

Optimisation Stochastique

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Chapter 1

Some basics of statistical learning

Nouveau cours du 15/11

$\mathcal{D}_n = (X_1, Y_1), \dots, (X_n, Y_n)$ training samples iid copies of (X, Y) . $X \in \mathcal{X}$ and $Y \in \mathcal{Y}$

- **goal** : find a predictor such that $f(X_i) \simeq Y_i$ on the training set.
but above all $f(X_{\text{new}}) \simeq Y_{\text{new}}$ (test set)

- **Risk** : $\mathcal{R}(\ell)(f) = \mathbb{E}[\ell(Y, f(X))]$
 \downarrow
 \uparrow
on (X, Y)
- **Bayes predictor** : $f^* \in \arg \min \mathcal{R}(f)$
 $\mathcal{R}^* = \mathcal{R}(f^*) = \inf_f \mathcal{R}(f)$
- **Empirical risk** : $\hat{\mathcal{R}}_n(f) := \frac{1}{n} \sum_{i=1}^n \ell(Y_i, f(X_i))$
 $\hat{f}^{\text{ERM}} \in \arg \min_f \hat{\mathcal{R}}_n(f)$ (On some class of predictor)

Statistical learning theory focuses on controlling

$$\mathcal{R}_n(\hat{f}_n) - \mathcal{R}^* \text{ or } \hat{\mathcal{R}}_n(\hat{f}_n) - \mathcal{R}^*$$

for \hat{f}_n a constructed predictor on the training set of size n .

Classical error decomposition :

$$\mathcal{R}(\hat{f}_n) - \mathcal{R}^* = \underbrace{\inf_{f \in \mathcal{F}} \mathcal{R}(f) - \mathcal{R}^*}_{\text{approximation error}} + \underbrace{\mathcal{R}(\hat{f}^{\text{ERM}}) - \inf_{f \in \mathcal{F}} \mathcal{R}(f)}_{\text{estimation error}} + \underbrace{\mathcal{R}(\hat{f}_n) - \mathcal{R}(\hat{f}^{\text{ERM}})}_{\substack{\text{error due to the use of an} \\ \text{optimisation algo for ERM}}} .$$

CCL du cours de la dernière fois

$$R^\phi(\hat{h}^{\phi-\mathbb{E}R?}) - R^\phi(h^*, \phi).$$

1.1 Relation between R^ϕ and $R^{0/1}$

In this section, no empirical proof, no n

- $R^\phi(h) = \mathbb{E}[\phi(-Yh(X))]$
- $R^{0/1}(h) = \mathbb{E}[\mathbb{1}_{Y \neq \text{sign}(h(X))}]$
- $\phi = \text{hinge} / \text{logistic} / \text{least square}$

Lemme 1

If ϕ is diff, convex, increasing, then $\text{sign}(h^{*,\phi}) = f^{*,\text{Bayes}}$ with $h^{*,\phi} \in \arg \min_h R^\phi(h)$

Proof: 1.

$$\begin{aligned} R^\phi(h) &= \mathbb{E}[\phi(-Yh(X))(\mathbb{1}_{Y=1} + \mathbb{1}_{Y=-1})|X] \\ &= \mathbb{E}[\phi(-h(X))\eta(X) + \phi(h(X))(1 - \eta(X))] \end{aligned}$$

with $\eta(X) = P(Y = 1|X)$

2. Define $H_\phi(p, \eta) := \eta\phi(-p) + (1 - \eta)\phi(p)$ and $p^{*,\phi}(\eta) = \arg \min H_\phi(p, \eta)$ (assuming existence for now)
 $h^{*,\phi}$ minimizes R^ϕ and is such that for any fixed x

$$h^{*,\phi}(x) = p^{*,\phi}(\eta(x)).$$

$$\forall h, R^\phi(h) - R^\phi(h^{*,\phi}) = \mathbb{E}[H_\phi(h(X), \eta(X)) - H_\phi(h^{*,\phi}(X), \eta(X))]$$

3. Example for Least Square :

$$\begin{aligned} H_\phi(p, \eta) &= \eta(1 - p)^2 + (1 - \eta)(1 + p)^2 \\ \frac{\partial H_\phi}{\partial p}(p, \eta) &= 2(p - 1)\eta + 2(1 - \eta)(1 + p) \\ &= 0 \Leftrightarrow p = 2\eta - 1 \end{aligned}$$

See Table 1.1

In all cases, $\text{sign}(p^{*,\phi}(\eta(X))) = \text{sign}(\eta(X) - 1/2) = \text{sign}(h^{*,\phi}(X)) = f^{*,\text{Bayes}}$

4. In general with ϕ strictly increasing, diff, convex, when $\phi(t) \rightarrow_{t \rightarrow +\infty} +\infty \forall \eta \in]0, 1[$, $H_\phi(\eta, p) \rightarrow_{p \rightarrow \pm\infty} +\infty$. Thus $p^{*,\phi}(\eta)$ exists. And $p \mapsto H_\phi(p, \eta)$ is diff

$$\frac{\partial H_\phi}{\partial p}(p, \eta) = 0 \Leftrightarrow \eta\phi'(-p^{*,\phi}(\eta)) = (1 - \eta)\phi(p^{*,\phi}(\eta)).$$

- (a) If $\eta < 1/2$, then $\eta < 1 - \eta \Rightarrow \phi'(p^{*,\phi}(\eta)) > \phi'(p^{*,\phi}(\eta)) \Rightarrow p^{*,\phi}(\eta) \leq 0$
(b) If $\eta > 1/2 \dots \Rightarrow p^{*,\phi} \geq 0$

Finally, $\text{sign}(p^{*,\phi}(\eta)) = \text{sign}(\eta - 1/2)$ and thus $\text{sign}(h^{*,\phi}(X)) = f^{*,\text{Bayes}}(X)$

□

Loss	$p^{\star,\phi}(\eta)$	$\min H_\phi(p, \eta)$
LS : $(1+v)^2$	$2\eta - 1$	$4\eta(1-\eta)$
Hinge	sign	a
Logistic	a	a

Lemme 2 (Zhang)

Assume ϕ increasing, convex such that $\phi(0) = 1$. For $\gamma \geq 1$ we have $|\eta - 1/2|^\gamma \geq c |1 - H_\phi(p^{\star,\phi}(\eta), \eta)|$.
 $\forall h$ classifier $h : \mathcal{X} \rightarrow \mathbb{R}$

$$R^{0/1}(sign(h)) - R^{0/1}(f^{\star, Bayes}) \leq 2c^{1/\gamma}(R^\phi(h) - R^\phi(h^{\star,\phi})).$$

When h approximately minimizes the relaxed excess risk its $sign(h)$ behaves well in terms of the initial excess risk !!.

Note. Note that $\gamma = 2$ for the square loss and the logistic loss. And that $\gamma = 1$ for the hinge loss.
 (we do not care about c)

Proof:

$$\begin{aligned} R^{0/1}(sign(h)) - R^{0/1}(f^{\star, Bayes}) &= \mathbb{E}[\mathbb{1}_{sign(h(X)) \neq f^{\star, Bayes}(X)} 2|\eta(X) - 1/2|] \\ (\text{jensen, (1)}) &\leq \mathbb{E}[\mathbb{1}_{sign(h(X)) \neq f^{\star, Bayes}(X)} 2^\gamma |\eta(X) - 1/2|^\gamma]^{1/\gamma} \\ &\leq 2c^{1/\gamma} \mathbb{E}[\mathbb{1}_{sign(h(X)) \neq f^{\star, Bayes}(X)} (1 - H_\phi(p_\phi^{\star}(\eta(X)), \eta(X)))^{1/\gamma}] (\eta(X) = P(Y = 1|X)) \end{aligned}$$

Note. Note that when $sign(h(X)) \neq sign(\eta(X) - 1/2)$, then $H'_\phi(h(X), \eta(X)) > 1$. Indeed, $\eta\phi(-p) + (1 - \eta)\phi(p) \geq \phi(-\eta p + (1 - \eta)p) = \phi((1 - 2\eta)p)$ because ϕ convex. And now $\phi((1 - 2\eta)p) \geq \phi(0) = 1$ because ϕ increasing ≥ 0 when $sign(p) \neq sign(\eta - 1/2)$

$$\begin{aligned} (1) &\leq 2c^{1/\gamma} (\mathbb{E}[H(h(X), \eta(X)) - H(p^{\star,\phi}(\eta(X)), \eta(X))])^{1/\gamma} \\ &= 2c^{1/\gamma} (R^\phi(h) - R^\phi(h^{\star,\phi}))^{1/\gamma} \end{aligned}$$

□

CCL : $\forall \hat{h}$

$$\begin{aligned} R^{0/1}(sign(\hat{h})) - R^{0/1}(f^{\star, Bayes}) &\leq c^{1/\gamma} (R^\phi(\hat{h}) - R^\phi(h^{\star,\phi}))^{1/\gamma} \\ R^\phi(\hat{h}) - R^\phi(h^{\star,\phi}) &= R^\phi(\hat{h}) - R^\phi(h_{\mathcal{F}}^{\star,\phi}) + R^\phi(h_{\mathcal{F}}^{\star,\phi}) - R^\phi(h^{\star,\phi}) \end{aligned}$$

where

- $h_{\mathcal{F}}^{\star,\phi} \in \arg \min R^\phi(h)$
- $R^\phi(h_{\mathcal{F}}^{\star,\phi}) - R^\phi(h^{\star,\phi})$ approx error

$$\begin{aligned} R^p hi(\hat{h}) - R^\phi(h_{\mathcal{F}}^{\star,\phi}) &= R^\phi(\hat{h}) - \hat{R}_n^\phi(\hat{h}) (\leq \sup_{\mathcal{F}} \hat{R}_n - R^\phi) \\ &+ \hat{R}_n^\phi(\hat{h}) - \hat{R}_n^\phi(\hat{h}^{\phi ERM}) ("optim error") \\ &+ \hat{R}_n^\phi(\hat{h}^{\phi ERM}) - \hat{R}_n^\phi(\hat{h}_{\mathcal{F}}^{\star,\phi}) (\leq 0) \\ &+ \hat{R}_n^\phi(\hat{h}_{\mathcal{F}}^{\star,\phi}) - R^\phi(h_{\mathcal{F}}^{\star,\phi}) (\leq \sup_{\mathcal{F}} \hat{R}_n^\phi - R^\phi) \end{aligned}$$

Since the estimation error typically scales in $O(\frac{1}{\sqrt{n}})$, no need to reach the ERM using our optimization algo !!.

Note. When using Lipschitz functions, we obtain slow rates $O(\frac{1}{\sqrt{n}})$. Is there a path towards fast rates ? Let's take the example of the mean estimation.

1. Method 1 :

$$\begin{aligned}\hat{\theta} &= \frac{1}{n} \sum_{i=1}^n Z_i = \arg \min_{\theta} \frac{1}{2n} \sum_{i=1}^n (Z_i - \theta)^2 \\ \theta^* &= \arg \min \frac{1}{2} \mathbb{E}[(\theta - Z)^2] = \mathbb{E}[Z]\end{aligned}$$

From the developpement before on the estimation error

$$R(\hat{\theta}) - R(\theta^*) = O\left(\frac{1}{\sqrt{n}}\right).$$

2. Method 2 : Direct computation

$$\begin{aligned}R(\theta) &= \frac{1}{2} \mathbb{E}[(\theta - Z)^2] = \frac{1}{2} (\theta - \mathbb{E}[Z])^2 + \frac{1}{2} \text{Var}(Z) \\ \Rightarrow R(\hat{\theta}) - R(\theta^*) &= R(\hat{\theta})(R(\mathbb{E}[Z])) = \frac{1}{2} (\hat{\theta} - \mathbb{E}[Z])^2 \text{(conditionality to } \mathcal{D}_n\text{)} \\ \mathbb{E}_{\mathcal{D}_n}[\cdot] &= \frac{1}{2} \mathbb{E}\left[\left(\frac{1}{n} \sum Z_i - \mathbb{E}[Z]\right)^2\right] = \frac{1}{2n} \text{Var}(Z) \text{ (n is FAST RATE } O\left(\frac{1}{n}\right))\end{aligned}$$

Bound only for this specific $\hat{\theta}$ and because I also have strong convexity.

In supervised learning, fast rates can be established for strongly convex function (in our relaxed risks)

Chapter 2

Basics of deterministic optimisation

In ML, construct a predictor often boils down to minimize an empirical risk using iterative algorithms.

2.1 First order method

2.1.1 Basics of convex analysis

$F : \mathbb{R}^d \rightarrow \mathbb{R}$ convex, diff, L-smooth (its gradient is L-Lipschitz).

