporating (possibly arbitrarily) knowledge about the sequence of gradients $\{g_t := \nabla \ell_t(w_t)\}_{t>0}$. Under the assumption that loss functions are convex, it has been shown in [33] that the regret of OPTIMISTIC-FTRL is at most $\mathcal{O}(\sqrt{\sum_{t=1}^T \|g_t - m_t\|_*^2})$.

Remark: Note that the usual worst-case bound is preserved even when the predictors $\{m_t\}_{t>0}$ do not predict well the gradients. Indeed, if we take the example of OPTIMISTIC-FTRL, the bound reads $\sqrt{\sum_{t=1}^T \|g_t - m_t\|_*^2} \leq 2 \max_{w \in \Theta} \|\nabla \ell_t(w)\| \sqrt{T}$ which is equal to the usual bound up to a factor 2 [29], under certain boundedness assumptions on Θ assumed below. Yet, when the predictors $\{m_t\}_{t>0}$ are well designed, the regret will be lower. We will have a similar argument when comparing OPT-AMSGRAD and AMSGRAD regret bounds in Section 4.1.

We emphasize, in Section 3, the importance of leveraging a good guess m_t for updating w_t in order to get a fast convergence rate (or equivalently, small regret) and introduce in Section 5 a simple predictable process $\{m_t\}_{t>0}$ leading to empirical acceleration on various applications.

Adaptive optimization methods. Adaptive optimization has been popular in various deep learning applications due to their superior empirical performance. ADAM [19], a popular adaptive algorithm, combines momentum [28] and anisotropic learning rate of ADAGRAD [11]. More specifically, the learning rate of ADAGRAD at time t for dimension j is proportional to the inverse of $\sqrt{\sum_{s=1}^t g_s[j]^2}$, where $g_s[j]$ is the j -th element of the gradient vector g_s at time s .

This adaptive learning rate helps accelerating the convergence when the gradient vector is sparse [11] but, when applying ADAGRAD to train deep neural networks, it is observed that the learning rate might decay too fast [19]. Therefore, Kingma and Ba [19] propose ADAM that uses a moving average of the gradients divided by the square root of the second moment of the moving average (element-wise multiplication), for updating the model parameter w . A variant, called AMSGRAD and detailed in Algorithm 1, has been developed in [30] to fix ADAM failures. The difference between ADAM and AMSGRAD lies in Line 7 of Algorithm 1. The AMSGRAD algorithm [30] applies the max operation on the second moment to guarantee a non-increasing learning rate $\eta_t/\sqrt{\hat{v}_t}$, which helps for the convergence (i.e. average regret $\mathcal{R}_T/T \rightarrow 0$).

Algorithm 1 AMSGRAD [30]

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1: Required: parameter  $\beta_1, \beta_2$ , and  $\eta_t$ .
2: Init:  $w_1 \in \Theta \subseteq \mathbb{R}^d$  and  $v_0 = \epsilon \mathbf{1} \in \mathbb{R}^d$ .
3: for  $t = 1$  to  $T$  do
4:   Get mini-batch stochastic gradient  $g_t$  at  $w_t$ .
5:    $\theta_t = \beta_1 \theta_{t-1} + (1 - \beta_1) g_t$ .
6:    $v_t = \beta_2 v_{t-1} + (1 - \beta_2) g_t^2$ .
7:    $\hat{v}_t = \max(\hat{v}_{t-1}, v_t)$ .
8:    $w_{t+1} = w_t - \eta_t \frac{\theta_t}{\sqrt{\hat{v}_t}}$ . (element-wise division)
9: end for
```

3 OPT-AMSGRAD Algorithm

We formulate in this section the proposed optimistic acceleration of AMSGrad, namely OPT-AMSGRAD, and detailed in Algorithm 2. It combines the idea of adaptive optimization with optimistic learning. At each iteration, the learner computes a gradient vector $g_t := \nabla \ell_t(w_t)$ at w_t (line 4), then it maintains an exponential moving average of $\theta_t \in \mathbb{R}^d$ (line 5) and $v_t \in \mathbb{R}^d$ (line 6), which is followed by the max operation to get $\hat{v}_t \in \mathbb{R}^d$ (line 7). The learner first updates an auxiliary variable $\tilde{w}_{t+1} \in \Theta$ (line 8) and then computes the next model parameter w_{t+1} (line 9). Observe that the proposed algorithm does not reduce to AMSGRAD when $m_t = 0$, contrary to the optimistic variant of FTRL. Furthermore, combining line 8 and line 9 yields the following single update $w_{t+1} = \tilde{w}_t - \eta_t(\theta_t + h_{t+1})/\sqrt{\hat{v}_t}$.

Compared to AMSGRAD, the algorithm is characterized by a *two-level* update that interlinks some *auxiliary state* \tilde{w}_t and the model parameter state, w_t , similarly to the OPTIMISTIC MIRROR DESCENT algorithm developed in [29]. It leverages the auxiliary variable (hidden model) to update and commit w_{t+1} , which exploits the guess m_{t+1} , see Figure 1. In the following analysis, we show that the interleaving actually leads to some cancellation in the regret bound. Such two-levels method

where the guess m_t is equal to the last known gradient g_{t-1} has been exhibited recently in [7]. The gradient prediction process plays an important role as discussed in Section 5. The proposed OPT-AMSGRAD inherits three properties: (i) Adaptive learning rate of each dimension as ADAGRAD [11] (line 6, line 8 and line 9). (ii) Exponential moving average of the past gradients as NESTEROV'S METHOD [27] and the HEAVY-BALL method [28] (line 5). (iii) Optimistic update that exploits *prior knowledge* of the next gradient vector as in optimistic online learning algorithms [7, 29, 33] (line 9). The first property helps for acceleration when the gradient has a sparse structure. The second one is from the long-established idea of momentum which can also help for acceleration. The last one can lead to an acceleration when the prediction of the next gradient is good as mentioned above when introducing the regret bound for the OPTIMISTIC-FTRL algorithm. This property will be elaborated whilst establishing the theoretical analysis of OPT-AMSGRAD.

Algorithm 2 OPT-AMSGRAD

1: **Required:** parameter $\beta_1, \beta_2, \epsilon$, and η_t .
2: **Init:** $w_1 = w_{-1/2} \in \Theta \subseteq \mathbb{R}^d$ and $v_0 = \epsilon \mathbf{1} \in \mathbb{R}^d$.
3: **for** $t = 1$ to T **do**
4: Get mini-batch stochastic gradient g_t at w_t .
5: $\theta_t = \beta_1 \theta_{t-1} + (1 - \beta_1) g_t$.
6: $v_t = \beta_2 v_{t-1} + (1 - \beta_2) g_t^2$.
7: $\hat{v}_t = \max(\hat{v}_{t-1}, v_t)$.
8: $\tilde{w}_{t+1} = \tilde{w}_t - \eta_t \frac{\theta_t}{\sqrt{\hat{v}_t}}$.
9: $w_{t+1} = \tilde{w}_{t+1} - \eta_t \frac{h_{t+1}}{\sqrt{\hat{v}_t}}$,
 where $h_{t+1} := \beta_1 \theta_{t-1} + (1 - \beta_1) m_{t+1}$ with
 m_{t+1} the guess of g_{t+1} .
10: **end for**

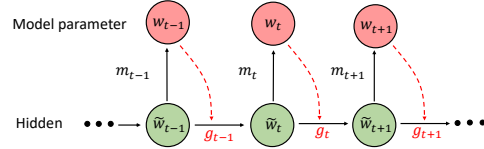


Figure 1: OPT-AMSGRAD Underlying Structure.

4 Global Convergence Analysis of OPT-AMSGRAD

More notations. We denote the Mahalanobis norm $\|\cdot\|_H := \sqrt{\langle \cdot, H \cdot \rangle}$ for some positive semidefinite (PSD) matrix H . We let $\psi_t(x) := \langle x, \text{diag}\{\hat{v}_t\}^{1/2} x \rangle$ for a PSD matrix $H_t^{1/2} := \text{diag}\{\hat{v}_t\}^{1/2}$, where $\text{diag}\{\hat{v}_t\}$ represents the diagonal matrix which i_{th} diagonal element is $\hat{v}_t[i]$ defined in Algorithm 2. We define its corresponding Mahalanobis norm $\|\cdot\|_{\psi_t} := \sqrt{\langle \cdot, \text{diag}\{\hat{v}_t\}^{1/2} \cdot \rangle}$, where we abuse the notation ψ_t to represent the PSD matrix $H_t^{1/2} := \text{diag}\{\hat{v}_t\}^{1/2}$. Note that $\psi_t(\cdot)$ is 1-strongly convex with respect to the norm $\|\cdot\|_{\psi_t}$. A consequence of 1-strongly convexity of $\psi_t(\cdot)$ is that $B_{\psi_t}(u, v) \geq \frac{1}{2} \|u - v\|_{\psi_t}^2$, where the Bregman divergence $B_{\psi_t}(u, v)$ is defined as $B_{\psi_t}(u, v) := \psi_t(u) - \psi_t(v) - \langle \psi_t(v), u - v \rangle$ with $\psi_t(\cdot)$ as the distance generating function. We also define the corresponding dual norm $\|\cdot\|_{\psi_t^*} := \sqrt{\langle \cdot, \text{diag}\{\hat{v}_t\}^{-1/2} \cdot \rangle}$.

4.1 Convex Regret Analysis

In this section, we assume convexity of $\{\ell_t\}_{t>0}$ and that Θ has a bounded diameter D_∞ , which is a standard assumption for adaptive methods [30, 19] and is necessary in regret analysis.

Theorem 1. Suppose the learner incurs a sequence of convex loss functions $\{\ell_t(\cdot)\}$. Then, OPT-AMSGRAD (Algorithm 2) has regret

$$\mathcal{R}_T \leq \frac{B_{\psi_1}(w^*, \tilde{w}_1)}{\eta_1} + \sum_{t=1}^T \frac{\eta_t}{2} \|g_t - \tilde{m}_t\|_{\psi_{t-1}^*}^2 + \frac{D_\infty^2}{\eta_{\min}} \sum_{i=1}^d \hat{v}_T^{1/2}[i] + D_\infty^2 \beta_1^2 \sum_{t=1}^T \|g_t - \theta_{t-1}\|_{\psi_{t-1}^*},$$

where $\tilde{m}_{t+1} = \beta_1 \theta_{t-1} + (1 - \beta_1) m_{t+1}$, $g_t := \nabla \ell_t(w_t)$, $\eta_{\min} := \min_t \eta_t$ and D_∞^2 is the diameter of the bounded set Θ . The result holds for any benchmark $w^* \in \Theta$ and any step size sequence $\{\eta_t\}_{t>0}$.

Corollary 1. Suppose $\beta_1 = 0$ and $\{v_t\}_{t>0}$ is a monotonically increasing sequence, then we obtain the following regret bound for any $w^* \in \Theta$ and sequence of stepsizes $\{\eta_t = \eta/\sqrt{t}\}_{t>0}$:

$$\mathcal{R}_T \leq \frac{B_{\psi_1}}{\eta_1} + \frac{\eta \sqrt{1 + \log T}}{\sqrt{1 - \beta_2}} \sum_{i=1}^d \|(g - m)_{1:T}[i]\|_2 + \frac{D_\infty^2}{\eta_{\min}} \sum_{i=1}^d \left[(1 - \beta_2) \sum_{s=1}^T \beta_2^{T-s} g_s^2[i] \right]^{1/2},$$

where $B_{\psi_1} := B_{\psi_1}(w^*, \tilde{w}_1)$, $g_t := \nabla \ell_t(w_t)$ and $\eta_{\min} := \min_t \eta_t$.

