

Problem Set 3, March 10, 2023 (Projected Gradient Descent)

Gradient Descent

Solve Exercises 23, 24, 26 and 27 from the lecture notes.

Computing Fixed Points

Gradient descent turns up in a surprising number of situations which apriori have nothing to do with optimization. In this exercise we will see how computing the fixed point of functions can be seen as a form of gradient descent. Suppose that we have a 1-Lipschitz continuous function $g : \mathbb{R} \rightarrow \mathbb{R}$ such that we want to solve for

$$g(x) = x.$$

A simple strategy for finding such a fixed point is to run the following algorithm: starting from an arbitrary x_0 , we iteratively set

$$x_{t+1} = g(x_t). \quad (1)$$

Practical exercise. We will try solve for x starting from $x_0 = 1$ in the following two equations:

$$x = \log(1 + x), \text{ and} \quad (2)$$

$$x = \log(2 + x). \quad (3)$$

Follow the Python notebook provided here:

colab.research.google.com/github/epfml/OptML_course/blob/master/labs/ex03/template/notebook.ipynb

What difference do you observe in the rate of convergence between the two problems? Let's understand why this occurs.

Theoretical questions.

1. We want to re-write the update (1) as a step of gradient descent. To do this, we need to find a function f such that the gradient descent update is identical to (1):

$$x_{t+1} = x_t - \gamma f'(x_t) = g(x_t).$$

Derive such a function f .

2. Give sufficient conditions on g to ensure convergence of procedure (1). What γ would you need to pick?
Hint: We know that gradient descent on f with fixed step-size converges if f is convex and smooth. What does this mean in terms of g ?
3. What condition does g need to satisfy to ensure *linear* convergence? Are these satisfied for problems (2) and (3) in the exercise?