- convexity (under chords) : $F(\eta\theta + (1 - \eta)\theta') \leq \eta F(\theta) + (1 - \eta)F(\theta'), \forall \theta, \theta', \forall \eta \in [0, 1]$
 - If we add diff (tangent lie below) we have $F(\theta') \geq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle, \forall \theta, \theta'$
 - (increasing slopes) $\langle \nabla F(\theta) - \nabla F(\theta'), \theta - \theta' \rangle \geq 0$ (∇F is said to be a monotone operator)
 - if we add \mathcal{C}^2 (curves upwards) $\forall \theta, \text{Hess}_F(\theta) \succeq 0$ (SDP)
- μ -strongly convex, $\mu > 0$.
- convexity ("well" under chords) : $F(\eta\theta + (1 - \eta)\theta') \leq \eta F(\theta) + (1 - \eta)F(\theta') - \frac{\eta(1-\eta)\mu}{2} \|\theta - \theta'\|_2^2, \forall \theta, \theta', \forall \eta \in [0, 1]$
 - If we add diff (tangent lie "well" below) we have $F(\theta') \geq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \frac{\mu}{2} \|\theta - \theta'\|_2^2, \forall \theta, \theta'$
 - ("well" increasing slopes) $\langle \nabla F(\theta) - \nabla F(\theta'), \theta - \theta' \rangle \geq 0 + \mu \|\theta - \theta'\|_2^2$
 - if we add \mathcal{C}^2 (curves upwards) $\forall \theta, \text{Hess}_F(\theta) \succeq \mu \text{Id}$ (SDP)

Other definition:

- F is μ -strongly convex $\forall \theta_0, \theta \mapsto F(\theta) - \frac{\mu}{2} \|\theta - \theta_0\|_2^2$ is convex.
- L-Smooth : $\forall \theta, \theta', \|\nabla F(\theta) - \nabla F(\theta')\| \leq L \|\theta - \theta'\|$

Lemme 3 (Descent lemma)

Assume that F is L-Smooth. Therefore $\forall \theta, \theta' \in \text{domain of } F$

$$F(\theta') \leq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \frac{L}{2} \|\theta' - \theta\|.$$

Proof:

$$\begin{aligned}
F(\theta') &= F(\theta) + \int_0^1 \langle \nabla F(\theta + t(\theta' - \theta)), \theta' - \theta \rangle dt \\
&= F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \int_0^1 \langle \nabla F(\theta + t(\theta' - \theta)) - \nabla F(\theta), \theta' - \theta \rangle dt \\
&\leq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \int_0^1 \|\nabla F(\theta + t(\theta' - \theta)) - \nabla F(\theta)\| \|\theta' - \theta\| dt \\
&\leq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \int_0^1 tL \|\theta' - \theta\|^2 dt \\
&\leq F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \frac{1}{2}L \|\theta' - \theta\|_2^2
\end{aligned}$$

□

Consequence of this quadratics upper bound

1.

$$\begin{aligned}
F(\theta) &\leq F(\theta^*) + \langle \nabla F(\theta^*), \theta - \theta^* \rangle + \frac{L}{2} \|\theta - \theta^*\|^2 \\
F(\theta) - F(\theta^*) &\leq \frac{L}{2} \|\theta - \theta^*\|^2
\end{aligned}$$

2.

$$\begin{aligned}
\min_{\theta} F(\theta) &\leq \min_{\theta} F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \frac{L}{2} \|\theta' - \theta\|^2. \\
\min_{\theta} F(\theta) + \langle \nabla F(\theta), \theta' - \theta \rangle + \frac{L}{2} \|\theta' - \theta\|^2 &\text{ is reach for } \theta' = \theta - \frac{1}{L} \nabla F(\theta) \\
&\leq F(\theta) + \langle \nabla F(\theta), \theta - \frac{1}{L} \nabla F(\theta) - \theta \rangle + \frac{L}{2} \left\| \theta - \frac{1}{L} \nabla F(\theta) - \theta \right\|^2 \\
&= F(\theta) - \frac{1}{2L} \|\nabla F(\theta)\|^2
\end{aligned}$$

All in all, $\forall \theta$

$$\frac{1}{2L} \|\nabla F(\theta)\|^2 \leq F(\theta) - F(\theta^*) \leq \frac{L}{2} \|\theta - \theta^*\|^2.$$

Note. In what follows, we could easily extend the study to non-diff function by involving **subgradients**.
 $F : \mathbb{R}^D \mapsto \mathbb{R}$ A vector $\eta \in \mathbb{R}^d$ is a subgradient of F at θ if

$$\forall \theta', F(\theta') \geq F(\theta) + \langle \eta, \theta' - \theta \rangle.$$

$\partial F(\theta)$ is the subdifferential of F at θ and gathers all the subgradients of F at 0 i.e. the direction of hyperplanes passing through $(\theta, F(\theta))$ but remaining below the graph of F

2.1.2 Gradient algorithms

$\theta^* = \arg \min F$ assuming existence and uniqueness.

Gradient algo

1. Init $\theta_0 \in \mathbb{R}^d$
2. $\forall t \geq 0, \theta_{t+1} = \theta_t - \gamma_{t+1} \nabla F(\theta_t)$ with γ_{t+1} gradient steps / learning rates

Choice of steps :

- Constant step sizes $\gamma_t = \gamma, \forall t$ it may depend on the time horizons $T : \forall t \in [0, 1], \gamma_t = \gamma(T)$
- Line search : optimal step size at each iteration. $\gamma_t = \arg \min_{\gamma > 0} F(\theta_{t-1} - \gamma \nabla F(\theta_{t-1}))$. You can forget about that case in online algo!

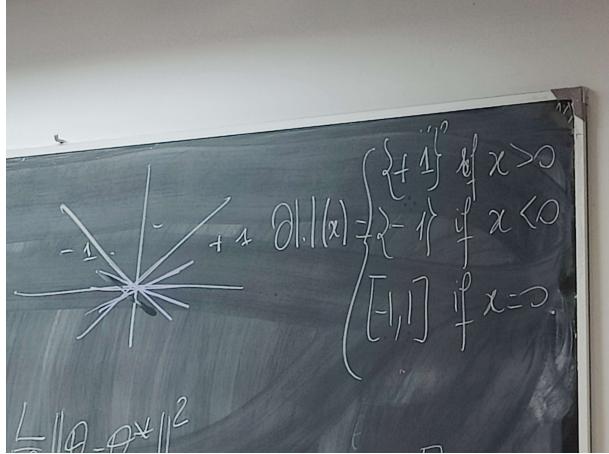


Figure 2.1: subgradients

Link with the gradient flow

The iterates of Gradient Descent (GD, Euler, XVIIIe)

$$\theta_{t+1} = \theta_t - \gamma_t \nabla F(\theta_t).$$

can be rewritten as

$$\frac{\theta_{t+1} - \theta_t}{\gamma_t} = -\nabla F(\theta_t).$$

Make the step size γ_t shrink to 0, we obtain the ODE

$$\frac{d\theta}{dt}(t) = -\nabla F(\theta(t)).$$

This continuous version is called the Gradient Flow (GF). Thus GD is a discretization of GF (using finite differences).

$\nabla F(\theta)$ is orthogonal to $\{\theta' : F(\theta') = F(\theta)\}$ (level set) so that $\frac{d\theta}{dt}(t) = \theta(t)$ point inwards $\{\theta' : F(\theta') \leq F(\theta)\}$ which guarantees that $F(\theta(t))$ is decreasing.

Indeed $\frac{d(F \circ \theta)}{dt}(t) = \langle \nabla F(\theta(t)), \dot{\theta}(t) \rangle = -\|\nabla F(\theta(t))\|^2$

Théorème 4

For F an L-Smooth. for $\gamma_t = \gamma, \forall t$ with $\gamma < 2/L$

$$F(\theta_t) - F(\theta^*) \leq \frac{\|\theta_0 - \theta^*\|}{2\gamma(1 - \frac{\gamma L}{2})T}.$$

For $\gamma = \frac{1}{L}$ we have

$$F(\theta_t) - F(\theta^*) \leq \frac{\|\theta_0 - \theta^*\|}{2\gamma(1 - \frac{\gamma L}{2})T} = \frac{L \|\theta_0 - \theta^*\|^2}{T}.$$

Note. 1. This is a sublinear rate $O(1/T)$

2. Using a constant step size.

γ	0	$1/L$	$2/L$
the rate			

3. Optimal "constant" step size = $\frac{1}{L}$

Note (Interpolation of GD with $\gamma = \frac{1}{L}$). Note that

$$\begin{aligned}\tilde{\theta}_t &= \arg \min F(\tilde{\theta}_{t-1}) + \langle \nabla F(\tilde{\theta}_{t-1}), \theta - \tilde{\theta}_{t-1} \rangle + \frac{L}{2} \|\theta - \tilde{\theta}_{t-1}\|^2 \\ &= \tilde{\theta}_{t-1} - \frac{1}{L} \nabla F(\tilde{\theta}_{t-1})\end{aligned}$$

Using GD with $\gamma = \frac{1}{L}$ amounts to minimizer a quadratic upper bound (provided by smoothness). This idea is a the heart of the Majorize-Minimize algo.

Proof:

$$\begin{aligned}\|\theta_{t+1} - \theta^*\|_2^2 &\stackrel{(GD)}{=} \|\theta_t - \gamma \nabla F(\theta_t) - \theta^*\|_2^2 \\ &= \|\theta_t - \theta^*\|_2^2 - 2\gamma \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle + \gamma^2 \|\nabla F(\theta_t)\|_2^2\end{aligned}$$

Function convex + L-Smooth : $\|\nabla F(\theta)\|^2 \leq L \langle \nabla F(\theta), \theta - \theta^* \rangle$. This is a consequence of the co-coercivity of ∇F (with param $1/L$)

Note (Co-coercivity). F convex, L-Smooth, then θ, θ'

$$\langle \nabla F(\theta) - \nabla F(\theta'), \theta - \theta' \rangle \geq_{\text{co-coercivity}} \frac{1}{L} \|\nabla F(\theta) - \nabla F(\theta')\|_2^2.$$

Proof of the note on co-coercivity: Define two function

$$\begin{aligned}G(\theta') &= F(\theta') - \langle \nabla F(\theta), \theta' \rangle \\ H(\theta') &= F(\theta) - \langle \nabla F(\theta'), \theta \rangle\end{aligned}$$

G and H are smooth. $\theta' = \theta$ minimize $\theta' \mapsto G(\theta')$ and

$$\begin{aligned}F(\theta') - F(\theta) - \langle \nabla F(\theta), \theta' - \theta \rangle &= G(\theta') - G(\theta) \\ &\geq \frac{1}{2L} \|\nabla G(\theta')\|^2 \text{ (by LHS, 1) and where "all in all")} \\ &= \frac{1}{2L} \|\nabla F(\theta') - \nabla F(\theta)\|^2\end{aligned}$$

Idem, $\theta = \theta'$ minimizes $\theta \mapsto H(\theta)$

$$\begin{aligned} F(\theta) - F(\theta') - \langle \nabla F(\theta'), \theta - \theta' \rangle &= H(\theta) - H(\theta') \\ &\geq \frac{1}{2L} \|\nabla H(\theta)\|^2 \\ &= \frac{1}{2L} \|\nabla F(\theta') - \nabla F(\theta)\|^2 \end{aligned}$$

Sum the 2 inequalities to conclude \square

End of the co-coercivity note

$$\begin{aligned} \|\theta_{t+1} - \theta^*\|^2 &= \|\theta_t - \theta^*\|^2 - 2\gamma \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle + \gamma^2 \|\nabla F(\theta_t)\|^2 \\ &\leq \|\theta_t - \theta^*\|^2 - 2\gamma(1 - \frac{\gamma L}{2}) \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle \\ &\Rightarrow 2\gamma(1 - \frac{\gamma L}{2}) \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle \leq \|\theta_{t-1} - \theta^*\|^2 - \|\theta_t - \theta^*\|^2 \\ &\Rightarrow 2\gamma(1 - \frac{\gamma L}{2})(F(\theta_t) - F(\theta^*)) \leq \|\theta_{t-1} - \theta^*\|^2 - \|\theta_t - \theta^*\|^2 \\ &\Rightarrow F(\theta_t) - F(\theta^*) \leq \frac{1}{T} \sum_{t=1}^T F(\theta_t) - F(\theta^*) \\ &\leq \frac{\|\theta_0 - \theta^*\|^2}{2\gamma(1 - \frac{\gamma L}{2})T} \end{aligned}$$

\square

RAPPEL : On regarde

- $\theta_{t+1} = \theta_t - \gamma_t \nabla F(\theta_t)$
- $\theta_0 \in \mathbb{R}^d$

Théorème 5

F L-smooth, diff

For $\gamma_t = \gamma$ for all $t \leq 0$

$$\begin{aligned} F(\theta_T) - F(\theta^\infty) &\leq \frac{\|\theta_0 - \theta^\infty\|^2}{2\gamma(1 - \frac{\gamma L}{2})T} \\ &= L \frac{\|\theta_0 - \theta^\infty\|^2}{T} (\gamma = 1/L) \end{aligned}$$

- $\gamma = \frac{1}{L}$ It is the largest constant step size ensuring the most decrease of the objective fct at each iteration.
- L-smooth, diff $C^2 \Leftrightarrow \lambda_{MAX}(H_F(\theta)) \leq L \forall \theta$

$$\begin{aligned} \Leftrightarrow \|\nabla F(\theta) - \nabla F(\theta')\| &= \left\| \int_0^1 H_F(\theta' + t(\theta - \theta'))(\theta - \theta') dt \right\| \\ &\leq \int_0^1 \|H_F(\theta + t(\theta - \theta'))(\theta - \theta')\| dt \\ &\leq L \|\theta - \theta'\|_2 \end{aligned}$$

Théorème 6

If F is L-Smooth, diff and μ - strongly convex, then for all step size $\gamma \leq 1/L$

$$\begin{aligned} \|\theta_T - \theta^*\|^2 &\leq (1 - \gamma\mu)^T \|\theta_0 - \theta^*\|^2 \\ (\text{for } \gamma = 1/L) &= (1 - \frac{\mu}{L})^T \|\theta_0 - \theta^*\|^2 \quad (\text{for } \gamma = 1/L) \end{aligned}$$

Note. 1. The algorithm is the same so the CV rate is improved only by properties of F. In such a case the rate is said to be linear.

2. CV rate on the iterates (!!) and not only on the objective rate

$$\begin{aligned} F(\theta_T) - F(\theta^*) &\leq \langle \nabla F(\theta^\infty), \theta_T - \theta^* \rangle + \frac{L}{2} \|\theta_T - \theta^*\|^2 \\ &= 0 + \frac{L}{2} \|\theta_T - \theta^*\|^2 \end{aligned}$$

$$\frac{\mu}{2} \|\theta_T - \theta^*\|^2 \leq_{\text{strong cvxty}} F(\theta_T) - F(\theta^*) \leq \frac{L}{2} \|\theta_T - \theta^*\|.$$

3. Choice of γ : the largest possible.

4. $\mu \leq L$. ($\mu = L$ if $F(\theta) = \frac{L}{2} \|\theta - \theta^*\|$)

So :

- $\kappa = \frac{\mu}{L}$ is called the condition number of F.