159 We can compare the bound of Corollary 1 with that of AMSGRAD [30] with $\eta_t = \eta/\sqrt{t}$:

$$\mathcal{R}_T \leq \frac{\eta\sqrt{1+\log T}}{\sqrt{1-\beta_2}} \sum_{i=1}^d \|g_{1:T}[i]\|_2 + \frac{\sqrt{T}}{2\eta} D_\infty^2 \sum_{i=1}^d \hat{v}_T[i]^2. \quad (2)$$

160 For convex regret minimization, Corollary 1 yields a regret of $\mathcal{O}(\sqrt{\sum_{t=1}^T \|g_t - m_t\|_{\psi_{t-1}^*}^2})$ with an
 161 access to an arbitrary predictable process $\{m_t\}_{t>0}$ of the mini-batch gradients. We notice from
 162 the second term in Corollary 1 compared to the first term in (2) that better predictors lead to lower
 163 regret. The construction of the predictions $\{m_t\}_{t>0}$ is thus of utmost importance for achieving
 164 optimal acceleration and can be learned through the iterations [29]. In Section 5, we derive a basic,
 165 yet effective, gradients prediction algorithm, see Algorithm 3, embedded in OPT-AMSGRAD.

166 4.2 Finite-Time Analysis in the Nonconvex Case

167 We discuss the offline and stochastic nonconvex optimization properties of our online framework.
 168 As stated in the Introduction, this paper is about solving optimization problems instead of solving
 169 zero-sum games. Classically, the optimization problem we are tackling reads:

$$\min_{w \in \Theta} f(w) := \mathbb{E}[f(w, \xi)] = n^{-1} \sum_{i=1}^n \mathbb{E}[f(w, \xi_i)], \quad (3)$$

170 for a fixed batch of n samples $\{\xi_i\}_{i=1}^n$. The objective function $f(\cdot)$ is (potentially) nonconvex and
 171 has Lipschitz gradients. Set the terminating number, $T \in \{0, \dots, T_M - 1\}$, as a discrete r.v. with:

$$P(T = \ell) = \frac{\eta_\ell}{\sum_{j=0}^{T_M-1} \eta_j}, \quad (4)$$

172 where T_M is the maximum number of iteration. The random termination number (4) is inspired by
 173 [14] and is widely used for nonconvex optimization. Assume the following:

174 **H1.** For any $t > 0$, the estimated parameter w_t stays within a ℓ_∞ -ball. There exists a constant
 175 $W > 0$ such that $\|w_t\|_\infty \leq W$ almost surely.

176 **H2.** The function f is L -smooth (has L -Lipschitz gradients) w.r.t. the parameter w . There exists
 177 some constant $L > 0$ such that for $(w, \vartheta) \in \Theta^2$, $f(w) - f(\vartheta) - \nabla f(\vartheta)^\top (w - \vartheta) \leq \frac{L}{2} \|w - \vartheta\|^2$.

178 We assume that the optimistic guess m_t at iteration t and the true gradient g_t are correlated:

179 **H3.** There exists a constant $a \in \mathbb{R}$ such that for any $t > 0$, $0 < \langle m_t | g_t \rangle \leq a \|g_t\|^2$, where $\langle | \rangle$ is
 180 the inner product notation.

181 We make a classical assumption in nonconvex optimization [14] on the magnitude of the gradient:

182 **H4.** There exists a constant $M > 0$ such that for any w and ξ , it holds $\|\nabla f(w, \xi)\| < M$.

183 We now derive important auxiliary Lemmas for our global analysis. The first one ensures bounded
 184 norms of quantities of interests (resulting from the bounded stochastic gradient assumption):

185 **Lemma 1.** Assume H4, then the quantities defined in Algorithm 2 satisfy for any $w \in \Theta$ and $t > 0$,
 186 $\|\nabla f(w_t)\| < M$, $\|\theta_t\| < M$ and $\|\hat{v}_t\| < M^2$.

187 We now formulate the main result of our paper yielding a finite-time upper bound of the subopti-
 188 mality condition $\mathbb{E}[\|\nabla f(w_T)\|^2]$ (set as the convergence criterion of interest, see [14]):

189 **Theorem 2.** Assume H1-H4, $\beta_1 < \beta_2 \in [0, 1)$ and a sequence of decreasing stepsizes $\{\eta_t\}_{t>0}$, then
 190 the following result holds:

$$\mathbb{E}[\|\nabla f(w_T)\|_2^2] \leq \tilde{C}_1 \sqrt{\frac{d}{T_M}} + \tilde{C}_2 \frac{1}{T_M},$$

191 where T is a random termination number distributed according (4). The constants are defined as:

$$\begin{aligned} \tilde{C}_1 &= \frac{M}{(1 - a\beta_1) + (\beta_1 + a)} \left[\frac{a(1 - \beta_1)^2}{1 - \beta_2} + 2L \frac{1}{1 - \beta_2} + \Delta f + \frac{4L\beta_1^2(1 + \beta_1^2)}{(1 - \beta_1)(1 - \beta_2)(1 - \gamma)} \right] \\ \tilde{C}_2 &= \frac{(a\beta_1^2 - 2a\beta_1 + \beta_1)M^2}{(1 - \beta_1)((1 - a\beta_1) + (\beta_1 + a))} \mathbb{E}[\|\hat{v}_0^{-1/2}\|] \quad \text{where} \quad \Delta f = f(\bar{w}_1) - f(\bar{w}_{T_M+1}). \end{aligned}$$

192 The bound for our OPT-AMSGrad method matches the complexity bound of $\mathcal{O}(\sqrt{d/T_M} + 1/T_M)$
 193 of [14] for SGD considering the dependence of T only, and of [41] for AMSGrad method.

194 4.3 Checking H1 for a Deep Neural Network

195 As boundedness assumption H1 is generally hard to verify, we now show, for illustrative purposes,
 196 that the weights of a fully connected feed forward neural network stay in a bounded set when being
 197 trained using our method. The activation function for this section will be sigmoid function and we
 198 use a ℓ_2 regularization. We consider a fully connected feed forward neural network with L layers
 199 modeled by the function $\text{MLN}(w, \xi) : \Theta^d \times \mathbb{R}^p \rightarrow \mathbb{R}$ defined as:

$$\text{MLN}(w, \xi) = \sigma \left(w^{(L)} \sigma \left(w^{(L-1)} \dots \sigma \left(w^{(1)} \xi \right) \right) \right), \quad (5)$$

where $w = [w^{(1)}, w^{(2)}, \dots, w^{(L)}]$ is the vector of parameters, $\xi \in \mathbb{R}^p$ is the input data and σ is the
 sigmoid activation function. We assume a p dimension input data and a scalar output for simplicity.
 In this setting, the stochastic objective function (3) reads

$$f(w, \xi) = \mathcal{L}(\text{MLN}(w, \xi), y) + \frac{\lambda}{2} \|w\|^2,$$

200 where $\mathcal{L}(\cdot, y)$ is the loss function (e.g., cross-entropy), y are the true labels and $\lambda > 0$ is the regular-
 201 ization parameter. We establish that assumption H1 is satisfied with a neural network as in (5):

202 **Lemma 2.** *Given the multilayer model (5), assume the boundedness of the input data and of the*
 203 *loss function, i.e., for any $\xi \in \mathbb{R}^p$ and $y \in \mathbb{R}$ there is a constant $T > 0$ such that $\|\xi\| \leq 1$ a.s.*
 204 *and $|\mathcal{L}'(\cdot, y)| \leq T$ where $\mathcal{L}'(\cdot, y)$ denotes its derivative w.r.t. the parameter. Then for each layer*
 205 *$\ell \in [1, L]$, there exist a constant $A_{(\ell)}$ such that $\|w^{(\ell)}\| \leq A_{(\ell)}$*

206 5 Numerical Experiments

207 5.1 Gradient Estimation

208 Based on the analysis in the previous section, we understand that the choice of the prediction m_t
 209 plays an important role in the convergence of OPTIMISTIC-AMSGRAD. Some classical works in
 210 gradient prediction methods include ANDERSON acceleration [36], MINIMAL POLYNOMIAL EX-
 211 TRAPOLATION [4] and REDUCED RANK EXTRAPOLATION [12]. These methods aim at finding a
 212 fixed point g^* and assume that $\{g_t \in \mathbb{R}^d\}_{t \geq 0}$ has the following linear relation:

$$g_t - g^* = A(g_{t-1} - g^*) + e_t, \quad (6)$$

213 where e_t is a second order term satisfying $\|e_t\|_2 = \mathcal{O}(\|g_{t-1} - g^*\|_2^2)$ and $A \in$
 214 $\mathbb{R}^{d \times d}$ is an unknown matrix, see [31] for details and results. For our numeri-
 215 cal experiments, we run OPT-AMSGRAD using Algorithm 3 to construct the sequence
 216 $\{m_t\}_{t \geq 0}$ which is based on estimating the limit of a sequence using the last iterates [3].

217 Specifically, at iteration t , m_t is ob-
 218 tained by (a) calling Algorithm 3
 219 with a sequence of r past gradi-
 220 ents, $\{g_{t-1}, g_{t-2}, \dots, g_{t-r}\}$ as input
 221 yielding the vector $c = [c_0, \dots, c_{r-1}]$
 222 and (b) setting $m_t := \sum_{i=0}^{r-1} c_i g_{t-r+i}$.

223 To understand why the output from
 224 the extrapolation method may be a
 225 reasonable estimation, assume that
 226 the update converges to a stationary
 227 point (i.e. $g^* := \nabla f(w^*) = 0$ for the underlying function f). Then, we might rewrite (6) as
 228 $g_t = Ag_{t-1} + \mathcal{O}(\|g_{t-1}\|_2^2)u_{t-1}$, for some unit vector u_{t-1} . This equation suggests that the next
 229 gradient vector g_t is a linear transform of g_{t-1} plus an error vector that may not be in the span of A .
 230 If the algorithm converges to a stationary point, the magnitude of the error will converge to zero.

231 **Computational cost:** This extrapolation step consists in: (a) Constructing the linear system $(U^\top U)$
 232 which cost can be optimized to $\mathcal{O}(d)$, since the matrix U only changes one column at a time. (b)
 233 Solving the linear system which cost is $\mathcal{O}(r^3)$, and is negligible for a small r used in practice. (c)
 234 Outputting a weighted average of previous gradients which cost is $\mathcal{O}(r \times d)$ yielding a computational
 235 overhead of $\mathcal{O}((r+1)d + r^3)$. Yet, steps (a) and (c) are parallelizable in the final implementation.

Algorithm 3 Regularized Approximated Minimal Poly- nomial Extrapolation [31]

- 1: **Input:** sequence $\{g_s \in \mathbb{R}^d\}_{s=0}^{s=r-1}$, parameter $\lambda > 0$.
 - 2: Compute matrix $U = [g_1 - g_0, \dots, g_r - g_{r-1}] \in \mathbb{R}^{d \times r}$.
 - 3: Obtain z by solving $(U^\top U + \lambda I)z = \mathbf{1}$.
 - 4: Get $c = z/(z^\top \mathbf{1})$.
 - 5: **Output:** $\sum_{i=0}^{r-1} c_i g_i$, the approximation of the fixed point g^* .
-

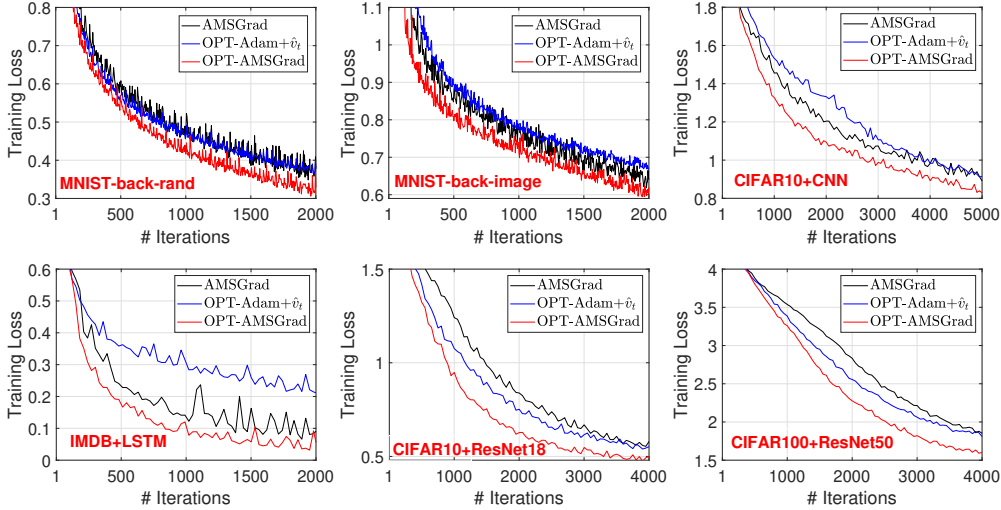


Figure 2: Training loss vs. Number of iterations for fully connected NN, CNN, LSTM and ResNet.

5.2 Classification Experiments

In this section, we provide experiments on classification tasks with various neural network architectures and datasets to demonstrate the effectiveness of OPT-AMSGRAD.

Methods. We consider two baselines. The first one is the original AMSGRAD. The hyperparameters are set to be $\beta_1 = 0.9$ and $\beta_2 = 0.999$, see [30]. The other benchmark method is the OPTIMISTIC-ADAM+ \hat{v}_t [8], which details are given in the supplementary material. We use cross-entropy loss, a mini-batch size of 128 and tune the learning rates over a fine grid and report the best result for all methods. For OPT-AMSGRAD, we use $\beta_1 = 0.9$ and $\beta_2 = 0.999$ and the best step size η of AMSGRAD for a fair evaluation of the optimistic step. OPT-AMSGRAD has an additional parameter r that controls the number of previous gradients used for gradient prediction. We use $r = 5$ past gradient for empirical reasons, see Section 5.3. The algorithms are initialized at the same point and the results are averaged over 5 repetitions.

Datasets. Following [30] and [19], we compare different algorithms on *MNIST*, *CIFAR10*, *CIFAR100*, and *IMDB* datasets. For *MNIST*, we use two noisy variants namely *MNIST-back-rand* and *MNIST-back-image* from [20]. They both have 12 000 training samples and 50 000 test samples, where random background is inserted to the original *MNIST* hand-written digit images. For *MNIST-back-rand*, each image is inserted with a random background, which pixel values are generated uniformly from 0 to 255, while *MNIST-back-image* takes random patches from a black and white noisy background. The input dimension is 784 (28×28) and the number of classes is 10. *CIFAR10* and *CIFAR100* are popular computer-vision datasets of 50 000 training images and 10 000 test images, of size 32×32 . The *IMDB* movie review dataset is a binary classification dataset with 25 000 training and testing samples respectively. It is a popular datasets for text classification.

Network architectures. We adopt a multi-layer fully connected neural network with hidden layers of 200 then 100 neurons (using ReLU activations and Softmax output) on *MNIST* variants. For *CIFAR* datasets, we adopt ALL-CNN network proposed by [32], built with convolutional blocks and dropout layers. In addition, we also apply residual networks, Resnet-18 and Resnet-50 [18], which have achieved state-of-the-art results. For the texture *IMDB* dataset, we consider a Long-Short Term Memory (LSTM) network [13] including a word embedding layer with 5 000 input entries representing most frequent words embedded into a 32 dimensional space. The output of the embedding layer is passed to 100 LSTM units then connected to 100 fully connected ReLU layers.

Results. Firstly, to illustrate the acceleration effect of OPT-AMSGRAD at early stage, we provide the training loss against number of iterations in Figure 2. We clearly observe that on all datasets, the proposed OPT-AMSGRAD converges faster than the other competing methods since fewer iterations are required to achieve the same precision, validating one of the main edges of OPT-AMSGRAD. We are also curious about the long-term performance and generalization of the proposed method in test phase. In Figure 3, we plot the results when the model is trained until the

test accuracy stabilizes. We observe: (1) in the long term, OPT-AMSGRAD algorithm may converge to a better point with smaller objective function value, and (2) in these three applications, the proposed OPT-AMSGRAD also outperforms the competing methods in terms of test accuracy.

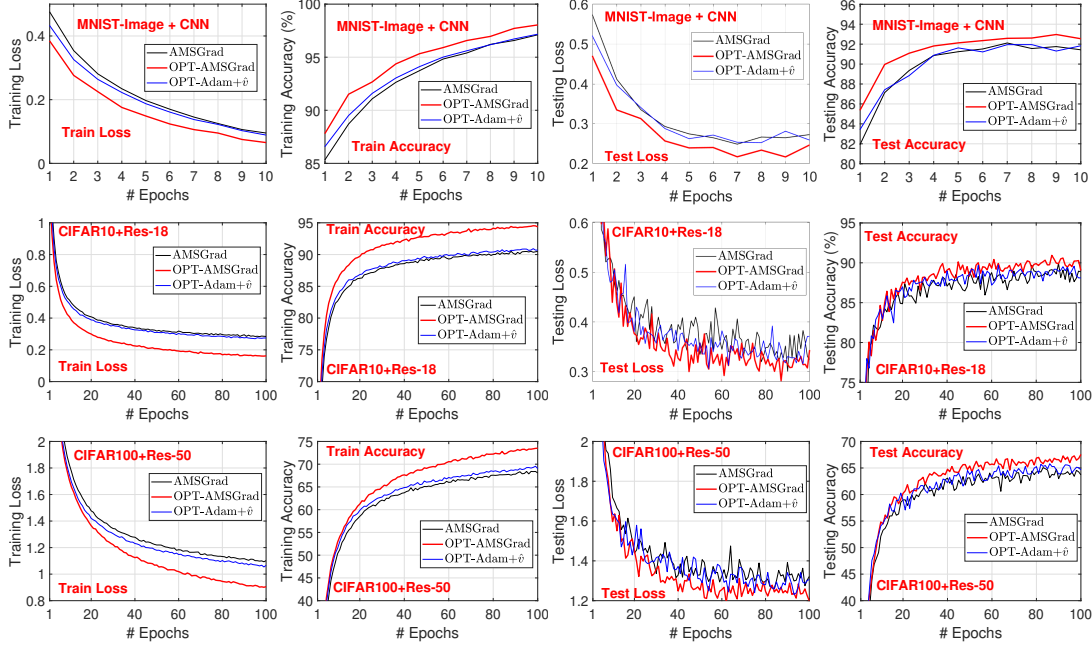


Figure 3: *MNIST-back-image + CNN*, *CIFAR10 + Res-18* and *CIFAR100 + Res-50*. We compare three methods in terms of training (cross-entropy) loss and accuracy, testing loss and accuracy.

5.3 Choice of parameter r

Since the number of past gradients r is important in our algorithm, we compare Figure 4 the performance under different values $r = 3, 5, 10$ on two datasets. From the results we see that the choice of r does not have significant impact on the training loss. Taking into consideration both quality of gradient prediction and computational cost, $r = 5$ is a good choice for most applications. We remark that, empirically, the performance comparison among $r = 3, 5, 10$ is not absolutely consistent (i.e. more means better) in all cases. One possible reason is that for deep neural networks, the high diversity of computed gradients through the iterations, due to the highly nonconvex loss, makes them inefficient for sequentially building the predictable process $\{m_t\}_{t>0}$. Thus, only recent ones ($r \leq 5$) are used.

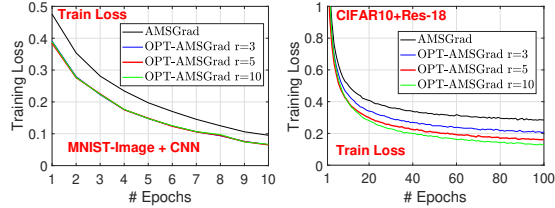


Figure 4: Training loss w.r.t. r .

6 Conclusion

In this paper, we propose OPT-AMSGRAD, which combines optimistic online learning and AMSGRAD to improve sample efficiency and accelerate the process of training, in particular for deep neural networks. Given a good gradient prediction process, we demonstrate that the regret can be smaller than that of standard AMSGRAD. We also establish finite-time convergence bound on the second order moment of the gradient of the objective function matching that of state-of-the-art algorithms. Experiments on various deep learning problems demonstrate the effectiveness of the proposed algorithm in accelerating the empirical risk minimization procedure and empirically show better generalization properties of OPT-AMSGRAD.

7 Broader Impact

Broader Impact discussion is not applicable for this paper given the generality of both methods and numerical examples presented.

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378 A Proof of Theorem 1

379 **Theorem.** Suppose the learner incurs a sequence of convex loss functions $\{\ell_t(\cdot)\}$. Then, OPT-
380 AMSGRAD (Algorithm 2) has regret

$$\mathcal{R}_T \leq \frac{B_{\psi_1}(w^*, \tilde{w}_1)}{\eta_1} + \sum_{t=1}^T \frac{\eta_t}{2} \|g_t - \tilde{m}_t\|_{\psi_{t-1}^*}^2 + \frac{D_\infty^2}{\eta_{\min}} \sum_{i=1}^d \hat{v}_T^{1/2}[i] + D_\infty^2 \beta_1^2 \sum_{t=1}^T \|g_t - \theta_{t-1}\|_{\psi_{t-1}^*},$$

381 where $\tilde{m}_{t+1} = \beta_1 \theta_{t-1} + (1 - \beta_1) m_{t+1}$, $g_t := \nabla \ell_t(w_t)$, $\eta_{\min} := \min_t \eta_t$ and D_∞^2 is the diameter of
382 the bounded set Θ . The result holds for any benchmark $w^* \in \Theta$ and any step size sequence $\{\eta_t\}_{t>0}$.

383 **Proof** Beforehand, we denote:

$$\begin{aligned} \tilde{g}_t &= \beta_1 \theta_{t-1} + (1 - \beta_1) g_t, \\ \tilde{m}_{t+1} &= \beta_1 \theta_{t-1} + (1 - \beta_1) m_{t+1}, \end{aligned} \quad (7)$$

384 where we recall that g_t and m_{t+1} are respectively the gradient $\nabla \ell_t(w_t)$ and the predictable guess.