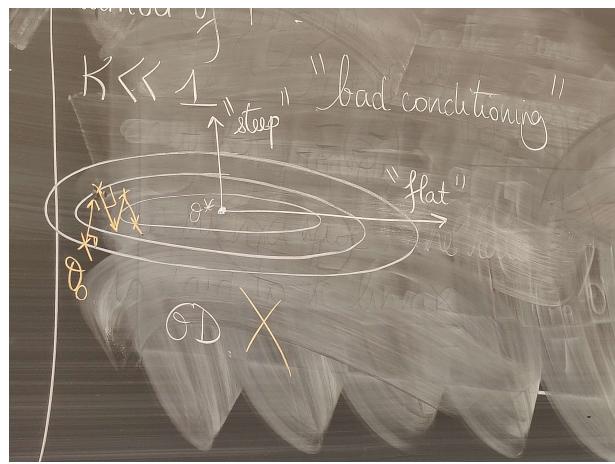


Figure 2.2: With $\kappa \ll 1$ "bad conditioning"

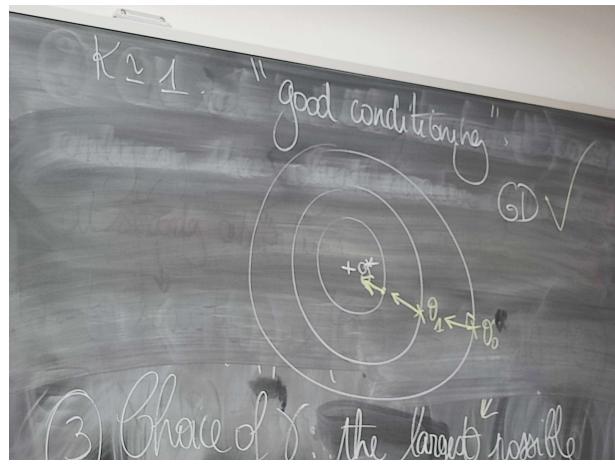


Figure 2.3: With $\kappa \approx 1$ "good conditioning"

- $\kappa << 1$ "Bad conditioning"
- $\kappa \simeq 1$ "good conditioning"

Proof:

$$\begin{aligned}\|\theta_{t+1} - \theta^*\|^2 &= \|\theta_t - \gamma \nabla F(\theta_t) - \theta^*\|^2 \\ &= \|\theta_t - \theta^*\|^2 - 2\gamma \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle + \gamma^2 \|\nabla F(\theta_t)\|^2 \\ &= \|\theta_t - \theta^*\|^2 + 2\gamma \langle \nabla F(\theta_t), \theta^* - \theta_t \rangle + \gamma^2 \|\nabla F(\theta_t)\|^2\end{aligned}$$

By μ -strong convexity, we got

$$\begin{aligned}F(\theta^*) &\geq F(\theta_t) + \langle \nabla F(\theta_t), \theta^* - \theta_t \rangle + \frac{\mu}{2} \|\theta^* - \theta_t\|^2 \\ \Rightarrow \langle \nabla F(\theta_t), \theta^* - \theta_t \rangle &\leq F(\theta^*) - F(\theta_t) - \frac{\mu}{2} \|\theta^* - \theta_t\|^2\end{aligned}$$

Therefore $\|\theta_{t+1} - \theta^*\|^2 \leq \|\theta_t - \theta^*\|^2 - 2\gamma(F(\theta_t) - F(\theta^*)) + \frac{\mu}{2} \|\theta^* - \theta_t\|^2 + \gamma^2 \|\nabla F(\theta_t)\|^2$

Beside, by L-smoothness, we get

$$\begin{aligned}F(\theta_{t+1}) - F(\theta_t) &= F(\theta_t - \gamma \nabla F(\theta_t)) - F(\theta_t) \\ &= [F(\theta_t - \tau \nabla F(\theta_t))]_{\tau=0}^{\gamma} \\ &= - \int_0^\gamma \langle \nabla F(\theta_t), \nabla F(\theta_t - \tau \nabla F(\theta_t)) \rangle d\tau \\ &= - \int_0^\gamma \langle \nabla F(\theta_t), \nabla F(\theta_t - \tau \nabla F(\theta_t)) + \nabla F(\theta_t) - \nabla F(\theta_t) \rangle d\tau \\ &= -\gamma \|\nabla F(\theta_t)\|^2 + \int_0^\gamma \langle \nabla F(\theta_t), \nabla F(\theta_t) - \nabla F(\theta_t - \tau \nabla F(\theta_t)) \rangle d\tau \\ &\leq -\gamma \|\nabla F(\theta_t)\|^2 + \int_0^\gamma \tau L \|\nabla F(\theta_t)\|^2 d\tau \quad (\text{using CS + L-smooth}) \\ &\leq -\left(\gamma - \frac{\gamma^2 L}{2}\right) \|\nabla F(\theta_t)\|^2\end{aligned}$$

Combining the 2 previous inequalities,

$$\begin{aligned}\|\theta_{t+1} - \theta^*\|^2 &\leq \|\theta_t - \theta^*\|^2 (1 - \gamma\mu) - 2\gamma(F(\theta_t) - F^*) + \frac{\gamma^2}{\gamma - \gamma^2 \frac{L}{2}} \\ &\leq (1 - \gamma\mu) \|\theta_t - \theta^*\|^2 - \gamma \left(\frac{2\gamma - \gamma^2 \frac{L}{2} - \gamma}{\gamma - \gamma^2 \frac{L}{2}} \right) (F(\theta_t) - F^*)\end{aligned}$$

using that $F(\theta) \geq F(\theta^*) \Rightarrow F(\theta_t) - F(\theta_{t+1}) \leq F(\theta_t) - F(\theta^*)$

- Numerator > 0 when $0 < \gamma \leq 1/L$
- Denominator > 0 when $0 < \gamma < 2/L$

Then by assuming $\gamma \leq \frac{1}{L}$ just ignore the last term and conclude \square

Subgradient method

Théorème 7 (GD for non-smooth fonctions)

Hypothese : F convex, has subgradients, β -Lipschitz

$$\begin{cases} \|\nabla F(\theta)\|^2 & \leq \beta^2 \\ \|\eta\|^2 & \leq \beta^2, \quad \forall \eta \in \partial F(\theta) \end{cases}.$$

Then GD iterates with Polyak-Ruppert averaging enjoy the following error bound

$$\bar{\theta}_T = \frac{1}{T} \sum_{t=1}^T \theta_t.$$

$$\begin{aligned} F(\bar{\theta}_T) - F(\theta^*) &\leq \frac{\|\theta_0 - \theta^*\|^2}{2\gamma T} + \frac{\gamma\beta^2}{2} \\ &= \left\| \frac{\theta_0 - \theta^*}{\sqrt{T}} \right\| \text{ for } \gamma = \gamma^* \text{ (when looking at below figures)} \end{aligned}$$

$$F(\bar{\theta}_T) - F(\theta^*) \leq \frac{\|\theta_0 - \theta^*\|^2}{2\gamma T} + \frac{\gamma\beta^2}{2}.$$

NB: now there is a trade-off on the choice of γ . Now we have two terms :

- $\frac{\|\theta_0 - \theta^*\|^2}{2\gamma T}$ in purple in Figure 2.4

- $\frac{\gamma\beta^2}{2}$ in green in Figure 2.4

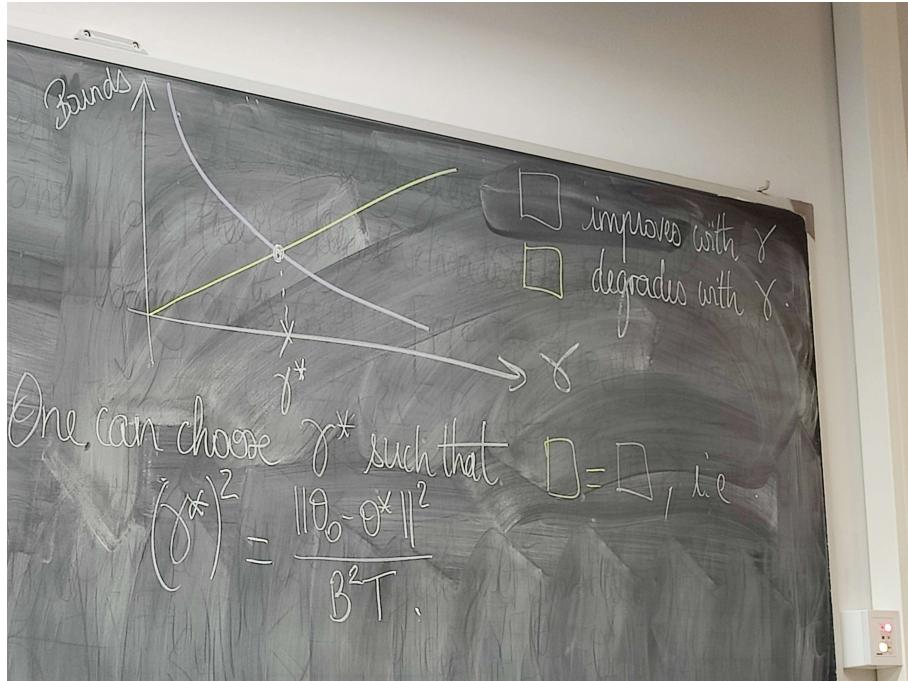


Figure 2.4:

One can choose γ^* such that "purple" = "green" (Figre 2.4), i.e.

$$(\gamma^*)^2 = \frac{\|\theta_0 - \theta^*\|^2}{\beta^2 T}.$$

- Non-smoothness is paid through a $O(\frac{1}{\sqrt{T}})$ rate.
- Guarantee for $\bar{\theta}_T$
- CCL Big picture : BD-Based strategies
 - convex non-smooth $O(1/\sqrt{T})$
 - convex L-smooth $O(1/T)$
 - mu -strongly convex non-smooth $O((1 - \frac{\mu}{L})^T)$

$F(\frac{1}{T} \sum_{t=1}^T \theta_t) - F^* \leq \frac{1}{T} \sum_{t=1}^T (F(\theta_t) - F^*)$ by convexity.

And $(F(\theta_t) - F^*)$ is on $\frac{1}{t}$

So, $F(\frac{1}{T} \sum_{t=1}^T \theta_t) - F^* \leq \frac{1}{T} \sum_{t=1}^T (F(\theta_t) - F^*) \lesssim \mathcal{O}(\frac{\log T}{T})$.

Proof:

$$\begin{aligned} \|\theta_{t+1} - \theta^*\|^2 &= \|\theta_t - \gamma_t g_t - \theta^*\|^2 \text{ with } g_t \in \partial F(\theta_t) \\ &= \|\theta_t - \theta^*\|^2 - 2\gamma_t \langle g_t, \theta_t - \theta^* \rangle + \gamma_t^2 \|g_t\|_2^2 \\ \text{by def of subgradient} &\leq \|\theta_t - \theta^*\|^2 - 2\gamma_t (F(\theta_t) - F^*) + \gamma_t^2 \|g_t\|_2^2 \end{aligned}$$

Recursively we obtain

$$\|\theta_{t+1} - \theta^*\|^2 \leq \|\theta_1 - \theta^*\|^2 - 2 \sum_{s=1}^t \gamma_s (F(\theta_s) - F^*) + \sum_{s=1}^t \gamma_s^2 \|g_s\|_2^2.$$

Combining this with $\sum_{s=1}^t \gamma_s (F(\theta_s) - F^*) \geq \sum_{s=1}^t \gamma_s \cdot \min_{1 \leq s \leq t} (F(\theta_s) - F^*)$
 γ cte + polyak- Ruppert

$$t \sum_{s=1}^t \frac{\gamma_s}{t} (F(\theta_s) - F^*) \geq t\gamma (F(\bar{\theta}_t) - F^*)$$

Finally,

$$\begin{aligned} \min_{1 \leq s \leq t} F(\theta_s) - F^* &\leq \frac{\|\theta_1 - \theta^*\|_2^2 + \sum_{s=1}^t \gamma_s \|g_s\|_2^2}{2 \sum_{s=1}^t \gamma_s} \\ &\leq \frac{\|\theta_1 - \theta^*\|_2^2 + \beta^2 \sum_{s=1}^t \gamma_s}{2 \sum_{s=1}^t \gamma_s} \\ F(\bar{\theta}_t) - F^* &\leq \frac{\|\theta_1 - \theta^*\|_2^2 + t\gamma^2 \beta^2}{2t\gamma} \end{aligned}$$

□

Note (Implicit gradient method). Subgradient method = generalization of GD in the non-smooth case but O is typically slow ($\frac{1}{\sqrt{T}}$).

The essential reason is that there are plenty of subgradients that are large near and even at the solution.

$$g \in \partial F(\theta) \text{ if } \forall \theta', F(\theta') \geq F(\theta) + \langle g, \theta' - \theta \rangle$$

$$\partial ?(\theta) = \begin{cases} \{+1\} & \text{if } \theta > 0 \\ \{-1\} & \text{if } \theta < 0 \\ [-1, 1] & \text{if } \theta = 0 \end{cases}$$

Another way to deal with this is to add a smooth regularized term. In particular, if θ^* is minimizer of F then it minimizes as well

$$\theta \mapsto F(\theta) + \gamma \|\theta - \theta^*\| \text{ for } \gamma > 0$$

Now the regularized function is strongly convex and the only subgradient at the solution is the zero vector :

- **Good** : It addresses the main drawback of subgrad methods
- **Bad** : We have to know θ^*

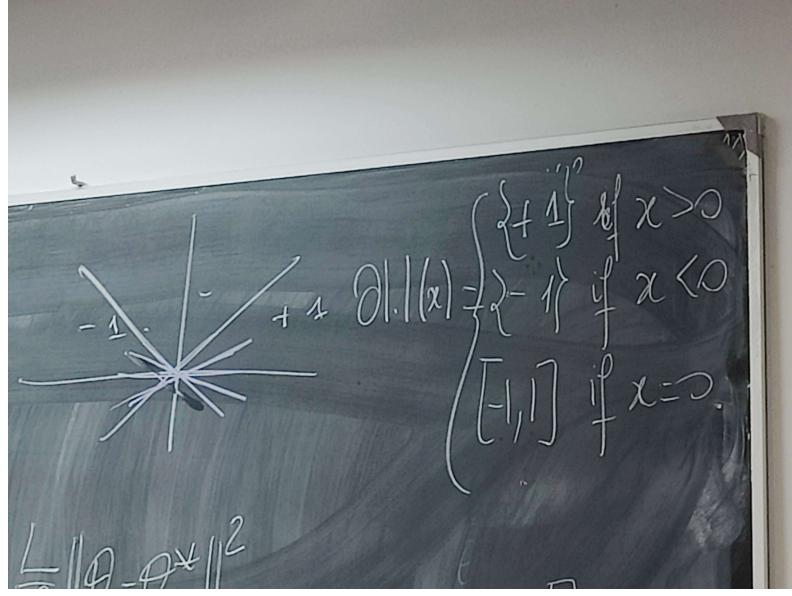


Figure 2.5: sub gradiens

One can implement an iterative version of it, this is the proximal algo :

$$\theta_{t+1} = \arg \min_{\theta} F(\theta) + \frac{1}{2\gamma_t} \|\theta - \theta_t\|^2$$

When F is convex, $F + \frac{1}{2\gamma_t} \|\theta - \theta_t\|^2$ is strictly convex so the mapping is well defined. This gives the proximal operator / Moreau envelope.

$$prox_{\gamma_t F}(\theta) = \arg \min_{\tilde{\theta}} F(\tilde{\theta}) + \frac{1}{2\gamma_t} \|\theta - \tilde{\theta}\|^2.$$

The proximal operator can be interpreted as a variation of gradient methods

$$\begin{cases} \frac{d\theta}{dt}(t) = -\nabla F(\theta) \\ \theta(0) = \theta_0 \in \mathbb{R}^d \end{cases}.$$

The equilibrium points of this system are the θ 's such that $\nabla F(\theta) = 0$, i.e the minimizers of F when F is convex

GD = 1st order numerical method for tracing the path from θ_0 to θ^*

$$\frac{\theta(t+h) - \theta(t)}{h} \approx -\nabla F(\theta(t)).$$

GD \equiv Forward Euler discretization.