385 By regret decomposition, we have that

$$\begin{aligned} \mathcal{R}_T &:= \sum_{t=1}^T \ell_t(w_t) - \min_{w \in \Theta} \sum_{t=1}^T \ell_t(w) \\ &\leq \sum_{t=1}^T \langle w_t - w^*, \nabla \ell_t(w_t) \rangle \\ &= \sum_{t=1}^T \langle w_t - \tilde{w}_{t+1}, g_t - \tilde{m}_t \rangle + \langle w_t - \tilde{w}_{t+1}, \tilde{m}_t \rangle + \langle \tilde{w}_{t+1} - w^*, \tilde{g}_t \rangle + \langle \tilde{w}_{t+1} - w^*, g_t - \tilde{g}_t \rangle. \end{aligned} \quad (8)$$

386 Recall the notation $\psi_t(x)$ and the Bregman divergence $B_{\psi_t}(u, v)$ defined Section 4. We exploit a
387 useful inequality (which appears in e.g., [35]). For any update of the form $\hat{w} = \arg \min_{w \in \Theta} \langle w, \theta \rangle +$
388 $B_\psi(w, v)$, it holds that

$$\langle \hat{w} - u, \theta \rangle \leq B_\psi(u, v) - B_\psi(u, \hat{w}) - B_\psi(\hat{w}, v) \quad \text{for any } u \in \Theta. \quad (9)$$

389 For $\beta_1 = 0$, we can rewrite the update on line 8 of (Algorithm 2) as

$$\tilde{w}_{t+1} = \arg \min_{w \in \Theta} \eta_t \langle w, \tilde{g}_t \rangle + B_{\psi_t}(w, \tilde{w}_t). \quad (10)$$

390 By using (9) for (10) with $\hat{w} = \tilde{w}_{t+1}$ (the output of the minimization problem), $u = w^*$ and $v = \tilde{w}_t$,
391 we have

$$\langle \tilde{w}_{t+1} - w^*, \tilde{g}_t \rangle \leq \frac{1}{\eta_t} [B_{\psi_t}(w^*, \tilde{w}_t) - B_{\psi_t}(w^*, \tilde{w}_{t+1}) - B_{\psi_t}(\tilde{w}_{t+1}, \tilde{w}_t)]. \quad (11)$$

392 We can also rewrite the update on line 9 of (Algorithm 2) at time t as

$$w_{t+1} = \arg \min_{w \in \Theta} \eta_{t+1} \langle w, \tilde{m}_{t+1} \rangle + B_{\psi_t}(w, \tilde{w}_{t+1}). \quad (12)$$

393 and, by using (9) for (12) (written at iteration t), with $\hat{w} = w_t$ (the output of the minimization
394 problem), $u = \tilde{w}_{t+1}$ and $v = \tilde{w}_t$, we have

$$\langle w_t - \tilde{w}_{t+1}, \tilde{m}_t \rangle \leq \frac{1}{\eta_t} [B_{\psi_{t-1}}(\tilde{w}_{t+1}, \tilde{w}_t) - B_{\psi_{t-1}}(\tilde{w}_{t+1}, w_t) - B_{\psi_{t-1}}(w_t, \tilde{w}_t)]. \quad (13)$$

395 By (8), (11), and (13), we obtain

$$\begin{aligned} \mathcal{R}_T &\stackrel{(8)}{\leq} \sum_{t=1}^T \langle w_t - \tilde{w}_{t+1}, g_t - \tilde{m}_t \rangle + \langle w_t - \tilde{w}_{t+1}, \tilde{m}_t \rangle + \langle \tilde{w}_{t+1} - w^*, \tilde{g}_t \rangle + \langle \tilde{w}_{t+1} - w^*, g_t - \tilde{g}_t \rangle \\ &\stackrel{(11), (13)}{\leq} \sum_{t=1}^T \|w_t - \tilde{w}_{t+1}\|_{\psi_{t-1}} \|g_t - \tilde{m}_t\|_{\psi_{t-1}^*} + \|\tilde{w}_{t+1} - w^*\|_{\psi_{t-1}} \|g_t - \tilde{g}_t\|_{\psi_{t-1}^*} \\ &\quad + \frac{1}{\eta_t} [B_{\psi_{t-1}}(\tilde{w}_{t+1}, \tilde{w}_t) - B_{\psi_{t-1}}(\tilde{w}_{t+1}, w_t) - B_{\psi_{t-1}}(w_t, \tilde{w}_t) \\ &\quad + B_{\psi_t}(w^*, \tilde{w}_t) - B_{\psi_t}(w^*, \tilde{w}_{t+1}) - B_{\psi_t}(\tilde{w}_{t+1}, \tilde{w}_t)], \end{aligned} \quad (14)$$

396 which is further bounded by

$$\begin{aligned}
\mathcal{R}_T \leq & \sum_{t=1}^T \left\{ \frac{1}{2\eta_t} \|w_t - \tilde{w}_{t+1}\|_{\psi_{t-1}}^2 + \frac{\eta_t}{2} \|g_t - m_t\|_{\psi_{t-1}^*}^2 + \|\tilde{w}_{t+1} - w^*\|_{\psi_{t-1}} \|g_t - \tilde{g}_t\|_{\psi_{t-1}^*} \right. \\
& + \frac{1}{\eta_t} \underbrace{\left(B_{\psi_{t-1}}(\tilde{w}_{t+1}, \tilde{w}_t) - B_{\psi_t}(\tilde{w}_{t+1}, \tilde{w}_t) \right)}_{A_1} - \frac{1}{2} \|\tilde{w}_{t+1} - w_t\|_{\psi_{t-1}}^2 \\
& \left. + \underbrace{B_{\psi_t}(w^*, \tilde{w}_t) - B_{\psi_t}(w^*, \tilde{w}_{t+1})}_{A_2} \right\}, \tag{15}
\end{aligned}$$

397 where the inequality is due to $\|w_t - \tilde{w}_{t+1}\|_{\psi_{t-1}} \|g_t - m_t\|_{\psi_{t-1}^*} = \inf_{\beta > 0} \frac{1}{2\beta} \|w_t - \tilde{w}_{t+1}\|_{\psi_{t-1}}^2 +$
398 $\frac{\beta}{2} \|g_t - m_t\|_{\psi_{t-1}^*}^2$ by Young's inequality and the 1-strongly convex of $\psi_{t-1}(\cdot)$ with respect to $\|\cdot\|_{\psi_{t-1}}$
399 which yields that $B_{\psi_{t-1}}(\tilde{w}_{t+1}, w_t) \geq \frac{1}{2} \|\tilde{w}_{t+1} - w_t\|_{\psi_t}^2 \geq 0$.

400 To proceed, notice that

$$\begin{aligned}
A_1 &:= B_{\psi_{t-1}}(\tilde{w}_{t+1}, \tilde{w}_t) - B_{\psi_t}(\tilde{w}_{t+1}, \tilde{w}_t) \\
&= \langle \tilde{w}_{t+1} - \tilde{w}_t, \text{diag}(\hat{v}_{t-1}^{1/2} - \hat{v}_t^{1/2})(\tilde{w}_{t+1} - \tilde{w}_t) \rangle \leq 0, \tag{16}
\end{aligned}$$

401 as the sequence $\{\hat{v}_t\}$ is non-decreasing. And that

$$\begin{aligned}
A_2 &:= B_{\psi_t}(w^*, \tilde{w}_t) - B_{\psi_t}(w^*, \tilde{w}_{t+1}) = \langle w^* - \tilde{w}_{t+1}, \text{diag}(\hat{v}_{t+1}^{1/2} - \hat{v}_t^{1/2})(w^* - \tilde{w}_{t+1}) \rangle \\
&\leq (\max_i (w^*[i] - \tilde{w}_{t+1}[i])^2) \cdot \left(\sum_{i=1}^d \hat{v}_{t+1}^{1/2}[i] - \hat{v}_t^{1/2}[i] \right). \tag{17}
\end{aligned}$$

402 Therefore, by (15),(17),(16), we have

$$\mathcal{R}_T \leq \frac{D_\infty^2}{\eta_{\min}} \sum_{i=1}^d \hat{v}_T^{1/2}[i] + \frac{B_{\psi_1}(w^*, \tilde{w}_1)}{\eta_1} + \sum_{t=1}^T \frac{\eta_t}{2} \|g_t - \tilde{m}_t\|_{\psi_{t-1}^*}^2 + D_\infty^2 \beta_1^2 \sum_{t=1}^T \|g_t - \theta_{t-1}\|_{\psi_{t-1}^*},$$

403 since $\|g_t - \tilde{g}_t\|_{\psi_{t-1}^*} = \|g_t - \beta_1 \theta_{t-1} - (1 - \beta_1)g_t\|_{\psi_{t-1}^*} = \beta^2 \|g_t - \theta_{t-1}\|_{\psi_{t-1}^*}$. This completes the
404 proof.

405 □

406 B Proof of Corollary 1

407 **Corollary.** Suppose $\beta_1 = 0$ and $\{v_t\}_{t \geq 0}$ is a monotonically increasing sequence, then we obtain
408 the following regret bound for any $w^* \in \Theta$ and sequence of stepsizes $\{\eta_t = \eta/\sqrt{t}\}_{t \geq 0}$:

$$\mathcal{R}_T \leq \frac{B_{\psi_1}}{\eta_1} + \frac{\eta \sqrt{1 + \log T}}{\sqrt{1 - \beta_2}} \sum_{i=1}^d \|(g - m)_{1:T}[i]\|_2 + \frac{D_\infty^2}{\eta_{\min}} \sum_{i=1}^d \left[(1 - \beta_2) \sum_{s=1}^T \beta_2^{T-s} g_s^2[i] \right]^{1/2},$$

409 where $B_{\psi_1} := B_{\psi_1}(w^*, \tilde{w}_1)$, $g_t := \nabla \ell_t(w_t)$ and $\eta_{\min} := \min_t \eta_t$.

410 **Proof** Recall the bound in Theorem 1:

$$\mathcal{R}_T \leq \frac{B_{\psi_1}(w^*, \tilde{w}_1)}{\eta_1} + \sum_{t=1}^T \frac{\eta_t}{2} \|g_t - \tilde{m}_t\|_{\psi_{t-1}^*}^2 + \frac{D_\infty^2}{\eta_{\min}} \sum_{i=1}^d \hat{v}_T^{1/2}[i] + D_\infty^2 \beta_1^2 \sum_{t=1}^T \|g_t - \theta_{t-1}\|_{\psi_{t-1}^*}.$$

411 The second term reads:

$$\begin{aligned}
& \sum_{t=1}^T \frac{\eta_t}{2} \|g_t - m_t\|_{\psi_{t-1}^*}^2 \\
&= \sum_{t=1}^{T-1} \frac{\eta_t}{2} \|g_t - m_t\|_{\psi_{t-1}^*}^2 + \eta_T \sum_{i=1}^d \frac{(g_T[i] - m_T[i])^2}{\sqrt{v_{T-1}[i]}} \\
&= \sum_{t=1}^{T-1} \frac{\eta_t}{2} \|g_t - m_t\|_{\psi_{t-1}^*}^2 + \eta \sum_{i=1}^d \frac{(g_T[i] - m_T[i])^2}{\sqrt{T((1-\beta_2) \sum_{s=1}^{T-1} \beta_2^{T-1-s} (g_s[i] - m_s[i])^2)}} \\
&\leq \eta \sum_{i=1}^d \sum_{t=1}^T \frac{(g_t[i] - m_t[i])^2}{\sqrt{t((1-\beta_2) \sum_{s=1}^{t-1} \beta_2^{t-1-s} (g_s[i] - m_s[i])^2)}}.
\end{aligned}$$

412 To interpret the bound, let us make a rough approximation such that $\sum_{s=1}^{t-1} \beta_2^{t-1-s} (g_s[i] - m_s[i])^2 \simeq$
413 $(g_t[i] - m_t[i])^2$. Then, we can further get an upper-bound as

$$\sum_{t=1}^T \frac{\eta_t}{2} \|g_t - m_t\|_{\psi_{t-1}^*}^2 \leq \frac{\eta}{\sqrt{1-\beta_2}} \sum_{i=1}^d \sum_{t=1}^T \frac{|g_t[i] - m_t[i]|}{\sqrt{t}} \leq \frac{\eta \sqrt{1+\log T}}{\sqrt{1-\beta_2}} \sum_{i=1}^d \|(g - m)_{1:T}[i]\|_2,$$

414 where the last inequality is due to Cauchy-Schwarz.