But we could use Backward instead

$$\frac{\theta(t) - \theta(t-h)}{h} \approx -\nabla F(\theta(t)).$$

And now the iterates obey :

$$\theta_{t+1} = \theta_t - h \nabla F(\theta_{t+1}) \quad \text{"Implicit".}$$

Their construction is not straight forward anymore. But this is what the prox operator actually computes

$$\begin{aligned} \theta_{t+1} &= \arg \min_{\theta} F(\theta_t) + \frac{1}{\gamma_t} \|\theta - \theta_t\|^2 \\ &\Leftrightarrow 0 = \nabla F(\theta_{t+1}) + \frac{1}{\gamma_t} (\theta_{t+1} - \theta_t) \end{aligned}$$

Note (Newton's method). Given θ_{t-1} , the Newton's method minimizes the 2nd ordre Taylor expansion around θ_{t-1}

$$\theta \mapsto F(\theta_{t-1}) + \langle \nabla F(\theta_{t-1}, \theta - \theta_{t-1}) \rangle + \frac{1}{2}(\theta - \theta_{t-1})^T \text{Hess}_F(\theta_{t-1})(\theta - \theta_{t-1}).$$

the gradient of this quadratic form is

$$\nabla F(\theta_{t-1}) + H_F(\theta_{t-1})^{-1} \nabla F(\theta_{t-1}).$$

Exercise : Check that $-H_F(\theta_{t-1})^{-1} \nabla F(\theta_{t-1})$ is indeed a descent direction of F at θ_{t-1} .

Newton's method are methods of order 2 : using the gradient (order 1) and the Hessian (order 2). Running-time complexity is $O(d^3)$ in general to solve the linear system.

It leads to local quadratic CV :

$$(C \|\theta_t - \theta^*\|) \leq (C \|\theta_t - \theta^*\|)^2.$$

For global convergence guarantees, see *Boyd & Vandenberghe (2004)* in particular using the self-concordance relating 3rd and 2nd order derivatives.

2.2 Inertial methods

2.2.1 Préliminaries

So far we have

- convex, L-smooth : $O(1/k)$
- strongly convex, L-smooth : $O((1 - \frac{\mu}{L})^k)$

Can we do better with a **gradient-like** algo ?

Définition 8

A gradient-like algo is an algo such taht

$$\theta_{t+1} \in \text{span}\{\theta_0, \dots, \theta_t, \nabla F(\theta_0), \dots, \nabla F(\theta_t)\}.$$

Théorème 9 (Nemirovski-Rudin 1983)

$\forall \theta_0 \in \mathbb{R}^d, \forall 0 \leq t \leq \frac{d-1}{2}$
 $\exists F$ convex, L-smooth such that for every gradient-like algon we have

$$F(\theta_t) - \inf F \geq \frac{3L \|\theta^0 - \theta^\infty\|}{32(t+1)^2}.$$

Théorème 10 (Nesterov 2003)

$\forall \theta_0 \in \mathbb{R}^d, \mu > 0, L > 0, \exists F$ mu-strongly convex and L-smooth such that for every gradient-like algo

1. $F(\theta_t) - \inf F \geq \frac{\mu}{2} \left(\frac{1-\sqrt{\kappa}}{1+\sqrt{\kappa}} \right)^{2t} \|\theta_0 - \theta^*\|$
2. $\|\theta_t - \theta^*\| \geq \left(\frac{1-\sqrt{\kappa}}{1+\sqrt{\kappa}} \right)^t \|\theta_0 - \theta^*\| \quad \text{with } \kappa = \frac{\mu}{L}$

Can we design first-order strategies that achieve convergence rates matching these lower bounds ?

2.2.2 Heavy ball dynamics

$$\ddot{\theta}(t) = -\alpha(t)\dot{\theta} - \nabla F(\theta(t)), (\alpha(t) > 0).$$

We add a function term to the gradient flow.

We can have a look at the quantity

$$\epsilon(t) = F(\theta(t)) - \inf F + \frac{1}{2} \left\| \dot{\theta}(t) \right\|^2 = E_{pot} + E_{cin}.$$

We can show that $\epsilon(t)$ is decreasing (this is a Lyapunov energy)

$$\begin{aligned} \dot{\epsilon}(t) &= \langle \nabla F(\theta(t)), \dot{\theta}(t) \rangle + \langle \ddot{\theta}(t), \dot{\theta}(t) \rangle \\ &= \langle \ddot{\theta}(t) + \nabla F(\theta(t)), \dot{\theta}(t) \rangle \\ &= -\alpha(t) \left\| \dot{\theta}(t) \right\|^2 (\leq \mathbf{0}) \end{aligned}$$

Note. $\alpha(t) \equiv 0$ gives a conservative dynamics with aliittle hope of CV.

$$\begin{aligned} F(\theta) &= \frac{1}{2} \theta^2, \alpha = 0 \\ \ddot{\theta}(t) &= -\theta(t) \Leftrightarrow \theta(t) = c_1 \sin(t) + c_2 \cos(t) \end{aligned}$$

Why it can help? Gabriel Goh "Why momentum really works".

$$\ddot{\theta}(t) = -\alpha(t)\dot{\theta}(t) - \nabla F(\theta(t)).$$

Discretization

$$\begin{aligned} \theta(t_k) &\approx \theta_k \\ \dot{\theta}(t_k) &\approx \frac{\theta_k - \theta_{k-1}}{h} \\ \ddot{\theta}(t_k) &\approx \frac{\dot{\theta}(t_{k+1}) - \dot{\theta}(t_k)}{h} \\ \frac{\theta_{k+1} - 2\theta_k + \theta_{k-1}}{h^2} + \alpha(t_k) \frac{\theta_k - \theta_{k-1}}{h} + \nabla F(\theta_k) &= 0 \end{aligned}$$

Define $\gamma = h^2$ $\alpha_k = \frac{\alpha(t_k)}{\sqrt{\gamma}}$ we get :

$$\theta_{k+1} = \theta_k - \gamma \nabla F(\theta_k) + (1 - \alpha_k)(\theta_k - \theta_{k-1}).$$

where $\gamma \nabla F(\theta_k)$ is the gradient step and

$(1 - \alpha_k)(\theta_k - \theta_{k-1})$ is the inertia : memory of the last iterates. [polyak 64]

HEAVYBALL [Polyak, 64]

$$\begin{aligned} \beta_k &= \theta_k + (1 - \alpha_k)(\theta_k - \theta_{k-1}) \\ \theta_{k+1} &= \beta_k - \gamma \nabla F(\theta_k) \end{aligned}$$

NESTEROV ALGO [83]

$$\begin{aligned} \beta_k &= \theta_k + (1 - \alpha_k)(\theta_k - \theta_{k-1}) \\ \theta_{k+1} &= \beta_k - \gamma \nabla F(\beta_k) \end{aligned}$$

They look the same, the only difference is where the gradient is evaluated. Both algo come with 2 choices for the friction α_k

- constant friction $\alpha_k \equiv \alpha/\sqrt{\gamma}$ (for good functions)
- vanishing friction $\alpha_k \equiv \frac{\alpha}{k}$ (for bad functions)

HEAVY BALL

Théorème 11 (polyak 64, écrit vite fait parce que c'est la fin du cours)

F quadratic -smooth, $m\mu$ - strongly cvx, $\kappa = \frac{\mu}{L}$ with,

$$\begin{cases} \gamma = \frac{4}{L(1+\kappa)^2} \\ \alpha_k = \frac{2\sqrt{\mu}\gamma}{1+\sqrt{\kappa}} \end{cases} .$$

CV rate $\mathcal{O}((\frac{1-\kappa}{1+\kappa})^t)$

Cool : We have Optimal rate and constant friction is enough

But : HB can fail on general strongly convex fonction and need to know μ (and L)

NESTEROV

Théorème 12

F L-smooth, μ -strongly cvx Choose $\gamma = 1/L$, $\alpha = \frac{\sqrt{L}-\sqrt{\mu}}{\sqrt{L}+\sqrt{\mu}}$ to get $(1-\sqrt{\frac{\mu}{L}})$ -linear CV (convergence)

Cool : Better GD

Questionnable : Not optimal

Théorème 13 (Nesterov 83, Chambolle-Dossal 2015)

F convex, L-smooth $\gamma \leq 1/L$, $\alpha_k = \alpha/k$ with $\alpha \geq 3$

$$F(\theta_k) - F^\star \leq O\left(\frac{1}{k^2}\right).$$

Cool : Optimal

We can take other choices for decreasing $(\alpha_k)_k$, the historical choice is

$$(Friction :)(1 - \alpha_k) = \frac{t_k - 1}{t_{k+1}} \text{ with } \begin{cases} t_1 = 1 \\ t_{k+1} = \frac{1 + \sqrt{1 + 4t_k^2}}{2} \end{cases} .$$

CCL : Essayer les deux méthodes : speed upped or not

CCL : vanishing friction helps on the worst fcts

	GD	$\alpha_k \downarrow$	$\alpha_k = \alpha$	$\alpha_k \downarrow$	$\alpha_k = \alpha$
convex + smooth	$O(1/k)$	$O(1/k^2)$ ✓	$O(1/k)$ ✗		$O(1/k)$ ✗
smooth + strongly convex ↓ + quadratic	$O\left(\frac{1-k}{2+k}\right)^k$		$O\left(\frac{1}{(1-\sqrt{k})^k}\right)$ good but not opt. ✓		X may not converge [gradient] [Diverges]
	$O\left(\frac{1-k}{2+k}\right)^k$	[Boyd, Sri Sankar]	$O\left(\frac{1}{(1-\sqrt{k})^k}\right)$ good but not opt. ✓		$O\left(\frac{1-\sqrt{k}}{2-\sqrt{k}}\right)^k$ ✓ optimal
quadratic but not strongly convex	Linear rate on Ker^\perp Otherwise $O(1/k)$	$O(1/k^2)$		$O(1/k^2)$	

Figure 2.6: Tableau de la vitesse de convergence des algos

Chapter 3

Stochastic Gradient Algorithms (SGD)

$$\min_{\theta \in \mathbb{R}^d} F(\theta).$$

At any step, assume that we have access to a "random" direction / gradient : $g_t : \mathbb{R}^d \rightarrow \mathbb{R}^d$

$$\forall t \geq 0, \theta_{t+1} = \theta_t - \gamma_t g_{t+1}(\theta_t)$$

Think of g_t as a noisy estimate of the "true" gradient, we would like to use instead

Figure 3.1: Noisy gradient descent

Hypothesis: [Unbiased estimates of the gradient]

$$\mathbb{E}[g_t(\theta_{t-1}) | \theta_{t-1}] = \nabla F(\theta_{t-1}).$$

θ_{t-1} encapsulates all the randomness due to the past iterations, so we only require "fresh" randomness at time t .

3.1 SDG in machine learning

There are 2 ways to use SGB in supervised learning

3.1.1 Empirical risk minimization

If $F(\theta) = \frac{1}{n} \sum_{i=1}^n l(Y_i, f_\theta(X_i))$ then at iteration t , we can choose uniformly at random $i(t) \sim \mathcal{U}([1, n])$ and define g_t as the gradient of $l_{i(t)} : \theta \mapsto l(Y_{i(t)}, f_\theta(X_{i(t)}))$. A full GD would use $\nabla F(\theta) = \frac{1}{n} \sum_{i=1}^n \nabla l_i(\theta)$, $g_t := \nabla l_{i(t)}(\theta)$ for $l_i(\theta) = l(Y_i, f_\theta(X_i))$, i.e. the n gradients of the terms composing the sum. SGD relies on a "noisy" estimate of $\nabla F(\theta)$ by selecting at random only one term $\nabla l_{i(t)}$.

Conditionnally to the training data, we aim at minimizing a deterministic functions using a stochastic algo to help on complexity issues. Indeed, the randomness comes from the random indeces $(i(t))_t$. There exist minibatch versions where at each iteration the gradient is estimated over a random subset of indices

- reducing the variance of the estimated gradient
- increasing the running time

The theoretical analysis focuses on the CV to the ERM θ^* :

$$I \sim \mathcal{U}([1; n])$$

$$\begin{aligned} \mathbb{E}[g_t(\theta) | \theta] &= \mathbb{E}[\nabla l_I(\theta) | \theta] = \sum_{i=1}^n \mathbb{P}(I = i) \nabla l_i(\theta) \\ &= \frac{1}{n} \sum_{i=1}^n \nabla l_i(\theta) = \nabla F(\theta) \end{aligned}$$

We can select several times the same ∇l_i even within n iterations sampling without replacement can be possible but its analysis is more involved (need to handle the bias) see Nagaraj et al 2019

3.1.2 Expected risk minimization

$$F(\theta) = \mathbb{E}[l(Y, f_\theta(X))].$$

expected (non-observable) risk, then at each iteration t , we can take (X_t, Y_t) and define g_t as the gradient of $\theta \mapsto l(Y_t, f_\theta(X_t))$. By swapping the order of expectation and differentiation, we can get unbiased estimators

$$\mathbb{E}_{(X_t, Y_t)}[\nabla_\theta l(Y_t, f_\theta(X_t))] = \nabla_\theta \mathbb{E}[l(Y_t, f_\theta(X_t))]_t.$$

Sanity-check for linear regression :

$$F(\theta) = \mathbb{E}[(Y - \langle X, \theta \rangle)^2] = \mathbb{E}[f(\theta)].$$

$$\nabla f(\theta) = 2(\langle X, \theta \rangle)X.$$

$$\|\nabla f(\theta)\| \leq 2 |\langle X, \theta \rangle - Y| \|X\|.$$

If $\forall \theta$, $\mathbb{E}[|\langle X, \theta \rangle| \|X\|] < +\infty$, then $\nabla_\theta F(\theta) = \nabla_\theta \mathbb{E}[(Y - \langle X, \theta \rangle)^2] = \mathbb{E}[\nabla_\theta f(\theta)]$

Note that to preserve the unbiasedness, only a **single pass** is allowed.

Here, we directly minimize the generalization risk. As we perform only one pass, with n data, we can run only n SGD iteration. As one can hope that $(\theta_t)_t$ converge to $\omega\theta^*$ a minimizer of the expected risk.

In practice, multiple passes are used (and theoretical guarantees fall)

Note (warning). SGD is not a descent method : the function values often go up but in **expectation** they go down

In what follows we will handle both situations with a unified view.

3.1.3 First impressions on SGD

Set for $i \geq 1$, $F_i(\theta) = \frac{1}{2}(\theta - a_i)^2$, $a_i \sim \mathcal{U}([-1, 1])$.

This means that when the data come in a streaming fashion, our goal is to minimize $\theta \mapsto^F \mathbb{E}[\frac{1}{2}(\theta - a)^2]$ that we know to be optimal at $\theta^* = \mathbb{E}[a]$.

Without knowing the distribution of $(a_i)_i$ one can use SGD strategy to estimate $\theta^* = \mathbb{E}[a]$

$$\begin{aligned} \forall t \geq 0, & \begin{cases} \theta_t = \theta_{t-1} - \gamma_t g_t(\theta_{t-1}) \\ \theta_0 = cst \end{cases} \\ g_t(\theta_{t-1}) &= \theta_{t-1} - a_t \\ \theta_t &= (1 - \gamma_t)\theta_{t-1} + \gamma_t a_t \end{aligned}$$

If we choose $\gamma_t = \gamma$ (cst),

$$\theta_t = \dots = (1 - \gamma)^t \theta_0 + \gamma \sum_{k=0}^{t-1} (1 - \gamma)^k a_{t-k}.$$

The first term shrinks to 0 (we forget the initial condition) if $\gamma \leq 1 (= 1/L)$, $L = 1$

$$\begin{aligned} \nabla F(\theta) &= \mathbb{E}[\theta - a] \\ &= \theta \text{(which is 1-Lip)} \end{aligned}$$

Note that $\forall \theta$

$$\begin{aligned} \mathbb{E}[(g_t(\theta) - \nabla F(\theta))^2] &= \mathbb{E}[(\theta - a - \theta)^2] \\ &= \mathbb{E}[a^2], a \sim \mathcal{U}([-1, 1]) \\ &= 1/3(2^2/12) \end{aligned}$$

Our gradients enjoy a uniform bound on their variance.

If we continue the calculation

$$\begin{aligned} F(\theta^*) &= F(0) = \mathbb{E}\left[\frac{1}{2}a^2\right] = \frac{1}{6} \\ \mathbb{E}[F(\theta_t) - F(\theta^*)] &= \mathbb{E}\left[\frac{1}{2}(\theta_t - a)^2\right] - \frac{1}{6} \\ &= \frac{1}{2}\mathbb{E}[\theta_t^2] \end{aligned}$$

$$\begin{aligned}
\mathbb{E}[\theta_t^2] &= \text{Var}((1-\gamma)^t \theta_0 + \gamma \sum_{k=1}^t (1-\gamma)^k a_{t-k}) + (\mathbb{E}[\theta_t])^2 \\
&= \frac{1}{3} \gamma \frac{1 - (1-\gamma)^{2(t+1)}}{1 - (1-\gamma)^2} + (1-\gamma)^{2t} \theta_0^L \\
&\xrightarrow{t \rightarrow +\infty} \begin{cases} \frac{1}{3} \gamma & \text{if } \gamma = 1 \\ \frac{1}{3} \frac{\gamma}{2\gamma - \gamma^2} & \text{if } 0 < \gamma < 1 \end{cases}
\end{aligned}$$

WHICH DOES NOT TEND TO 0 WHEN $t \rightarrow +\infty$

Obviously the variance $\text{Var}[\nabla F_1(\theta^*)] = 1/3$ at the solution is a big problem. Having a vanishing step size could help ! What about Polyak-Reppert averaging ?

Nouveau cours du 29/11

Rappel du cours précédent je crois

$$\begin{aligned}\theta_{t+1} &= \theta_t - \gamma_{t+1} g_{t+1}(\theta_t) \\ \theta_t &\in \mathbb{R}^d\end{aligned}$$

$(g_t)_t$ noisy estimations of ∇F of the true objective fct

Hypothesis : $\mathbb{E}[g_{t+1}(\theta_t)|\theta_t] = \nabla F(\theta_t)$ Unbiased estimates

1. ERM : $F(\theta) \frac{1}{n} \sum_{i=1}^n F_i(\theta)$
2. True risk minimization $F(\theta) = \mathbb{E}[l(y, f_\theta(X))] = \mathbb{E}[l(Y_i, f_\theta(X_i))] = \mathbb{E}[F_i(\theta)]$

First impression : $F_i(\theta) = \frac{1}{2}(\theta - a_i)^2$, $a_i \sim \mathcal{U}([-1, 1])$

$$\begin{cases} \theta_t = \theta_{t-1} - \gamma_t(\theta_{t-1} - a_t) \\ \theta_0 = cste \end{cases} .$$

$$\mathbb{E}[F(\theta_t) - F^\star] \not\rightarrow_{t \rightarrow +\infty} 0.$$

Because of $Var[\nabla F_i(\theta)] = \frac{1}{3}$

- Vanishing step size
- Polyak-Ruppert av $\bar{\theta}_T = \frac{1}{T+1} \sum_{t=0}^T \theta_t$

$$\begin{aligned}\mathbb{E}[F(\bar{\theta}_T) - F^\star] &= \frac{1}{2} \mathbb{E}[\bar{\theta}_T^2] \\ \bar{\theta}_T &= \frac{1}{T+1} \sum_{t=0}^T \theta_t \\ &= \frac{1}{T+1} \sum_{t=0}^T (1-\gamma)^t \theta_0 + \frac{\gamma}{T+1} \sum_{t=0}^T \sum_{k=0}^t (1-\gamma)^k a_{t-k} \\ \sum_{t=0}^T \sum_{k=0}^t (1-\gamma)^{t-k} a_k &= \sum_{k=0}^T \sum_{t=k}^T (1-\gamma)^{t-k} a_k \\ &= \sum_{k=0}^T \frac{a_k}{(1-\gamma)^k} \sum_{t=k}^T (1-\gamma)^t \\ &= \frac{1}{\gamma} \sum_{k=0}^T (1 - (1-\gamma)^{T-k-1}) a_k\end{aligned}$$

In consequence,

$$\begin{aligned}\mathbb{E}[(\bar{\theta}_T - 0)^2] &= \left(\frac{1}{T+1} \frac{1 - (1-\gamma)^{T+1}}{1 - (1-\gamma)} \theta_0 \right)^2 \\ &\quad + \mathbb{E}\left[\left(\frac{\gamma}{T+1} \sum_{k=0}^T (1 - (1-\gamma)^{T-k-1}) a_k \right)^2 \right] \\ &\dots \\ &\leq \left(\frac{1}{T+1} \frac{1 - (1-\gamma)^{T+1}}{1 - (1-\gamma)} \theta_0 \right)^2 + \frac{\gamma^2}{(T+1)^2} (T+1) \frac{1}{3} \\ &= \left(\frac{1}{T+1} \frac{1 - (1-\gamma)^{T+1}}{1 - (1-\gamma)} \theta_0 \right)^2 + \frac{\gamma^2}{(T+1)} \frac{1}{3} \\ &\rightarrow_{T \rightarrow +\infty} 0\end{aligned}$$

In this *specific* quadratic setting, the polyak-Ruppert averaging is enough to average the noise out around the solution despite a constant step-size.

Warning: Valid only for quadratic function.

More generally,

Théorème 14

Hypothesis :

1. F is L-Smooth and convex
2. Unbiased gradients : $\mathbb{E}[g_t(\theta_{t-1})|\theta_{t-1}] = \nabla F(\theta_{t-1})$
3. Bounded variance uniformly : $\forall \theta \mathbb{E}[\|g_t(\theta) - \nabla F(\theta)\|^2 | \mathcal{F}_{t-1}] \leq \sigma^2$ with \mathcal{F}_{t-1} the filtration such that θ_t is \mathcal{F}_t -measurable.

More explanation on \mathcal{F}_t in Figure 3.2 Then $\forall \gamma \leq 1/L$, the SGD iterates with Polyak-Ruppert averaging satisfy

$$\mathbb{E}[F(\bar{\theta}_T) - F(\theta^*)] \leq \frac{\|\theta_0 - \theta^*\|^2}{2\gamma(1 - \frac{\gamma^2}{2})T} + \frac{\gamma\sigma^2}{2}.$$

For $\forall t \geq 1$

$$\begin{cases} \theta_t = \theta_{t-1} - \gamma g_t(\theta_{t-1}) \\ \theta_0 \in \mathbb{R}^d \end{cases} .$$

$$\bar{\theta}_T = \frac{1}{T} \sum_{t=1}^T \theta_t.$$

ERM	True risk min
$\hat{\mathcal{F}}_t = \mathcal{F}(i(1), i(2), \dots, i(t))$	$= \mathcal{F}((X_1, Y_1), \dots, (X_t, Y_t))$
with $(i(s))_{1 \leq s \leq t}$ iid $\sim \mathcal{U}(\{1..n\})$	$(X_i, Y_i) \stackrel{iid}{\sim} P_{\text{data}}$
$\hat{F}(\theta) = \frac{1}{n} \sum_{i=1}^n F_i(\theta)$	$\mathbb{E}[\ell(Y_i f_\theta(X_i))]$

Figure 3.2: More explanation of \mathcal{F}_t

Note.

- 2 terms
 - optimization term $\frac{\|\theta_0 - \theta^*\|^2}{2\gamma(1 - \frac{\gamma^2}{2})T}$ similar to that of GD in the smooth case
 - The variance term $\frac{\gamma\sigma^2}{2}$ impact of the noise which increase with γ and σ^2
- Behaviour w.r.t γ
 - Because of optimisation : $\frac{\|\theta_0 - \theta^*\|^2}{2\gamma(1 - \frac{\gamma^2}{2})T}$ it goes up
 - Because of Variance term : $\frac{\gamma\sigma^2}{2}$ it goes down
- Best trade-off is for $\gamma \approx \frac{\|\theta_0 - \theta^*\|}{4L\sqrt{T}\sigma}$ (constant step size but depending on the finite horizon)
- Comment the assumptions in the case ERM

$$F(\theta) = \frac{1}{n} \sum_{i=1}^n F_i(\theta).$$

(ii) is satisfied whenever $\forall t \geq 1, g_t = \nabla F_{i(t)}$ with $i(t) \sim \mathcal{U}(\{1, \dots, n\})$.

Assume that (iii) holds for $g_t = \nabla F_{i(t)}$ (usual SGD).

One may use as gradient estimates $g_t^{|B|} = \frac{1}{|B|} \sum_{i \in B_t} \nabla F_i$ where B_t is of cardinality $|B_t| = |B|$ uniformly drawn at random in $\{1, \dots, n\}$

This is called a **mini batch strategy**

$$\begin{aligned}\mathbb{E}[\|g_t^{|B|}(\theta) - \nabla F(\theta)\|_2^2 | \mathcal{F}_{t-1}] &= \mathbb{E}[\left\|\frac{1}{|B|} \sum_{i \in B_t} \nabla F_i(\theta)\right\|_2^2 | \mathcal{F}_{t-1}] \\ &= \mathbb{E}[\left\|\frac{1}{|B|} \sum_{i \in B_t} (\nabla F_i(\theta) - \nabla F(\theta))\right\|_2^2 | \mathcal{F}_{t-1}] \\ &= \frac{1}{|B|^2} |B| \sigma^2 = \frac{\sigma^2}{|B|}\end{aligned}$$

Proof.

$$\|\theta_{t+1} - \theta^*\|_2^2 = \|\theta_t - \theta^*\|_2^2 - 2\gamma_t \langle g_{t+1}(\theta_t), \theta_t - \theta^* \rangle + \gamma_t^2 \|g_{t+1}(\theta_t)\|_2^2.$$

Applying $\mathbb{E}[-1\mathcal{F}_t]$ gives

$$\mathbb{E}[\|\theta_{t+1} - \theta^*\|_2^2 | \mathcal{F}_t] = \|\theta_t - \theta^*\|_2^2 - \mathbb{E}[2\gamma_t \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle | \mathcal{F}_t] + \gamma_t^2 \mathbb{E}[\|g_{t+1}(\theta_t)\|_2^2 | \mathcal{F}_t].$$

$\|\theta_t - \theta^*\|_2^2$ is \mathcal{F}_t -mesurable. and $\mathbb{E}[-2\gamma_t \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle | \mathcal{F}_t] = -2\gamma_t \langle \mathbb{E}[\nabla F(\theta_t) | \mathcal{F}_t], \theta_t - \theta^* \rangle = -2\gamma_t \langle g_{t+1}(\theta_t), \theta_t - \theta^* \rangle$ as $\theta_t - \theta^*$ is \mathcal{F}_t -mesurable and with (ii).

$$\begin{aligned}\gamma_t^2 \mathbb{E}[\|g_{t+1}(\theta_t)\|_2^2 | \mathcal{F}_t] &= \gamma_t^2 \mathbb{E}[\|g_{t+1}(\theta_t) - \nabla F(\theta_t) + \nabla F(\theta_t)\|_2^2 | \mathcal{F}_t] \\ &= \gamma_t^2 \mathbb{E}[\|g_{t+1}(\theta_t) - \nabla F(\theta_t)\|_2^2 | \mathcal{F}_t] + \gamma_t^2 \|\nabla F(\theta_t)\|_2^2 + 2\gamma_t^2 \langle \mathbb{E}[g_{t+1}(\theta_t) | \mathcal{F}_t] - \nabla F(\theta_t), \nabla F(\theta_t) \rangle \\ &= \gamma_t^2 \mathbb{E}[\|g_{t+1}(\theta_t) - \nabla F(\theta_t)\|_2^2 | \mathcal{F}_t] + \gamma_t^2 \|\nabla F(\theta_t)\|_2^2 + 2\gamma_t^2 * 0 \text{ not sure it's what she mean} \\ &\leq \gamma_t^2 \sigma^2 + \gamma_t \|\nabla F(\theta_t)\|_2^2 \\ &\leq \gamma_t^2 \sigma^2 + \gamma_t^2 L \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle \\ &\text{by cocoercivity of the gradient } \nabla F\end{aligned}$$

We get

$$\mathbb{E}[\|\theta_{t+1} - \theta^*\|_2^2 | \mathcal{F}_t] \leq \|\theta_t - \theta^*\|_2^2 + (-2\gamma_t + \gamma_t^2 L) \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle + \gamma_t^2 \sigma^2.$$

By convexity of F ,

$$\begin{aligned}F(\theta^*) &\geq F(\theta e_t) + \langle \nabla F(\theta_t), \theta^* - \theta_t \rangle \\ \text{i.e. } F(\theta_t) F^* &\leq \langle \nabla F(\theta_t), \theta_t - \theta^* \rangle\end{aligned}$$

If $\gamma_t = \gamma \leq 1/L$, then

$$\begin{aligned}0 &\leq \gamma_t L \leq 1 \\ -2 &\leq -2 + \gamma_t L \leq -1 \\ -2\gamma_t + \gamma_t^2 L &\leq -\gamma_t\end{aligned}$$

Therefore

$$\gamma \mathbb{E}[F(\theta_t) - F^*] \leq \mathbb{E}[\|\theta_t - \theta^*\|_2^2] - \mathbb{E}[\|\theta_{t+1} - \theta^*\|_2^2] + \gamma^2 \sigma^2.$$

Using Jensen's inequality, $F(\bar{\theta}_T) = \frac{1}{\gamma T} \sum_{t=1}^T F(\theta_t)$.