415

□

416 C Proofs of Auxiliary Lemmas

417 Following [38] and their study of the SGD with Momentum we denote for any $t > 0$:

$$\bar{w}_t = w_t + \frac{\beta_1}{1-\beta_1} (w_t - \tilde{w}_{t-1}) = \frac{1}{1-\beta_1} w_t - \frac{\beta_1}{1-\beta_1} \tilde{w}_{t-1}. \quad (18)$$

418 **Lemma 3.** Assume a strictly positive and non increasing sequence of stepsizes $\{\eta_t\}_{t>0}$, $\beta_1 < \beta_2 \in$
419 $[0, 1)$, then the following holds:

$$\bar{w}_{t+1} - \bar{w}_t \leq \frac{\beta_1}{1-\beta_1} \tilde{\theta}_{t-1} \left[\eta_{t-1} \hat{v}_{t-1}^{-1/2} - \eta_t \hat{v}_t^{-1/2} \right] - \eta_t \hat{v}_t^{-1/2} \tilde{g}_t,$$

420 where $\tilde{\theta}_t = \theta_t + \beta_1 \theta_{t-1}$ and $\tilde{g}_t = g_t - \beta_1 m_t + \beta_1 g_{t-1} + m_{t+1}$.

421 **Proof** By definition (18) and using the Algorithm updates, we have:

$$\begin{aligned}
\bar{w}_{t+1} - \bar{w}_t &= \frac{1}{1-\beta_1} (w_{t+1} - \tilde{w}_t) - \frac{\beta_1}{1-\beta_1} (w_t - \tilde{w}_{t-1}) \\
&= -\frac{1}{1-\beta_1} \eta_t \hat{v}_t^{-1/2} (\theta_t + h_{t+1}) + \frac{\beta_1}{1-\beta_1} \eta_{t-1} \hat{v}_{t-1}^{-1/2} (\theta_{t-1} + h_t) \\
&= -\frac{1}{1-\beta_1} \eta_t \hat{v}_t^{-1/2} (\theta_t + \beta_1 \theta_{t-1}) - \frac{1}{1-\beta_1} \eta_t \hat{v}_t^{-1/2} (1-\beta_1) m_{t+1} \\
&\quad + \frac{\beta_1}{1-\beta_1} \eta_{t-1} \hat{v}_{t-1}^{-1/2} (\theta_{t-1} + \beta_1 \theta_{t-2}) + \frac{\beta_1}{1-\beta_1} \eta_{t-1} \hat{v}_{t-1}^{-1/2} (1-\beta_1) m_t.
\end{aligned} \quad (19)$$

422 Denote $\tilde{\theta}_t = \theta_t + \beta_1 \theta_{t-1}$ and $\tilde{g}_t = g_t - \beta_1 m_t + \beta_1 g_{t-1} + m_{t+1}$. Notice that $\tilde{\theta}_t = \beta_1 \tilde{\theta}_{t-1} + (1 -$
423 $\beta_1)(g_t + \beta_1 g_{t-1})$.

$$\bar{w}_{t+1} - \bar{w}_t \leq \frac{\beta_1}{1-\beta_1} \tilde{\theta}_{t-1} \left[\eta_{t-1} \hat{v}_{t-1}^{-1/2} - \eta_t \hat{v}_t^{-1/2} \right] - \eta_t \hat{v}_t^{-1/2} \tilde{g}_t. \quad (20)$$

424

□

425 **Lemma 4.** Assume H4, a strictly positive and a sequence of constant stepsizes $\{\eta_t\}_{t>0}$, $(\beta_1, \beta_2) \in$
 426 $[0, 1]$, then the following holds:

$$\sum_{t=1}^{T_M} \eta_t^2 \mathbb{E} \left[\left\| \hat{v}_t^{-1/2} \theta_t \right\|_2^2 \right] \leq \frac{\eta^2 d T_M (1 - \beta_1)}{(1 - \beta_2)(1 - \gamma)}. \quad (21)$$

427 **Proof** We denote by index $p \in [1, d]$ the dimension of each component of vectors of interest. Noting
 428 that for any $t > 0$ and dimension p we have $\hat{v}_{t,p} \geq v_{t,p}$, then:

$$\begin{aligned} \eta_t^2 \mathbb{E} \left[\left\| \hat{v}_t^{-1/2} \theta_t \right\|_2^2 \right] &= \eta_t^2 \mathbb{E} \left[\sum_{p=1}^d \frac{\theta_{t,p}^2}{\hat{v}_{t,p}} \right] \\ &\leq \eta_t^2 \mathbb{E} \left[\sum_{p=1}^d \frac{\theta_{t,p}^2}{v_{t,p}} \right] \\ &\leq \eta_t^2 \mathbb{E} \left[\sum_{p=1}^d \frac{(\sum_{r=1}^t (1 - \beta_1) \beta_1^{t-r} g_{r,p})^2}{\sum_{r=1}^t (1 - \beta_2) \beta_2^{t-r} g_{r,p}^2} \right], \end{aligned} \quad (22)$$

429 where the last inequality is due to initializations. Denote $\gamma = \frac{\beta_1}{\beta_2}$. Then,

$$\begin{aligned} \eta_t^2 \mathbb{E} \left[\left\| \hat{v}_t^{-1/2} \theta_t \right\|_2^2 \right] &\leq \frac{\eta_t^2 (1 - \beta_1)^2}{1 - \beta_2} \mathbb{E} \left[\sum_{p=1}^d \frac{(\sum_{r=1}^t \beta_1^{t-r} g_{r,p})^2}{\sum_{r=1}^t \beta_2^{t-r} g_{r,p}^2} \right] \\ &\stackrel{(a)}{\leq} \frac{\eta_t^2 (1 - \beta_1)}{1 - \beta_2} \mathbb{E} \left[\sum_{p=1}^d \frac{\sum_{r=1}^t \beta_1^{t-r} g_{r,p}^2}{\sum_{r=1}^t \beta_2^{t-r} g_{r,p}^2} \right] \\ &\leq \frac{\eta_t^2 (1 - \beta_1)}{1 - \beta_2} \mathbb{E} \left[\sum_{p=1}^d \sum_{r=1}^t \gamma^{t-r} \right] = \frac{\eta_t^2 d (1 - \beta_1)}{1 - \beta_2} \mathbb{E} \left[\sum_{r=1}^t \gamma^{t-r} \right], \end{aligned} \quad (23)$$

430 where (a) is due to $\sum_{r=1}^t \beta_1^{t-r} \leq \frac{1}{1 - \beta_1}$. Summing from $t = 1$ to $t = T_M$ on both sides yields:

$$\begin{aligned} \sum_{t=1}^{T_M} \eta_t^2 \mathbb{E} \left[\left\| \hat{v}_t^{-1/2} \theta_t \right\|_2^2 \right] &\leq \frac{\eta^2 d (1 - \beta_1)}{1 - \beta_2} \mathbb{E} \left[\sum_{t=1}^{T_M} \sum_{r=1}^t \gamma^{t-r} \right] \\ &\leq \frac{\eta^2 d T (1 - \beta_1)}{1 - \beta_2} \mathbb{E} \left[\sum_{t=1}^T \gamma^{t-r} \right] \\ &\leq \frac{\eta^2 d T (1 - \beta_1)}{(1 - \beta_2)(1 - \gamma)}, \end{aligned} \quad (24)$$

431 where the last inequality is due to $\sum_{r=1}^t \gamma^{t-r} \leq \frac{1}{1 - \gamma}$ by definition of γ . \square

432 C.1 Proof of Lemma 1

Lemma. Assume assumption H4, then the quantities defined in Algorithm 2 satisfy for any $w \in \Theta$ and $t > 0$:

$$\|\nabla f(w_t)\| < M, \quad \|\theta_t\| < M, \quad \|\hat{v}_t\| < M^2.$$

Proof Assume assumption H4 we have:

$$\|\nabla f(w)\| = \|\mathbb{E}[\nabla f(w, \xi)]\| \leq \mathbb{E}[\|\nabla f(w, \xi)\|] \leq M.$$

433 By induction reasoning, since $\|\theta_0\| = 0 \leq M$ and suppose that for $\|\theta_t\| \leq M$ then we have

$$\|\theta_{t+1}\| = \|\beta_1 \theta_t + (1 - \beta_1) g_{t+1}\| \leq \beta_1 \|\theta_t\| + (1 - \beta_1) \|g_{t+1}\| \leq M. \quad (25)$$

434 Using the same induction reasoning we prove that

$$\|\hat{v}_{t+1}\| = \|\beta_2 \hat{v}_t + (1 - \beta_2) g_{t+1}^2\| \leq \beta_2 \|\hat{v}_t\| + (1 - \beta_1) \|g_{t+1}^2\| \leq M^2. \quad (26)$$

435 \square

436 D Proof of Theorem 2

437 **Theorem.** Assume H2-H4, $(\beta_1, \beta_2) \in [0, 1]$ and a sequence of decreasing stepsizes $\{\eta_t\}_{t>0}$, then
 438 the following result holds:

$$\mathbb{E}[\|\nabla f(w_T)\|^2] \leq \tilde{C}_1 \sqrt{\frac{d}{T_M}} + \tilde{C}_2 \frac{1}{T_M}, \quad (27)$$

439 where T is a random termination number distributed according to (4) and the constants are defined
 440 as follows:

$$\begin{aligned} \tilde{C}_1 &= C_1 + \frac{M}{(1 - a\beta_1) + (\beta_1 + a)} \left[\frac{a(1 - \beta_1)^2}{1 - \beta_2} + 2L \frac{1}{1 - \beta_2} \right] \\ C_1 &= \frac{M}{(1 - a\beta_1) + (\beta_1 + a)} \Delta f + \frac{4L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 M}{(1 - a\beta_1) + (\beta_1 + a)} \frac{(1 + \beta_1^2)(1 - \beta_1)}{(1 - \beta_2)(1 - \gamma)} \\ \tilde{C}_2 &= \frac{M}{(1 - \beta_1)((1 - a\beta_1) + (\beta_1 + a))} \tilde{M}^2 \mathbb{E}[\|\hat{v}_0^{-1/2}\|] \end{aligned} \quad (28)$$

441 **Proof** Using H2 and the iterate \bar{w}_t we have:

$$\begin{aligned} f(\bar{w}_{t+1}) &\leq f(\bar{w}_t) + \nabla f(\bar{w}_t)^\top (\bar{w}_{t+1} - \bar{w}_t) + \frac{L}{2} \|\bar{w}_{t+1} - \bar{w}_t\|^2 \\ &\leq f(\bar{w}_t) + \underbrace{\nabla f(w_t)^\top (\bar{w}_{t+1} - \bar{w}_t)}_A \\ &\quad + \underbrace{(\nabla f(\bar{w}_t) - \nabla f(w_t))^\top (\bar{w}_{t+1} - \bar{w}_t)}_B + \frac{L}{2} \|\bar{w}_{t+1} - \bar{w}_t\|. \end{aligned} \quad (29)$$

442 **Term A.** Using Lemma 3, we have that:

$$\begin{aligned} \nabla f(w_t)^\top (\bar{w}_{t+1} - \bar{w}_t) &\leq \nabla f(w_t)^\top \left[\frac{\beta_1}{1 - \beta_1} \tilde{\theta}_{t-1} [\eta_{t-1} \hat{v}_{t-1}^{-1/2} - \eta_t \hat{v}_t^{-1/2}] - \eta_t \hat{v}_t^{-1/2} \tilde{g}_t \right] \\ &\leq \frac{\beta_1}{1 - \beta_1} \|\nabla f(w_t)\| \|\eta_{t-1} \hat{v}_{t-1}^{-1/2} - \eta_t \hat{v}_t^{-1/2}\| \|\tilde{\theta}_{t-1}\| - \nabla f(w_t)^\top \eta_t \hat{v}_t^{-1/2} \tilde{g}_t, \end{aligned}$$

443 where the inequality is due to trivial inequality for positive diagonal matrix. Using Lemma 1 and
 444 assumption H3 we obtain:

$$\nabla f(w_t)^\top (\bar{w}_{t+1} - \bar{w}_t) \leq \frac{\beta_1(1 + \beta_1)}{1 - \beta_1} M^2 [\|\eta_{t-1} \hat{v}_{t-1}^{-1/2}\| - \|\eta_t \hat{v}_t^{-1/2}\|] - \nabla f(w_t)^\top \eta_t \hat{v}_t^{-1/2} \tilde{g}_t, \quad (30)$$

445 where we have used the fact that $\eta_t \hat{v}_t^{-1/2}$ is a diagonal matrix such that $\eta_{t-1} \hat{v}_{t-1}^{-1/2} \succcurlyeq \eta_t \hat{v}_t^{-1/2} \succcurlyeq 0$