Finally

$$\mathbb{E}[F(\bar{\theta}_T - F^*)] \leq \frac{1}{T} \sum_{t=1}^T \mathbb{E}[F(\theta_t) - F^*] \leq \frac{1}{\gamma T} \|\theta_0 - \theta^*\|_2^2 + \gamma^2 \sigma^2.$$

□

Théorème 15

F μ -strongly cvx L -smooth. Ball " $\kappa = L/\mu$ "

$$\text{Choose } \gamma_t = \begin{cases} \frac{1}{2L} & \text{for } t \leq 4\lceil\kappa\rceil \\ \frac{2t+1}{(t+1)^2\mu} & \text{for } t > 4\lceil\kappa\rceil \end{cases}$$

If $t \geq 4\lceil\kappa\rceil$, then

$$\mathbb{E}[\|\theta_t - \theta^*\|_2^2] \leq \frac{\sigma^2 4}{\mu t} + \frac{16\lceil\kappa\rceil^2}{ct^2} \|\theta_0 - \theta^*\|_2^2.$$

Proof: See [Gower.] 2014 / 2016.

TD : In the case μ -strongly convex

- $\gamma = \frac{2}{\mu(t+1)}$
- $\|g_t(\theta)\| \leq b$ a.s. $\forall\theta$
- $\theta_t = \text{proj}_B(\theta_{t-1} - \gamma_t g_t(\theta_{t-1}))$

□

Note. • **Good:** The result hold for the objective fonction

$$F(\theta) - F(\theta^*) \leq \langle \nabla F(\theta^*), \theta - \theta^* \rangle + \frac{L}{2} \|\theta - \theta^*\|_2^2.$$

$$\mathbb{E}[\|\theta_t - \theta^*\|_2^2] = O(1/t) \Rightarrow \mathbb{E}[F(\theta_t) - F^*] = O(1/t).$$

- **Bad:** With this proof strategy, we do not see the benefit of P-R averaging

$$\mathbb{E}[F(\bar{\theta}_T) - F^*] \leq \frac{1}{T} \mathbb{E}\left[\sum_{t=1}^T F(\theta_t) - F^*\right] \leq O\left(\frac{\log T}{T}\right).$$

We have proven this

Théorème 16

F smooth, unbiased gradients, uniformly bounded variance

$$\mathbb{E}[F(\bar{\theta}_T) - F^*] \leq \frac{\|\theta_0 - \theta^*\|_2^2}{\gamma T} + \gamma\sigma^2.$$

For $\gamma \propto 1/\sqrt{T}$

$$= O(1/\sqrt{T}).$$

$$\mathbb{E}[F(\theta_t) - F^*] \leq \frac{1}{\gamma T} \|\theta_0 - \theta^*\|^2 + \gamma\sigma^2.$$

Exercice TD : In the case μ -strongly convex

- $\gamma = \frac{2}{\mu(t+1)}$
- $\|g_t(\theta)\| \leq b$ a.s. $\forall\theta$
- $\theta_t = \text{proj}_B(\theta_{t-1} - \gamma_t g_t(\theta_{t-1}))$

Exercice 1 - TD3

1.

$$\begin{aligned}
\|\theta_t - \theta^*\|_2^2 &= \|proj_B(\theta_{t-1} - \gamma_t g_t(\theta_{t-1})) - \theta^*\|_2^2 \\
&= \|proj_B(\theta_{t-1} - \gamma_t g_t(\theta_{t-1})) - proj_B(\theta^*)\|_2^2 \\
&\leq \|\theta_{t-1} - \gamma_t g_t(\theta_{t-1}) - \theta^*\|_2^2 \\
&= \|\theta_t - \theta^*\|_2^2 + \gamma_t^2 \|g_t(\theta_{t-1})\|_2^2 - 2\gamma_t \langle g_t(\theta_{t-1}), \theta_{t-1} - \theta^* \rangle \\
\mathbb{E}[\|\theta_t - \theta^*\|_2^2 | \mathcal{F}_{t-1}] &\leq \mathbb{E}[\|\theta_{t-1} - \theta^*\|_2^2 + \gamma_t^2 \|g_t(\theta_{t-1})\|_2^2 - 2\gamma_t \langle g_t(\theta_{t-1}), \theta_{t-1} - \theta^* \rangle | \mathcal{F}_{t-1}] \leq \|\theta_{t-1} - \theta^*\|_2^2 + \gamma_t^2 b^2 - 2\gamma_t \langle g_t(\theta_{t-1}), \theta_{t-1} - \theta^* \rangle
\end{aligned}$$

2. By μ - strong convex, $F(y) - F(x) \geq \langle \nabla F(x), y - x \rangle + \frac{\mu}{2} \|y - x\|_2^2, \forall x, y$
for $x = \theta_{t-1}$ and $y = \theta^*$,

$$F(\theta_{t-1}) - F(\theta^*) \leq \langle \nabla F(\theta_{t-1}), \theta_{t-1} - \theta^* \rangle + \frac{\mu}{2} \|\theta_{t-1} - \theta^*\|_2^2.$$

$$\begin{aligned}
(a) &\leq \frac{1}{2\gamma_t} \|\theta_{t-1} - \theta^*\|_2^2 + \frac{\gamma_t + b^2}{2} - \frac{1}{2\gamma_t} \mathbb{E}[\|\theta_t - \theta^*\|_2^2 | \mathcal{F}_{t-1}] - \frac{\mu}{2} \|\theta_{t-1} - \theta^*\|_2^2 \\
\mathbb{E}[F(\theta_{t-1} - F(\theta^*))] &\leq \frac{\mu(t+1)}{4} \mathbb{E}[\|\theta_{t-1} - \theta^*\|_2^2] + \frac{b^2}{\mu(t+1)} - \frac{\mu(t+1)}{4} \|\theta_t - \theta^*\|_2^2 - \frac{\mu}{2} \mathbb{E}[\|\theta_{t-1} - \theta^*\|_2^2] \\
\mathbb{E}[F(\theta_{t-1}) - F(\theta^*)] &\leq \frac{\mu(t-1)}{4} \mathbb{E}[\|\theta_{t-1} - \theta^*\|_2^2] - \frac{\mu(t+1)}{4} \mathbb{E}[\|\theta_t - \theta^*\|_2^2] + \frac{b^2}{\mu(t+1)} \\
\sum_{s=1}^t s \mathbb{E}[F(\theta_{s-1}) - F(\theta^*)] &\leq \frac{\mu}{4} \left[\sum_{s=1}^t s(s-1) \mathbb{E}[\|\theta_{s-1} - \theta^*\|_2^2] - s(s-1) \mathbb{E}[\|\theta_s - \theta^*\|_2^2] \right] + \frac{b^2}{\mu} t \\
&\leq \frac{b^2}{\mu}
\end{aligned}$$

By convexity of F :

$$\begin{aligned}
\mathbb{E}[F\left(\frac{2}{t(t+1)} \sum_{s=1}^t s \theta_{s-1}\right) - F(\theta^*)] &\leq \frac{2}{t(t+1)} \sum_{s=1}^t s \mathbb{E}[F(\theta_{s-1}) - F(\theta^*)] \\
&\leq \frac{2}{t(t+1)} \sum_{s=1}^t s \mathbb{E}[F(\theta_{s-1}) - F(\theta^*)] \\
&\leq \frac{2b^2}{\mu(t+1)}
\end{aligned}$$

Note.

- L-smooth constant $\gamma = \mathcal{O}(1/\sqrt{T})$, rate = $\mathcal{O}(1/\sqrt{T})$
- L-smooth & μ -strongly convex, $\gamma_t \propto \frac{1}{t}$: rate = $\mathcal{O}(1/t)$

Take away		GD		SGD	
CV	Smooth Int cond/algm term	Non-smooth IC + b^2	IC + Var(gradient)		
Choice of γ	Nearly as large as possible	Trade-off $\propto 1/\sqrt{T}$	Trade-off $\propto 1/T$		

Figure 3.3: Take Away table

Complexity to obtain $\hat{\theta}$ s.t $F(\hat{\theta}) - F^* \leq \epsilon$	GD			SGD		
	# iter	cost/iter	Total	# iter	cost/iter	Total
$\epsilon = 1/\sqrt{n}$	\sqrt{n}	nd	$n^{3/2}d$	m	d	md
$\epsilon = 1/n$	m	nd	m^2d	m^2	d	md
$\epsilon = 1/n^2$	m^2	nd	m^3d	m^4	d	m^4d
Arbitrary ϵ	$\frac{1}{\epsilon^2}$	nd	$\frac{md}{\epsilon^2}$	$\frac{1}{\epsilon^2}$	d	$\frac{d}{\epsilon^2}$

Figure 3.4: In terms of optimization, SGD vs GD : who is best?



Figure 3.5: In terms of optimization, SGD vs GD : who is best? Graph

In terms of optimization, SGD vs GD : who is best? Context : F smooth, ERM $F(\theta) = \frac{1}{n} \sum_{i=1}^n F_i(\theta)$

1. GD tends to outperform SGD (in terms of complexity) for high precision regimes
2. SGD outperforms GD for low to moderate precision regimes

So none is best. It depends to the precision.

The frontier between "moderate" & "high" precision has been fixed to $\frac{1}{n}$. In ML, one aims to optimize up to the **statistical** precision, ranging from $1/\sqrt{n}$ to $1/n$, thus moderate precision is enough!

CCL

- For optimization, no best method between GD and SGD
- For ML, moderate precision, better choose SGD

In terms of generalization?

- Running SGD for the expected risk minimization with n samples leads to a generalization error $\propto 1/\sqrt{n}$. This has to be compared with classical bounds of stat/ML SGD on the expected risk avoids estimation pb. One pass of SGD may be competitive without exact ERM.
In term of running complexities, we get :

$$\mathcal{O}(tnd) = \mathcal{O}(n^2d) \text{ vs } \mathcal{O}(nd)$$

(GD for ERM) vs (SGD)

Warning We are only comparing upperbounds!

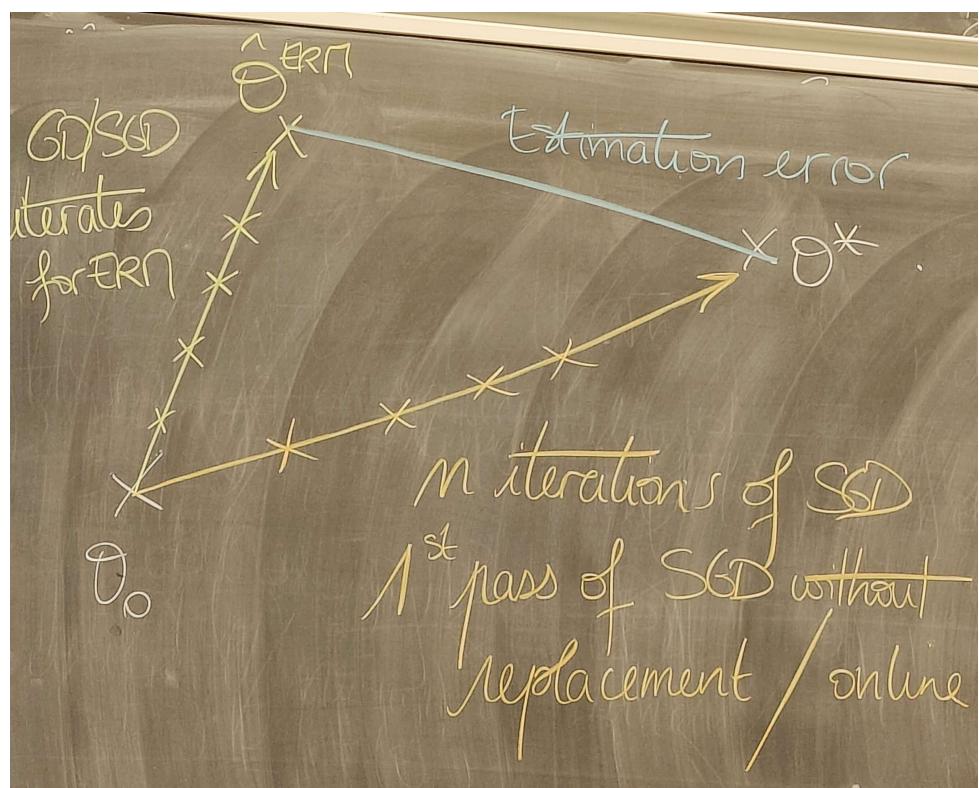


Figure 3.6: In terms of optimization, SGD vs GD : who is best? Graph

Nouveau cours du 30/11

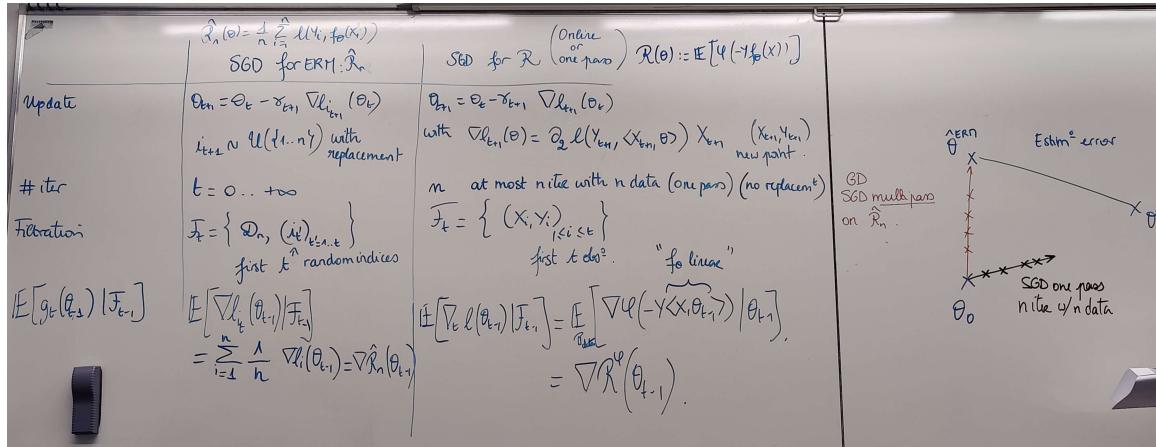


Figure 3.7: Comparaison between SGD for ERM $\hat{\mathcal{R}}_n$ and SGD for \mathcal{R}

Averaging : In the case of strongly cvx fonction & smooth

- SGD with no averaging $\gamma_t = Ct^{-\alpha}, \alpha = 1$
- SGD + averaging $\gamma_t = Ct^\alpha, \frac{1}{2} \leq \alpha \leq 1$ rate : $\mathcal{O}(t^{-1}\mu^{-1})$

=> Averaging help in case of "bad choice" of step size.

Take-home message : use $\alpha = \frac{1}{2}$ + averaging.

Chapter 4

Stability of learning Algorithm & generalizations

4.1 Motivation

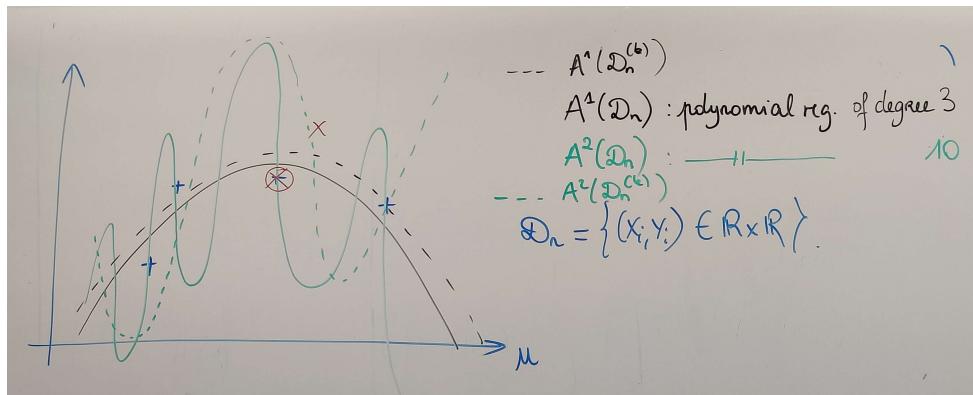


Figure 4.1: Chapter 4: Motivation. The black algorithm seem better (better generalization, less overfitting)

Generalization : for a test point (X, Y) of same distrib and $\perp\!\!\!\perp$ of \mathcal{D}_n , evaluation of $\mathbb{E}[l(Y, A(\mathcal{D}_n)(X))]$
 Another point of view of generalization : compare $A(\mathcal{D}_n)$ vs $A(\mathcal{D}_n^{(k)})$ where $\mathcal{D}_n^{(k)}$ is the training set in which we change the k -th point.

$$\mathcal{D}_n^{(k) \leftarrow (X'_k, y'_k)} = (X_1, Y_1) \dots (X_{k-1}, Y_{k-1}), (x'_k, y'_k), (X_{k+1}, Y_{k+1}), \dots (X_n, Y_n).$$

In the picture

- $A^1(\mathcal{D}_n)$ is "close" to $A^1(\mathcal{D}_n^{(k)})$
- $A^2(\mathcal{D}_n)$ is very different from $A^2(\mathcal{D}_n^{(k)}) \rightarrow A^2$ is unstable.

Claim : Stability implies generalization

Définition 17

A learning algo $(A_n)_n$ is a sequence of mapping

$$A_n : (\mathcal{X}, \mathcal{Y})^{\times n} \rightarrow \mathcal{C}$$

$$\mathcal{D}_n \mapsto A_n(\mathcal{D}_n) \text{ (possibly random)}$$

from any number of points into the set \mathcal{C} of classifier.

Exemple 18 (1)

Empirical risk minimizer over Θ is a learning algo

$$A^{ERM}(\mathcal{D}_n) \equiv \arg \min_{\theta \in \Theta} \hat{\mathcal{R}}_{n, \mathcal{D}_n}(\theta).$$

Exemple 19 (This is a randomized algo)

SGD with T steps and $(\gamma_t)_{t=1 \dots T}$ is a learning algo

$$A^{SGD} \equiv \begin{cases} \theta_0 & = 0 \\ \theta_{t+1} & = \theta_t - \gamma_{t+1} g_{t+1}(\theta_t) \text{ for } t = 0, \dots, T-1 \end{cases}.$$

where $g_t(\theta_{t-1})$ is the gradient of

$$\theta \mapsto l(Y_{i_t}, \langle \theta, X_{i_t} \rangle), i_t \sim \mathcal{U}(\{1, \dots, n\}).$$

Définition 20 (Uniform stability (deterministic algo))

Concider a deterministic algo A

A is uniformly stable for $\beta : \mathbb{N} \rightarrow \mathbb{R}_+$ if for **any** \mathcal{D}_n , for **any** k , for **any** $(X'_k, Y'_k) \in \mathcal{X} \times \mathcal{Y}$, for any test point $(X_{test}, T_{test}) \in \mathcal{X}, \mathcal{Y}$

$$\left| l(Y_{test}, A(\mathcal{D}_n)(X_{test})) - l(Y_{test}, A(\mathcal{D}_n^{(k) \leftarrow (X'_k, Y'_k)})(X_{test})) \right| \leq \beta(n).$$

Définition 21 (Uniform stability (randomized algo))

Concider a randomized algo A

A is uniformly stable for $\beta_{av} : \mathbb{N} \rightarrow \mathbb{R}_+$ if for **any** \mathcal{D}_n , for **any** k , for **any** $(X'_k, Y'_k) \in \mathcal{X} \times \mathcal{Y}$, for any test point $(X_{test}, T_{test}) \in \mathcal{X}, \mathcal{Y}$

$$\mathbb{E}[\left| l(Y_{test}, A(\mathcal{D}_n)(X_{test})) - l(Y_{test}, A(\mathcal{D}_n^{(k) \leftarrow (X'_k, Y'_k)})(X_{test})) \right|] \leq \beta_{av}(n).$$

This only random thing is the algo

Note. We could extend thses definitions to EXPECTED stability (kind of a less stronger version) : for $(X_i, Y_i)_{i=1}^n, (X'_k, Y'_k), (X_{test}, Y_{test}) \sim \mathbb{P}_{data}^{\otimes(n+2)}$

Ref :

- Stability introduced in Bousquet & Elisseeff (2002)
- Re-introduced by HArdt, Recht, Singer "Train faster, generalize better" (2016)
- Widely used since then

Note. Related to algorithm sensibility, privacy-preserving algo with DP (differential privacy)