 446 (decreasing stepsize and max operator). Also note that:

$$\begin{aligned} -\nabla f(w_t)^\top \eta_t \hat{v}_t^{-1/2} \tilde{g}_t &= -\nabla f(w_t)^\top \eta_{t-1} \hat{v}_{t-1}^{-1/2} \bar{g}_t - \nabla f(w_t)^\top [\eta_t \hat{v}_t^{-1/2} - \eta_{t-1} \hat{v}_{t-1}^{-1/2}] \bar{g}_t \\ &\quad - \nabla f(w_t)^\top \eta_{t-1} \hat{v}_{t-1}^{-1/2} (\beta_1 g_{t-1} + m_{t+1}) \\ &\leq -\nabla f(w_t)^\top \eta_{t-1} \hat{v}_{t-1}^{-1/2} \bar{g}_t + (1 - a_t \beta_1) M^2 [\|\eta_{t-1} \hat{v}_{t-1}^{-1/2}\| - \|\eta_t \hat{v}_t^{-1/2}\|] \\ &\quad - \nabla f(w_t)^\top \eta_t \hat{v}_t^{-1/2} (\beta_1 g_{t-1} + m_{t+1}), \end{aligned} \quad (31)$$

447 where we have used Lemma 1 on $\|g_t\|$ and where that $\tilde{g}_t = \bar{g}_t + \beta_1 g_{t-1} + m_{t+1} = g_t - \beta_1 m_t +$
 448 $\beta_1 g_{t-1} + m_{t+1}$. Plugging (31) into (30) yields:

$$\begin{aligned} &\nabla f(w_t)^\top (\bar{w}_{t+1} - \bar{w}_t) \\ &\leq -\nabla f(w_t)^\top \eta_{t-1} \hat{v}_{t-1}^{-1/2} \bar{g}_t + \frac{1}{1 - \beta_1} (a_t \beta_1^2 - 2a_t \beta_1 + \beta_1) M^2 [\|\eta_{t-1} \hat{v}_{t-1}^{-1/2}\| - \|\eta_t \hat{v}_t^{-1/2}\|] \\ &\quad - \nabla f(w_t)^\top \eta_t \hat{v}_t^{-1/2} (\beta_1 g_{t-1} + m_{t+1}). \end{aligned} \quad (32)$$

449 **Term B.** By Cauchy-Schwarz (CS) inequality we have:

$$(\nabla f(\bar{w}_t) - \nabla f(w_t))^\top (\bar{w}_{t+1} - \bar{w}_t) \leq \|\nabla f(\bar{w}_t) - \nabla f(w_t)\| \|\bar{w}_{t+1} - \bar{w}_t\|. \quad (33)$$

450 Using smoothness assumption H2:

$$\begin{aligned} \|\nabla f(\bar{w}_t) - \nabla f(w_t)\| &\leq L \|\bar{w}_t - w_t\| \\ &\leq L \frac{\beta_1}{1 - \beta_1} \|w_t - \tilde{w}_{t-1}\|. \end{aligned} \quad (34)$$

451 By Lemma 3 we also have:

$$\begin{aligned} \bar{w}_{t+1} - \bar{w}_t &= \frac{\beta_1}{1 - \beta_1} \tilde{\theta}_{t-1} \left[\eta_{t-1} \hat{v}_{t-1}^{-1/2} - \eta_t \hat{v}_t^{-1/2} \right] - \eta_t \hat{v}_t^{-1/2} \tilde{g}_t \\ &= \frac{\beta_1}{1 - \beta_1} \tilde{\theta}_{t-1} \eta_{t-1} \hat{v}_{t-1}^{-1/2} \left[I - (\eta_t \hat{v}_t^{-1/2})(\eta_{t-1} \hat{v}_{t-1}^{-1/2})^{-1} \right] - \eta_t \hat{v}_t^{-1/2} \tilde{g}_t \\ &= \frac{\beta_1}{1 - \beta_1} \left[I - (\eta_t \hat{v}_t^{-1/2})(\eta_{t-1} \hat{v}_{t-1}^{-1/2})^{-1} \right] (\tilde{w}_{t-1} - w_t) - \eta_t \hat{v}_t^{-1/2} \tilde{g}_t, \end{aligned} \quad (35)$$

452 where the last equality is due to $\tilde{\theta}_{t-1} \eta_{t-1} \hat{v}_{t-1}^{-1/2} = \tilde{w}_{t-1} - w_t$ by construction of $\tilde{\theta}_t$. Taking the
453 norms on both sides, observing $\|I - (\eta_t \hat{v}_t^{-1/2})(\eta_{t-1} \hat{v}_{t-1}^{-1/2})^{-1}\| \leq 1$ due to the decreasing stepsize
454 and the construction of \hat{v}_t and using CS inequality yield:

$$\|\bar{w}_{t+1} - \bar{w}_t\| \leq \frac{\beta_1}{1 - \beta_1} \|\tilde{w}_{t-1} - w_t\| + \|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|. \quad (36)$$

We recall Young's inequality with a constant $\delta \in (0, 1)$ as follows:

$$\langle X | Y \rangle \leq \frac{1}{\delta} \|X\|^2 + \delta \|Y\|^2.$$

455 Plugging (34) and (36) into (33) returns:

$$\begin{aligned} (\nabla f(\bar{w}_t) - \nabla f(w_t))^\top (\bar{w}_{t+1} - \bar{w}_t) &\leq L \frac{\beta_1}{1 - \beta_1} \|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\| \|w_t - \tilde{w}_{t-1}\| \\ &\quad + L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 \|\tilde{w}_{t-1} - w_t\|^2. \end{aligned}$$

456 Applying Young's inequality with $\delta \rightarrow \frac{\beta_1}{1 - \beta_1}$ on the product $\|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\| \|w_t - \tilde{w}_{t-1}\|$ yields:

$$(\nabla f(\bar{w}_t) - \nabla f(w_t))^\top (\bar{w}_{t+1} - \bar{w}_t) \leq L \|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|^2 + 2L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 \|\tilde{w}_{t-1} - w_t\|^2. \quad (37)$$

457 The last term $\frac{L}{2} \|\bar{w}_{t+1} - \bar{w}_t\|^2$ can be upper bounded using (36):

$$\begin{aligned} \frac{L}{2} \|\bar{w}_{t+1} - \bar{w}_t\|^2 &\leq \frac{L}{2} \left[\frac{\beta_1}{1 - \beta_1} \|\tilde{w}_{t-1} - w_t\| + \|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\| \right]^2 \\ &\leq L \|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|^2 + 2L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 \|\tilde{w}_{t-1} - w_t\|^2. \end{aligned} \quad (38)$$

458 Plugging (32), (37) and (38) into (29) and taking the expectations on both sides give:

$$\begin{aligned} &\mathbb{E} \left[f(\bar{w}_{t+1}) + \frac{1}{1 - \beta_1} \tilde{M}^2 \|\eta_t \hat{v}_t^{-1/2}\| - \left(f(\bar{w}_t) + \frac{1}{1 - \beta_1} \tilde{M}^2 \|\eta_{t-1} \hat{v}_{t-1}^{-1/2}\| \right) \right] \\ &\leq \mathbb{E} \left[-\nabla f(w_t)^\top \eta_{t-1} \hat{v}_{t-1}^{-1/2} \tilde{g}_t - \nabla f(w_t)^\top \eta_t \hat{v}_t^{-1/2} (\beta_1 g_{t-1} + m_{t+1}) \right] \\ &\quad + \mathbb{E} \left[2L \|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|^2 + 4L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 \|\tilde{w}_{t-1} - w_t\|^2 \right], \end{aligned}$$

459 where $\tilde{M}_t^2 = (a_t\beta_1^2 + \beta_1)M^2$. Note that the expectation of \tilde{g}_t conditioned on the filtration \mathcal{F}_t reads
 460 as follows

$$\mathbb{E}[\nabla f(w_t)^\top \tilde{g}_t] = \mathbb{E}[\nabla f(w_t)^\top (g_t - \beta_1 m_t)] = (1 - a_t\beta_1)\|\nabla f(w_t)\|^2. \quad (39)$$

461 Summing from $t = 1$ to $t = T$ leads to

$$\begin{aligned} & \frac{1}{M} \sum_{t=1}^{T_M} ((1 - a_t\beta_1)\eta_{t-1} + (\beta_1 + a_t)\eta_t) \|\nabla f(w_t)\|^2 \leq \\ & \mathbb{E} \left[f(\bar{w}_1) + \frac{1}{1 - \beta_1} \tilde{M}_t^2 \|\eta_0 \hat{v}_0^{-1/2}\| - \left(f(\bar{w}_{T_M+1}) + \frac{1}{1 - \beta_1} \tilde{M}_t^2 \|\eta_{T_M} \hat{v}_{T_M}^{-1/2}\| \right) \right] \\ & + 2L \sum_{t=1}^{T_M} \mathbb{E} [\|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|^2] + 4L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 \sum_{t=1}^{T_M} \mathbb{E} [\|\tilde{w}_{t-1} - w_t\|^2] \\ & \leq \mathbb{E} \left[\Delta f + \frac{1}{1 - \beta_1} \tilde{M}_t^2 \|\eta_0 \hat{v}_0^{-1/2}\| \right] + 2L \sum_{t=1}^{T_M} \mathbb{E} [\|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|^2] \\ & + 4L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 \sum_{t=1}^{T_M} \mathbb{E} [\|\tilde{w}_{t-1} - w_t\|^2], \end{aligned} \quad (40)$$

462 where we denote $\Delta f := f(\bar{w}_1) - f(\bar{w}_{T_M+1})$. We note that by definition of \hat{v}_t , and a constant
 463 learning rate η_t , we have

$$\begin{aligned} \|\tilde{w}_{t-1} - w_t\|^2 &= \|\eta_{t-1} \hat{v}_{t-1}^{-1/2} (\theta_{t-1} + h_t)\|^2 \\ &= \|\eta_{t-1} \hat{v}_{t-1}^{-1/2} (\theta_{t-1} + \beta_1 \theta_{t-2} + (1 - \beta_1) m_t)\|^2 \\ &\leq \|\eta_{t-1} \hat{v}_{t-1}^{-1/2} \theta_{t-1}\|^2 + \|\eta_{t-2} \hat{v}_{t-2}^{-1/2} \beta_1 \theta_{t-2}\|^2 + (1 - \beta_1)^2 \|\eta_{t-1} \hat{v}_{t-1}^{-1/2} m_t\|^2. \end{aligned}$$

464 Using Lemma 4 we have

$$\begin{aligned} & \sum_{t=1}^{T_M} \mathbb{E} [\|\tilde{w}_{t-1} - w_t\|^2] \\ & \leq (1 + \beta_1^2) \frac{\eta^2 d T_M (1 - \beta_1)}{(1 - \beta_2)(1 - \gamma)} + (1 - \beta_1)^2 \sum_{t=1}^{T_M} \mathbb{E} [\|\eta_{t-1} \hat{v}_{t-1}^{-1/2} m_t\|]. \end{aligned}$$

465 And thus, setting the learning rate to a constant value η , noting that $\frac{1}{(1 - a_t\beta_1) + (\beta_1 + a_t)}$ is a decreasing
 466 function for all $t > 0$ and is upper bounded by 1, injecting in (40) yields:

$$\begin{aligned} \mathbb{E}[\|\nabla f(w_T)\|^2] &= \frac{1}{\sum_{j=1}^{T_M} \eta_j} \sum_{t=1}^{T_M} \eta_t \|\nabla f(w_t)\|^2 \\ &\leq \sum_{t=1}^{T_M} \frac{M}{(1 - a_t\beta_1) + (\beta_1 + a_t)} \frac{1}{\sum_{j=1}^{T_M} \eta_j} \mathbb{E} \left[\Delta f + \frac{1}{1 - \beta_1} \tilde{M}_t^2 \|\eta_0 \hat{v}_0^{-1/2}\| \right] \\ &+ \frac{4L \left(\frac{\beta_1}{1 - \beta_1} \right)^2 M}{\sum_{j=1}^{T_M} \eta_j} (1 + \beta_1^2) \frac{\eta^2 d T_M (1 - \beta_1)}{(1 - \beta_2)(1 - \gamma)} \sum_{t=1}^{T_M} \frac{1}{(1 - a_t\beta_1) + (\beta_1 + a_t)} \\ &+ \frac{M}{\sum_{j=1}^{T_M} \eta_j} (1 - \beta_1)^2 \sum_{t=1}^{T_M} \mathbb{E} [\|\eta_{t-1} \hat{v}_{t-1}^{-1/2} m_t\|] \sum_{t=1}^{T_M} \frac{1}{(1 - a_t\beta_1) + (\beta_1 + a_t)} \\ &+ \frac{2LM}{\sum_{j=1}^{T_M} \eta_j} \sum_{t=1}^{T_M} \mathbb{E} [\|\eta_t \hat{v}_t^{-1/2} \tilde{g}_t\|^2] \sum_{t=1}^{T_M} \frac{1}{(1 - a_t\beta_1) + (\beta_1 + a_t)}, \end{aligned}$$

467 where T is a random termination number distributed according (4). Setting the stepsize to $\eta = \frac{1}{\sqrt{dT_M}}$
 468 yields :

$$\mathbb{E}[\|\nabla f(w_T)\|^2] \leq \sum_{t=1}^{T_M} C_{1,t} \sqrt{\frac{d}{T_M}} + \sum_{t=1}^{T_M} C_{2,t} \frac{1}{T_M} + \frac{\eta}{T_M} \sum_{t=1}^{T_M} D_{1,t} \mathbb{E} [\|\hat{v}_{t-1}^{-1/2} m_t\|] + \frac{\eta}{T_M} \sum_{t=1}^{T_M} D_{2,t} \mathbb{E} [\|\hat{v}_{t-1}^{-1/2} \tilde{g}_t\|],$$

469 where

$$C_{1,t} = \frac{M}{(1 - a_t\beta_1) + (\beta_1 + a_t)} \Delta f + \frac{4L \left(\frac{\beta_1}{1-\beta_1} \right)^2 M}{(1 - a_t\beta_1) + (\beta_1 + a_t)} \frac{(1 + \beta_1^2)(1 - \beta_1)}{(1 - \beta_2)(1 - \gamma)} ,$$

$$C_{2,t} = \frac{M}{(1 - \beta_1) ((1 - a_t\beta_1) + (\beta_1 + a_t))} (a_t\beta_1^2 + \beta_1) M^2 \mathbb{E}[\|\hat{v}_0^{-1/2}\|] .$$

470 **Simple case as in [41]:** if $\beta_1 = 0$ then $\tilde{g}_t = g_t + m_{t+1}$ and $g_t = \theta_t$. Also using Lemma 4 we have
471 that:

$$\sum_{t=1}^{T_M} \eta_t^2 \mathbb{E} \left[\left\| \hat{v}_t^{-1/2} g_t \right\|_2^2 \right] \leq \frac{\eta^2 d T_M}{(1 - \beta_2)} ;$$

472 which leads to the final bound:

$$\mathbb{E}[\|\nabla f(w_T)\|^2] \leq \sqrt{\frac{d}{T_M}} \sum_{t=1}^{T_M} \tilde{C}_{1,t} + \frac{1}{T_M} \sum_{t=1}^{T_M} \tilde{C}_{2,t} ,$$

473 where

$$\tilde{C}_{1,t} = C_{1,t} + \frac{M}{(1 - a_t\beta_1) + (\beta_1 + a_t)} \left[\frac{a(1 - \beta_1)^2}{1 - \beta_2} + 2L \frac{1}{1 - \beta_2} \right] ,$$

$$\tilde{C}_{2,t} = C_{2,t} = \frac{M}{(1 - \beta_1) ((1 - a_t\beta_1) + (\beta_1 + a_t))} \tilde{M}^2 \mathbb{E}[\|\hat{v}_0^{-1/2}\|] .$$

474

□

475 E Proof of Lemma 2 (Boundedness of the iterates)

476 **Lemma.** *Given the multilayer model (5), assume the boundedness of the input data and of the loss*
477 *function, i.e., for any $\xi \in \mathbb{R}^p$ and $y \in \mathbb{R}$ there is a constant $T > 0$ such that:*

$$\|\xi\| \leq 1 \quad \text{a.s.} \quad \text{and} \quad |\mathcal{L}'(\cdot, y)| \leq T , \quad (41)$$

where $\mathcal{L}'(\cdot, y)$ denotes its derivative w.r.t. the parameter. Then for each layer $\ell \in [1, L]$, there exist a constant $A_{(\ell)}$ such that:

$$\|w^{(\ell)}\| \leq A_{(\ell)} .$$

Proof For any index $\ell \in [1, L]$ we denote the output of layer ℓ by

$$h^{(\ell)}(w, \xi) = \sigma \left(w^{(\ell)} \sigma \left(w^{(\ell-1)} \dots \sigma \left(w^{(1)} \xi \right) \right) \right) .$$

478 Given the sigmoid assumption we have $\|h^{(\ell)}(w, \xi)\| \leq 1$ for any $\ell \in [1, L]$ and any $(w, \xi) \in$
479 $\mathbb{R}^d \times \mathbb{R}^p$. We also recall that $\mathcal{L}(\cdot, y)$ is the loss function, which can be Huber loss or cross entropy.
480 Observe that at the last layer L :

$$\begin{aligned} \|\nabla_{w^{(L)}} \mathcal{L}(\text{MLN}(w, \xi), y)\| &= \|\mathcal{L}'(\text{MLN}(w, \xi), y) \nabla_{w^{(L)}} \text{MLN}(w, \xi)\| \\ &= \|\mathcal{L}'(\text{MLN}(w, \xi), y) \sigma'(w^{(L)} h^{(L-1)}(w, \xi)) h^{(L-1)}(w, \xi)\| \\ &\leq \frac{T}{4} , \end{aligned} \quad (42)$$

481 where the last equality is due to mild assumptions (41) and to the fact that the norm of the derivative
482 of the sigmoid function is upperbounded by $1/4$.

483 From Algorithm 2, and with $\beta_1 = 0$ for the sake of notation, we have for iteration index $t > 0$:

$$\begin{aligned} \|w_t - \tilde{w}_{t-1}\| &= \|\eta_t \hat{v}_t^{-1/2} (\theta_t + h_{t+1})\| = \|\eta_t \hat{v}_t^{-1/2} (g_t + m_{t+1})\| \\ &\leq \hat{\eta} \|\hat{v}_t^{-1/2} g_t\| + \hat{\eta} a \|\hat{v}_t^{-1/2} g_{t+1}\| , \end{aligned}$$

where $\hat{\eta} = \max_{t>0} \eta_t$. For any dimension $p \in [1, d]$, using assumption H3, we note that

$$\sqrt{\hat{v}_{t,p}} \geq \sqrt{1 - \beta_2 g_{t,p}} \quad \text{and} \quad m_{t+1} \leq a \|g_{t+1}\| .$$

484 Thus:

$$\|w_t - \tilde{w}_{t-1}\| \leq \hat{\eta} \left(\|\hat{v}_t^{-1/2} g_t\| + a \|\hat{v}_t^{-1/2} g_{t+1}\| \right) \leq \hat{\eta} \frac{a+1}{\sqrt{1-\beta_2}} .$$

485 In short there exist a constant B such that $\|w_t - \tilde{w}_{t-1}\| \leq B$.

Proof by induction: As in [9], we will prove the containment of the weights by induction. Suppose an iteration index T and a coordinate i of the last layer L such that $w_{T,i}^{(L)} \geq \frac{T}{4\lambda} + B$. Using (42), we have

$$\nabla_i f(w_t^{(L)}, \xi) \geq -\frac{T}{4} + \lambda \frac{T}{\lambda 4} \geq 0 ,$$

486 where $f(w, \xi) = \mathcal{L}(\text{MLN}(w, \xi), y) + \frac{\lambda}{2} \|w\|^2$ and is the loss of our MLN. This last equation yields
487 $\theta_{T,i}^{(L)} \geq 0$ (given the algorithm and $\beta_1 = 0$) and using the fact that $\|w_t - \tilde{w}_{t-1}\| \leq B$ we have

$$0 \leq w_{T-1,i}^{(L)} - B \leq w_{T,i}^{(L)} \leq w_{T-1,i}^{(L)} , \quad (43)$$

which means that $|w_{T,i}^{(L)}| \leq w_{T-1,i}^{(L)}$. So if the first assumption of that induction reasoning holds, i.e., $w_{T-1,i}^{(L)} \geq \frac{T}{4\lambda} + B$, then the next iterates $w_{T,i}^{(L)}$ decreases, see (43) and go below $\frac{T}{4\lambda} + B$. This yields that for any iteration index $t > 0$ we have

$$w_{T,i}^{(L)} \leq \frac{T}{4\lambda} + 2B ,$$

since B is the biggest jump an iterate can do since $\|w_t - \tilde{w}_{t-1}\| \leq B$. Likewise we can end up showing that

$$|w_{T,i}^{(L)}| \leq \frac{T}{4\lambda} + 2B ,$$

488 meaning that the weights of the last layer at any iteration is bounded in some matrix norm.

489 Now that we have shown this boundedness property for the last layer L , we will do the same for the
490 previous layers and conclude the verification of assumption H1 by induction.

491 For any layer $\ell \in [1, L-1]$, we have:

$$\nabla_{w^{(\ell)}} \mathcal{L}(\text{MLN}(w, \xi), y) = \mathcal{L}'(\text{MLN}(w, \xi), y) \left(\prod_{j=1}^{\ell+1} \sigma' \left(w^{(j)} h^{(j-1)}(w, \xi) \right) \right) h^{(\ell-1)}(w, \xi) . \quad (44)$$

This last quantity is bounded as long as we can prove that for any layer ℓ the weights $w^{(\ell)}$ are bounded in some matrix norm as $\|w^{(\ell)}\|_F \leq F_\ell$ with the Frobenius norm. Suppose we have shown $\|w^{(r)}\|_F \leq F_r$ for any layer $r > \ell$. Then having this gradient (44) bounded we can use the same lines of proof for the last layer L and show that the norm of the weights at the selected layer ℓ satisfy

$$\|w^{(\ell)}\| \leq \frac{T \prod_{t>\ell} F_t}{4^{L-\ell+1}} + 2B .$$

492 Showing that the weights of the previous layers $\ell \in [1, L-1]$ as well as for the last layer L of our
493 fully connected feed forward neural network are bounded at each iteration, leads by induction, to
494 the boundedness (at each iteration) assumption we want to check. \square

495 F Comparison to some related methods

496 **Comparison to nonconvex optimization works.** Recently, [39, 5, 37, 41, 42, 22] provide some
 497 theoretical analysis of ADAM-type algorithms when applying them to smooth nonconvex opti-
 498 mization problems. For example, [5] provides a bound, which is $\min_{t \in [T]} \mathbb{E}[\|\nabla f(w_t)\|^2] =$
 499 $\mathcal{O}(\log T / \sqrt{T})$. Yet, this data independent bound does not show any advantage over standard
 500 stochastic gradient descent. Similar concerns appear in other papers.