$$(\epsilon, \delta)\text{-DP} : \forall S, \mathbb{P}(A(\mathcal{D}_n) \in S) \leq (1 + \epsilon)\mathbb{P}(A(\mathcal{D}_n^{(k)}) \in S) + \delta.$$

~~~ Aurélien Bellet, french expert in Monpelier.

## 4.2 Stability implies generalization

**Warning:** A stupid algo A such that  $\forall \mathcal{D}_n, A(\mathcal{D}_n) = \theta_0 \perp\!\!\!\perp \mathcal{D}_n$  is  $\beta$ -stable for  $\beta = 0$ .

**Intuition:** the generalization ability should be controlled by : 1. Stability term ; 2. Data-fitting term.

**Lemme 22**

Call  $\theta^* = \arg \min_{\theta \in \Theta} \mathcal{R}(\theta)$  and  $\hat{\theta}^{ERM} = \arg \min_{\theta \in \Theta} \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta)$

$$\begin{aligned} \mathbb{E}[\mathcal{R}(A(\mathcal{D}_n)) - \mathcal{R}(\theta^*)] &\leq \mathbb{E}\left[\underbrace{\mathcal{R}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n))}_{\text{Difference between generalisation / empirical errors } \approx \text{Stability}}\right] \\ &+ \underbrace{\mathbb{E}[\hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\hat{\theta}^{ERM})]}_{\text{optim error } \rightsquigarrow \text{ data fitting term}} \end{aligned}$$

*Note.* For any predictor  $\theta_0 \perp\!\!\!\perp \mathcal{D}_n$

$$\mathcal{R}(\theta_0) = \mathbb{E}[\hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta_0)].$$

*Proof:*

$$\begin{aligned} \mathcal{R}(A(\mathcal{D}_n)) - \mathcal{R}(\theta^*) &= \mathcal{R}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n)) \\ &+ \hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\hat{\theta}^{ERM}) \\ &+ \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\hat{\theta}^{ERM}) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta^*) \leq 0 \text{ since } \hat{\theta}^{ERM} \in \arg \min_{\Theta} \hat{\mathcal{R}}_{n,\mathcal{D}_n} \\ &+ \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta^*) - \mathcal{R}(\theta^*) \end{aligned}$$

And

$$\begin{aligned} \mathbb{E}[\mathcal{R}(A(\mathcal{D}_n)) - \mathcal{R}(\theta^*)] &= \mathbb{E}[\mathcal{R}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n))] \\ &+ \mathbb{E}[\hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\hat{\theta}^{ERM})] \\ &+ \mathbb{E}[\hat{\mathcal{R}}_{n,\mathcal{D}_n}(\hat{\theta}^{ERM}) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta^*)] \\ &+ \mathbb{E}[\hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta^*) - \mathcal{R}(\theta^*)] = 0 \text{ since } \theta^* \perp\!\!\!\perp \mathcal{D}_n \end{aligned}$$

□

*Note.* For example 1,  $A(\mathcal{D}_n) \equiv \hat{\theta}^{ERN}$ , Lemma 22 gives

$$\mathbb{E}[\mathcal{R}(A(\mathcal{D}_n))] - \mathcal{R}(\theta^*) \leq \mathbb{E}[\mathcal{R}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n))].$$

the optim error vanishes

**Théorème 23** (Stability  $\rightarrow$  Generalization)

If A is a learning algo which is  $\beta$ -uniformly stable then

$$\mathbb{E}[\mathcal{R}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}] \leq \beta(n).$$

*Proof:* Reminder

- $\mathcal{R}(A(\mathcal{D}_n)) = \mathbb{E}_{(X,Y) \sim p}[l(Y, A(\mathcal{D}_n)) | \mathcal{D}_n]$
- $\mathbb{E}_{\mathcal{D}_n}[\mathcal{R}(A(\mathcal{D}_n))]$
- $\hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n)) = \frac{1}{n} \sum_{i=1}^n l(Y_i, A(\mathcal{D}_n)(X_i))$

- $\mathbb{E}_{\mathcal{D}_n}[\hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n))]$

Observe that for any  $k \in \{1, \dots, n\}$

$$\begin{aligned}\mathbb{E}[\mathcal{R}(A(\mathcal{D}_n))] &= \mathbb{E}_{\mathcal{D}_n \sim p^{\otimes n}, \perp(X,Y) \sim p}[l(Y, A(\mathcal{D}_n)(X))] \\ &= \mathbb{E}_{\mathcal{D}_n \sim p^{\otimes n}, \perp(X,Y) \sim p}[l(Y_k, A(\mathcal{D}_n^{(k)})(X_k))]\end{aligned}$$

Since  $((X_1, Y_1), \dots, (X_k, Y_k), \dots, (X_n, Y_n), (X, Y)) =^{\text{dist}} ((X_1, Y_1), \dots, (X, Y), \dots, (X_n, Y_n), (X_k, Y_k))$   
Therefore

$$\begin{aligned}\mathbb{E}[\mathcal{R}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n,\mathcal{D}_n}(A(\mathcal{D}_n))] &= \mathbb{E}\left[\frac{1}{n} \sum_{k=1}^n (\mathcal{R}(A(\mathcal{D}_n)) - l(Y_k, A(\mathcal{D}_n)(X_k)))\right] \\ &= \frac{1}{n} \sum_{k=1}^n \mathbb{E}\left[\underbrace{l(Y_k, A(\mathcal{D}_n^{(k)})(X_k)) - l(Y_k, A(\mathcal{D}_n)(X_k))}_{\leq \beta(n) \text{ by stability assumption}}\right] \\ &\leq \beta(n)\end{aligned}$$

□

**CCL :**

- (BEFORE)  $gen \leq \underbrace{\text{state rate}}_{\text{Worst } \hat{\mathcal{R}}_n - \mathcal{R} \text{ on } \theta \in \Theta \text{ (Uniform bounds)}} + \text{optim rate}$
- (NOW)  $gen \leq \underbrace{\text{stab}}_{\text{This term is algo-dependent}} + \text{optimization.}$

### 4.3 Computing the stability $\beta$ for ERM with a strongly cvx risk

**Hypothesis :**  $\theta \mapsto \hat{\mathcal{R}}_{n,\mathcal{D}_n}(\theta)$  is  $\mu$ -strongly cvx

**Remark:** Is the relaxed risk strongly cvx in ML?

When  $F \in \mathcal{C}^2$ ,  $\forall \theta, \nabla^2 F(\theta) \succcurlyeq \mu \text{ Id. i.e } \lambda_{\text{MIN}}(\nabla^2 F(\theta)) \geq \mu$

When  $\hat{\mathcal{R}}_n(\theta) = \frac{1}{n} \sum_{i=1}^n \varphi(-X_i^T \theta Y_i)$ ,  $Y_i \in \{\pm 1\}$ ,  $Y_i^2 = 1$  then

$$\begin{aligned}\nabla \hat{\mathcal{R}}_n(\theta) &= \frac{1}{n} \sum_{i=1}^n (-\varphi'(-X_i^T \theta Y_i) Y_i X_i) \\ \nabla^2 \hat{\mathcal{R}}_n(\theta) &= \frac{1}{n} \sum_{i=1}^n \varphi''(-X_i^T \theta Y_i) \underbrace{X_i X_i^T}_{\in \mathbb{R}^{d \times d}}\end{aligned}$$

If  $\varphi$  is  $\mu$ -strongly cvx from  $\mathbb{R}$  to  $\mathbb{R}$ , the  $\forall u, \varphi''(u) \geq \mu$  and  $\nabla^2 \hat{\mathcal{R}}_n(\theta) \succcurlyeq \mu \frac{1}{n} \sum_{i=1}^n X_i X_i^T$  i.e.  $\lambda_{\text{MIN}}(\nabla^2 \hat{\mathcal{R}}_n(\theta)) \geq \mu \lambda_{\text{MIN}}(\frac{1}{n} \sum_{i=1}^n X_i X_i^T)$   
And  $\frac{1}{n} \sum_{i=1}^n X_i X_i^T \rightarrow_{n \rightarrow +\infty} \text{Cov}(X)$  by the LLN if  $((X_i)_i$  centered.

The strong convexity of  $\hat{\mathcal{R}}_n$  is linked to the lowest eigenvalue of  $\text{Cov}(X)$ . It can be small (!!) and if  $d > n$  then  $\lambda_{\text{MIN}}(\frac{1}{n} \sum_{i=1}^n X_i X_i^T) = 0$  almost surely.

Finally strong convexity is not always true or  $\mu$  can be small. Note that regularization can bring strong convexity

$$\min_{\theta} \hat{\mathcal{R}}(\theta) + \frac{\mu}{2} \|\theta\|_2^2.$$

The ridge regularized risk is  $\mu$  strongly cvx.

### Théorème 24

Let  $\hat{\theta}^{ORN} = \arg \min_{\theta \in \mathbb{R}^d} \hat{\mathcal{R}}_{n, \mathcal{D}_n}(\theta)$  with  $\hat{\mathcal{R}}_{n, \mathcal{D}_n}$   $\mu$ -strongly convex.

Assume that the loss function  $l$  is  $\beta$ -Lipschitz w.r.t. its second argument i.e.

$$\forall y, z, z', |l(y, z) - l(y, z')| \leq \beta |z - z'|.$$

Assume that  $\|X\|_2 \leq \mathcal{R}$  a.s.

Then, the ERM algo  $A(\mathcal{D}_n) \equiv \hat{\theta}^{ERM}$  is  $\frac{4\beta^2 R^2}{\mu n}$  uniformly stable.

→ **Good:** this is a fast rate !! (for ERM) [see Srebro, Sridharan, Shalev-shwartz]

*Proof:* 1. By strong convexity,  $\hat{\mathcal{R}}_{n, \mathcal{D}_n}(\theta) - \hat{\mathcal{R}}_{n, \mathcal{D}_n}(\overbrace{A(\mathcal{D}_n)}^{\hat{\theta}^{ERM}}) \geq \frac{\mu}{2} \|\theta - A(\mathcal{D}_n)\|_2^2$   
 Let  $k \in \{1, \dots, n\}$ , apply this inequality to  $\theta = A(\mathcal{D}_n^{(k)})$  then  $\hat{\mathcal{R}}_{n, \mathcal{D}_n}(A(\mathcal{D}_n)) - \hat{\mathcal{R}}_{n, \mathcal{D}_n}(A(\mathcal{D}_n)) \geq \frac{\mu}{2} \|A(\mathcal{D}_n^{(k)}) - A(\mathcal{D}_n)\|_2^2$

2.

$$\hat{\mathcal{R}}_{n, \mathcal{D}_n}(A(\mathcal{D}_n^{(k)})) - \hat{\mathcal{R}}_{n, \mathcal{D}_n}(A(\mathcal{D}_n)) = \frac{1}{n} \sum_{i=1, i \neq k}^n l(Y_i, A(\mathcal{D}_n)(X_i)) - l(Y_i, A(\mathcal{D}_n)(X_i)) \quad (\text{L1})$$

$$+ \frac{1}{n} [l(Y_k', A(\mathcal{D}_n^{(k)})(X_k')) - l(Y_k', A(\mathcal{D}_n)(X_k'))] \quad (\text{L2})$$

$$- \frac{1}{n} [l(Y_k', A(\mathcal{D}_n^{(k)})(X_k')) - l(Y_k, A(\mathcal{D}_n)(X_k'))] \quad (\text{L3})$$

$$+ \frac{1}{n} [l(Y_k, A(\mathcal{D}_n^{(k)})(X_k)) - l(Y_k, A(\mathcal{D}_n)(X_k))] \quad (\text{L4})$$

- L1 + L2 →  $\hat{\mathcal{R}}_{n, \mathcal{D}_n^{(k)}}(A(\mathcal{D}_n^{(k)})) - \hat{\mathcal{R}}_{n, \mathcal{D}_n^{(k)}}(A(\mathcal{D}_n)) \leq 0$  a.s
- L3 & L4 ≤  $\frac{1}{n} B \cdot \left| A(\mathcal{D}_n^{(k)})(X_k) - A(\mathcal{D}_n)(X_k) \right| \leq \frac{B}{n} \underbrace{\left| A(\mathcal{D}_n^{(k)})(X_k) - A(\mathcal{D}_n) \right|_2}_{\leq R} \underbrace{|X_k|_2}_{\leq R} (with A(\mathcal{D}_n)(X_k) = A(\mathcal{D}_n)^T X_k)$

- 1 & 2 →

$$\frac{\mu}{2} \|A(\mathcal{D}_n^{(k)}) - A(\mathcal{D}_n)\|_2^2 \leq_{a.s.} \underbrace{\frac{2}{n}}_{\text{from L3+L4}} \frac{B \cdot R}{n} \|A(\mathcal{D}_n^{(k)}) - A(\mathcal{D}_n)\|_2 \underbrace{\|X_k\|_2}_{\leq R}$$

$$\|A(\mathcal{D}_n^{(k)}) - A(\mathcal{D}_n)\|_2 \leq \frac{4BR}{\mu n}$$

$$\Rightarrow \forall (x, y), \left| l(y, A(\mathcal{D}_n^{(k)})) - l(y, A(\mathcal{D}_n)(x)) \right| \leq \frac{4B^2 R^2}{\mu n}$$

Finally,  $A$  is  $\beta$ -uniformly stable. □

*Note.* We have proven a stronger condition than stability, i.e.  $A(\mathcal{D}_n)$  is close to  $A(\mathcal{D}_n^{(k)})$  in Euclidean norm

## 4.4 Stability of SGD ()

Algo

$$\theta_0, (\gamma_t)_{t=1}^T$$

$$\forall 0 \leq t \leq T-1, \quad \theta_{t+1} = \theta_t - \gamma_t g_{t+1}(\theta_t)$$

with  $g_{t+1}(\theta) = \nabla_\theta l(Y_{i_{t+1}}, \theta^T X_{i_{t+1}})$  (linear predictors)  
 $i_{t+1} \sim \mathcal{U}(\{1, \dots, n\})$

**Question** studying the stability of SGD requires to understand  $A(\mathcal{D}_n)$  vs  $A(\mathcal{D}_n)^{(k)}$

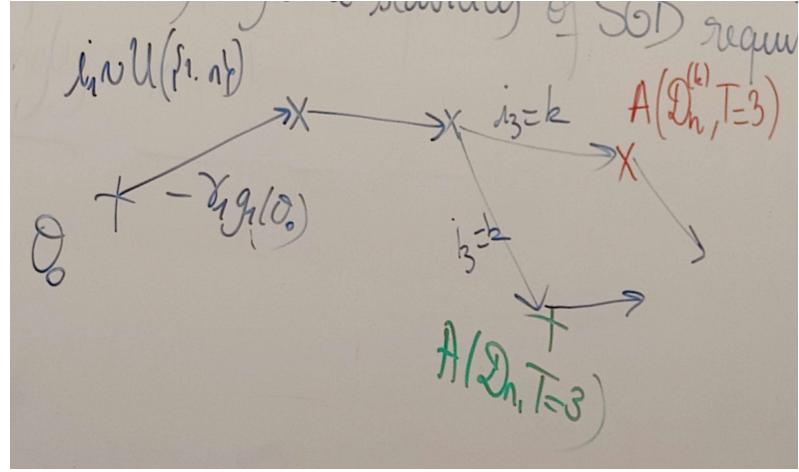


Figure 4.2: Difference between  $A(\mathcal{D}_n)$  vs  $A(\mathcal{D}_n)^{(k)}$

**goal** Control  $A(\mathcal{D}_n, T_{\text{steps}}) - A(\mathcal{D}_n^{(k)}, T_{\text{steps}})$  where

- for most of the steps with  $\mathbb{P} = \frac{n-1}{n}$ , I use the same gradients  $(g_{i_t})$ ,  $i_t \neq k$  (at different points)
- for some steps with  $\mathbb{P} = \frac{1}{n}$ , I use  $g_k$  for  $A(\mathcal{D}_n)$  and  $g'_k$  for  $A(\mathcal{D}_n^{(k)})$

**Key argument:** for any convex and  $L$ -smooth  $F$ , then  $\forall \theta, \eta$

$$\begin{aligned} \|\theta - \gamma \nabla F(\theta) - \eta + \gamma \nabla F(\eta)\|_2^2 &= \|\theta - \eta\|_2^2 - 2\gamma \langle \theta - \eta, \nabla F(\theta) - \nabla F(\eta) \rangle + \gamma^2 \underbrace{\|\nabla F(\theta) - \nabla F(\eta)\|_2^2}_{\leq L \langle \nabla F(\theta) - \nabla F(\eta), \theta - \eta \rangle \text{ cocoercivite}} \\ &\leq \|\theta - \eta\|_2^2 - 2\gamma \left(1 - \frac{\gamma L}{2}\right) \underbrace{\langle \theta - \eta, \nabla F(\theta) - \nabla F(\eta) \rangle}_{\geq 0 \text{ if } \gamma L \leq 2} \\ &\quad \geq 0 \text{ when } F \text{ cvx} \\ (\text{if } \gamma L \leq 2) &\leq \|\theta - \eta\|_2^2 \end{aligned}$$

With strong convexity, we would get  $\leq (1 - 2\gamma\mu(1 - \frac{\gamma L}{2})) |\theta - \eta|^2$

### Théorème 25

Consider  $A \equiv \text{Algo 2}$ , i.e. SGD with  $T$  steps & step size  $(\gamma_t)_{t=1,\dots,T}$ .

Assume that  $\forall k \in \{1, \dots, n\}$ ,  $\psi_k : \theta \mapsto l(Y_k, X_k^T \theta)$  is convex,  $L$ -Smooth, BR Lipschitz (which is ok for  $l$  B-Lip &  $\|X\| \leq R$  a.s.)

Then  $A$  is uniformly stable with  $\beta(n) = \frac{2B^2R^2 \sum_{t=1}^T \gamma_t}{n}$

*Proof.* We have to use **averaged** uniform stab (this is a randomized algo!).

Notation shortcuts :

- $A(\mathcal{D}_n, t \text{ steps}) \equiv \theta_t$

- $A(\mathcal{D}_n^{(k)}, t \text{ steps}) \equiv \tilde{\theta}_t$

$$\forall t \geq 1,$$

$$\begin{aligned} & \mathbb{E}[\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mid \mathcal{F}_t] \\ &= \mathbb{E}[\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mathbb{1}_{i(t+1)=k} + \|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mathbb{1}_{i(t+1) \neq k} \mid \mathcal{F}_t] \\ &= \frac{1}{n} \mathbb{E}[\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mid \mathcal{F}_t, i(t+1) = k] + \frac{n-1}{n} \mathbb{E}[\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mid \mathcal{F}_t, i(t+1) \neq k] \end{aligned}$$

- Conditionally to  $i(t+1) = k$ ,  $(\mathbb{E}[\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mid \mathcal{F}_t, i(t+1) = k])$ ,

$$\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \leq \|\theta_t - \tilde{\theta}_t\| + \gamma_t (\underbrace{\|\nabla \psi_k(\theta_k)\|}_{\leq BR} + \underbrace{\|\nabla \tilde{\psi}_k(\tilde{\theta}_k)\|}_{\leq BR}).$$

$$\begin{aligned} \|\nabla \psi_k(\theta_k)\| &\leq BR \\ \|\nabla \tilde{\psi}_k(\tilde{\theta}_k)\| &\leq BR \end{aligned}$$

- Conditionally to  $i(t+1) \neq k$ ,

the non-expensivness property gives that  $\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \leq \|\theta_t - \tilde{\theta}_t\|$

Therefore,

$$\begin{aligned} \mathbb{E}[\|\theta_{t+1} - \tilde{\theta}_{t+1}\| \mid \mathcal{F}_t] &\leq \frac{1}{n} \|\theta_t - \tilde{\theta}_t\| + \frac{n-1}{n} \|\theta_t - \tilde{\theta}_t\| \\ &= \|\theta_t - \tilde{\theta}_t\| + \frac{\gamma_{t+1} 2BR}{n} \\ &\dots \\ &\leq \|\theta_0 - \tilde{\theta}_0\| + \frac{\sum_{u=1}^{t+1}}{n} \end{aligned}$$

As previously, we have obtained a bound on  $\|A(\mathcal{D}_n, T \text{ steps}) - A(\mathcal{D}_n^{(k)}, T \text{ steps})\|$  which leads to uniform stability with  $\beta(n) = \frac{2B^2 R^2 \sum_{t=1}^T \gamma_t}{n}$

□

**Conclusion** What can be said about the generalization of SGD after T steps?

- Recall that for  $T \leq n$ , without replacement (one pass over the data), we actually minimize the generalization risk directly : we already obtained a rate in the previous lecture.
- For  $T \geq n$  (multipasses over the data) with remplacement, Lemma 1 of this lecture give

$$\begin{aligned} \mathcal{R}(A(\mathcal{D}_n, T)) - \mathcal{R}^* &\leq \underbrace{\beta(n, T)}_{\text{stability}} + \underbrace{\text{Optim}(T \text{ iter})}_{\text{Optimisation}} \\ &\leq \underbrace{\frac{2\beta^2 R^2}{n} \sum \gamma_t}_{\text{Today}} + \underbrace{\frac{\|\theta_0 - \theta^*\|}{\gamma T} + \gamma \sigma^2}_{\text{with } \gamma \text{ cst (cf previous lecture)}} \end{aligned}$$

✓ bla

✗ bla

**Good:** We have obtained a generalization bound for nay nb  $T$  of iteration

**Trade-off** between stability and optimisation. This suggest the existence of an optimal "EARLY STOPPING" time  $T^*$ , such that the risk decreases up to  $T^*$

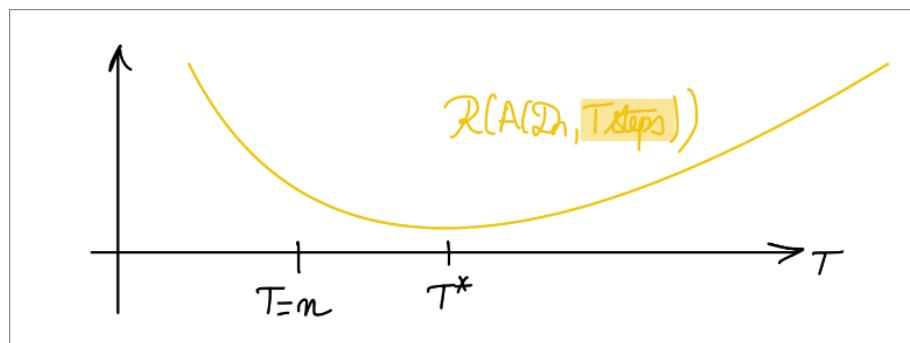


Figure 4.3: Early Stopping :  $\min_{\gamma} \frac{C_1 T \gamma}{n} + \frac{C_2}{\gamma T} + \gamma \sigma^2 \Rightarrow \gamma = \sqrt{\frac{C_2}{T(\frac{C_1 T}{n} + \sigma^2)}}$