501 To get some adaptive data dependent bound that are in terms of the gradient norms observed along
 502 the trajectory) when applying OPT-AMSGRAD to nonconvex optimization, one can follow the
 503 approach of [2] or [6]. They provide ways to convert algorithms with adaptive data dependent
 504 regret bound for convex loss functions (e.g. ADAGRAD) to the ones that can find an approximate
 505 stationary point of nonconvex loss functions. Their approaches are modular so that simply using
 506 OPT-AMSGRAD as the base algorithm in their methods will immediately lead to a variant of OPT-
 507 AMSGRAD that enjoys some guarantee on nonconvex optimization. The variant can outperform
 508 the ones instantiated by other ADAM-type algorithms when the gradient prediction m_t is close to g_t .
 509 The details are omitted since this is a straightforward application.

510 **Comparison to AO-FTRL [26].** In [26], the authors propose AO-FTRL, which has the update
 511 of the form $w_{t+1} = \arg \min_{w \in \Theta} (\sum_{s=1}^t g_s)^\top w + m_{t+1}^\top w + r_{0:t}(w)$, where $r_{0:t}(\cdot)$ is a 1-strongly
 512 convex loss function with respect to some norm $\|\cdot\|_{(t)}$ that may be different for different iteration t .
 513 Data dependent regret bound was provided in the paper, which is $r_{0:T}(w^*) + \sum_{t=1}^T \|g_t - m_t\|_{(t)}^*$
 514 for any benchmark $w^* \in \Theta$. We see that if one selects $r_{0:t}(w) := \langle w, \text{diag}\{\hat{v}_t\}^{1/2} w \rangle$ and $\|\cdot\|_{(t)}$
 515 $:= \sqrt{\langle \cdot, \text{diag}\{\hat{v}_t\}^{1/2} \cdot \rangle}$, then the update might be viewed as an optimistic variant of ADAGRAD.
 516 However, no experiments was provided in [26].

517 **Comparison to OPTIMISTIC-ADAM [8].** We are aware that [8] proposed one version of optimistic
 518 algorithm for ADAM, which is called OPTIMISTIC-ADAM in their paper. A slightly modified ver-
 519 sion is summarized in Algorithm 4. Here, OPTIMISTIC-ADAM+ \hat{v}_t is OPTIMISTIC-ADAM in [8]
 520 with the additional max operation $\hat{v}_t = \max(\hat{v}_{t-1}, v_t)$ to guarantee that the weighted second mo-
 521 ment is monotone increasing.

Algorithm 4 OPTIMISTIC-ADAM [8]+ \hat{v}_t .

- 1: Required: parameter β_1, β_2 , and η_t .
 - 2: Init: $w_1 \in \Theta$ and $\hat{v}_0 = v_0 = \epsilon 1 \in \mathbb{R}^d$.
 - 3: **for** $t = 1$ to T **do**
 - 4: Get mini-batch stochastic gradient vector $g_t \in \mathbb{R}^d$ at w_t .
 - 5: $\theta_t = \beta_1 \theta_{t-1} + (1 - \beta_1) g_t$.
 - 6: $v_t = \beta_2 v_{t-1} + (1 - \beta_2) g_t^2$.
 - 7: $\hat{v}_t = \max(\hat{v}_{t-1}, v_t)$.
 - 8: $w_{t+1} = \Pi_k[w_t - 2\eta_t \frac{\theta_t}{\sqrt{\hat{v}_t}} + \eta_t \frac{\theta_{t-1}}{\sqrt{\hat{v}_{t-1}}}]$.
 - 9: **end for**
-

522 We want to emphasize that the motivations are different. OPTIMISTIC-ADAM in their paper is
 523 designed to optimize two-player games (e.g. GANs [15]), while the proposed algorithm in this paper
 524 is designed to accelerate optimization (e.g. solving empirical risk minimization quickly). [8] focuses
 525 on training GANs [15]. GANs is a two-player zero-sum game. There have been some related works
 526 in OPTIMISTIC ONLINE LEARNING like [7, 29, 33]) showing that if both players use some kinds of
 527 OPTIMISTIC-update, then accelerating the convergence to the equilibrium of the game is possible.
 528 [8] was inspired by these related works and showed that OPTIMISTIC-MIRROR-DESCENT can avoid
 529 the cycle behavior in a bilinear zero-sum game, which accelerates the convergence. Furthermore,
 530 [8] did not provide theoretical analysis of OPTIMISTIC-ADAM.

531 G Additional Remarks and Runs on the Gradient Prediction Process

532 **Two illustrative examples.** We provide two toy examples to demonstrate how OPT-AMSGRAD
533 works with the chosen extrapolation method. First, consider minimizing a quadratic function
534 $H(w) := \frac{b}{2}w^2$ with vanilla gradient descent method $w_{t+1} = w_t - \eta_t \nabla H(w_t)$. The gradient
535 $g_t := \nabla H(w_t)$ has a recursive description as $g_{t+1} = bw_{t+1} = b(w_t - \eta_t g_t) = g_t - b\eta_t g_t$. So,
536 the update can be written in the form of $g_t = Ag_{t-1} + \mathcal{O}(\|g_{t-1}\|_2^2)u_{t-1}$, with $A = (1 - b\eta)$ and
537 $u_{t-1} = 0$ by setting $\eta_t = \eta$ (constant step size). Therefore, the extrapolation method should predict
538 well.

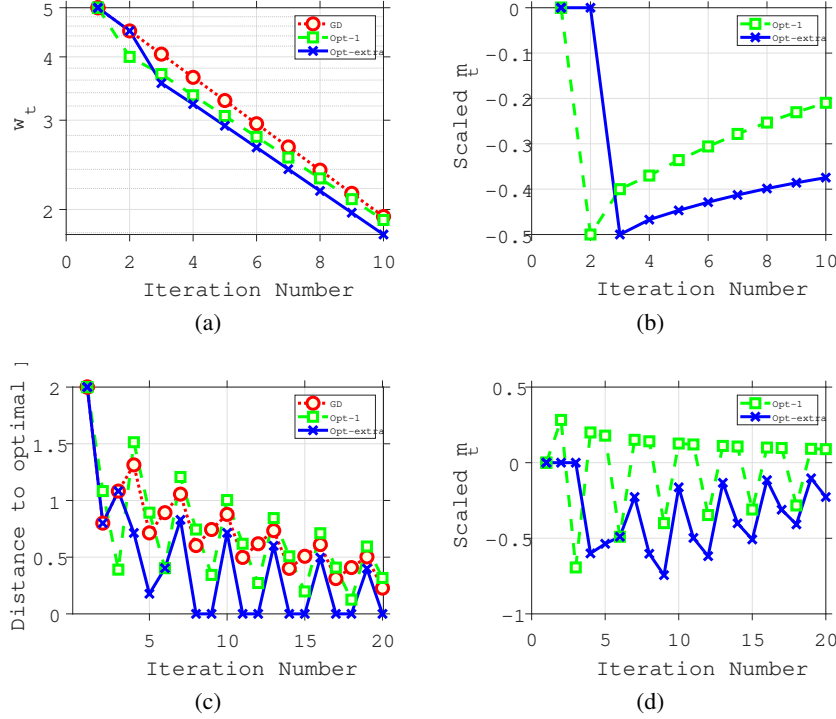


Figure 5: (a): The iterate w_t ; the closer to the optimal point 0 the better. (b): A scaled and clipped version of m_t : $w_t - w_{t-1/2}$, which measures how the prediction of m_t drives the update towards the optimal point. In this scenario, the more negative the better. (c): Distance to the optimal point -1 . The smaller the better. (d): A scaled and clipped version of m_t : $w_t - w_{t-1/2}$, which measures how the prediction of m_t drives the update towards the optimal point. In this scenario, the more negative the better.

539 Specifically, consider optimizing $H(w) := w^2/2$ by the following three algorithms with the same
540 step size. One is Gradient Descent (GD): $w_{t+1} = w_t - \eta_t g_t$, while the other two are OPT-
541 AMSGRAD with $\beta_1 = 0$ and the second moment term \hat{v}_t being dropped: $w_{t+\frac{1}{2}} = \Pi_{\Theta}[w_{t-\frac{1}{2}} - \eta_t g_t]$,
542 $w_{t+1} = \Pi_{\Theta}[w_{t+\frac{1}{2}} - \eta_{t+1} m_{t+1}]$. We denote the algorithm that sets $m_{t+1} = g_t$ as Opt-1, and denote
543 the algorithm that uses the extrapolation method to get m_{t+1} as Opt-extra. We let $\eta_t = 0.1$ and the
544 initial point $w_0 = 5$ for all the three methods. The simulation results are on Figure 5 (a) and (b).
545 Sub-figure (a) plots update w_t over iteration, where the updates should go towards the optimal point
546 0. Sub-figure (b) is about a scaled and clipped version of m_t , defined as $w_t - w_{t-1/2}$, which can be
547 viewed as $-\eta_t m_t$ if the projection (if exists) is lifted. Sub-figure (a) shows that Opt-extra converges
548 faster than the other methods. Furthermore, sub-figure (b) shows that the prediction by the extrap-
549 olation method is better than the prediction by simply using the previous gradient. The sub-figure
550 shows that $-m_t$ from both methods all point to 0 in all iterations and the magnitude is larger for the
551 one produced by the extrapolation method after iteration 2.²

²The extrapolation needs at least two gradients for prediction. Thus, in the first two iterations, $m_t = 0$.

552 Now let us consider another problem: an online learning problem proposed in [30]³. Assume the
 553 learner’s decision space is $\Theta = [-1, 1]$, and the loss function is $\ell_t(w) = 3w$ if $t \bmod 3 = 1$, and
 554 $\ell_t(w) = -w$ otherwise. The optimal point to minimize the cumulative loss is $w^* = -1$. We
 555 let $\eta_t = 0.1/\sqrt{t}$ and the initial point $w_0 = 1$ for all the three methods. The parameter λ of the
 556 extrapolation method is set to $\lambda = 10^{-3} > 0$. The results are on Figure 5 (c) and (d). Sub-figure
 557 (c) shows that Opt-extra converges faster than the other methods while Opt-1 is not better than GD.
 558 The reason is that the gradient changes from -1 to 3 at $t \bmod 3 = 1$ and it changes from 3 to -1
 559 at $t \bmod 3 = 2$. Consequently, using the current gradient as the guess for the next clearly is not a
 560 good choice, since the next gradient is in the opposite direction of the current one. Sub-figure (d)
 561 shows that $-m_t$ by the extrapolation method always points to $w^* = -1$, while the one by using
 562 the previous negative direction points to the opposite direction in two thirds of rounds. It shows
 563 that the extrapolation method is much less affected by the gradient oscillation and always makes the
 564 prediction in the right direction, which suggests that the method can capture the aggregate effect.

³[30] uses this example to show that ADAM [19] fails to converge.