

ENM 540: Data-driven modeling and probabilistic scientific computing

Lecture #4: Optimization

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January 23, 2018



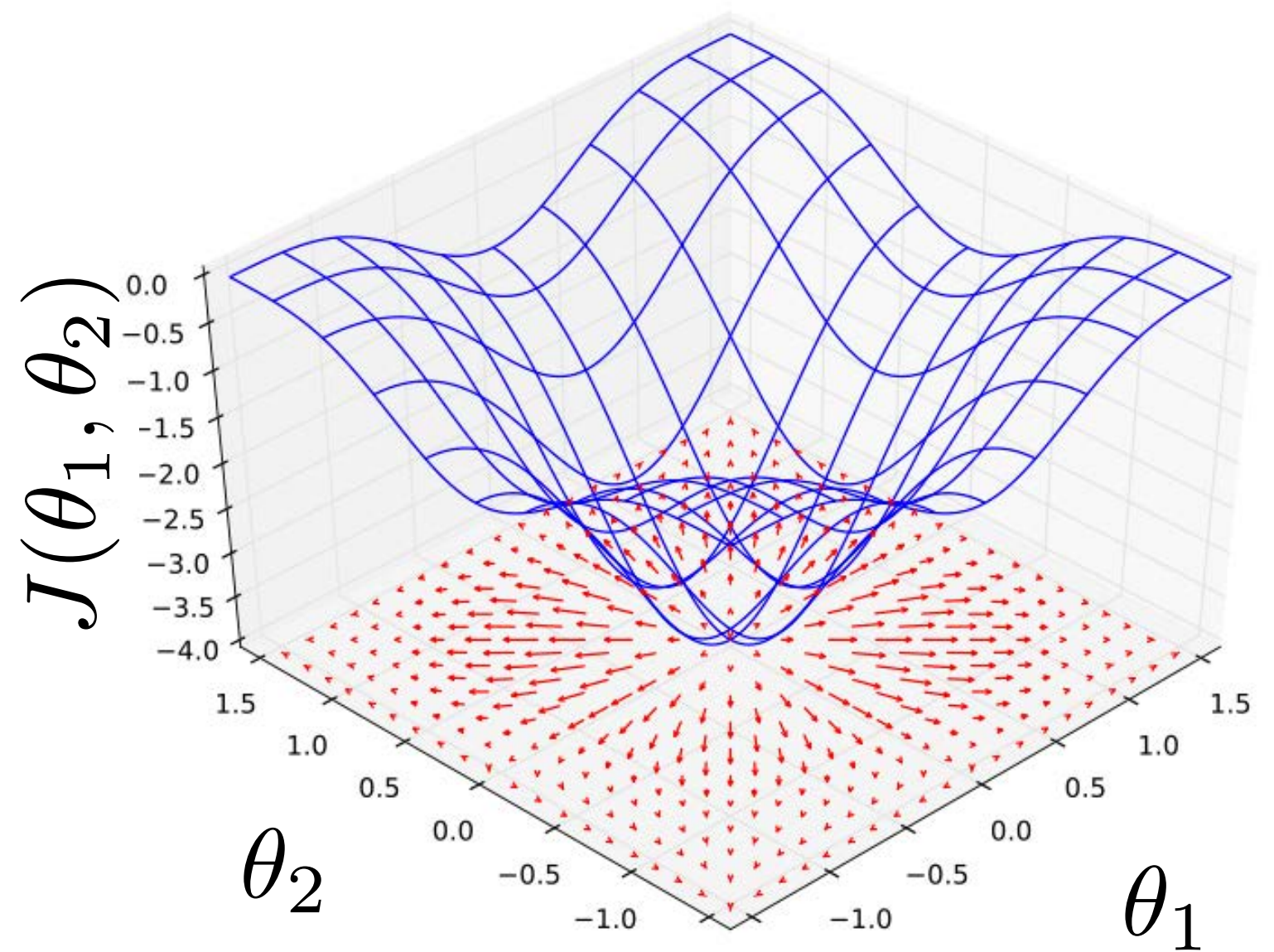
Objectives

At its core, machine learning is all about integration (e.g., computing expectations, etc.) and *optimization*. Today we'll revisit some basic concepts in optimization, and introduce them in the context of training machine learning algorithms. Specifically, we'll cover:

- The definition of gradients and Hessians.
- The gradient descent algorithm.
- Newton's algorithm.
- Applications to linear regression.
- Stochastic gradient descent.
- Modern variants of stochastic gradient descent.

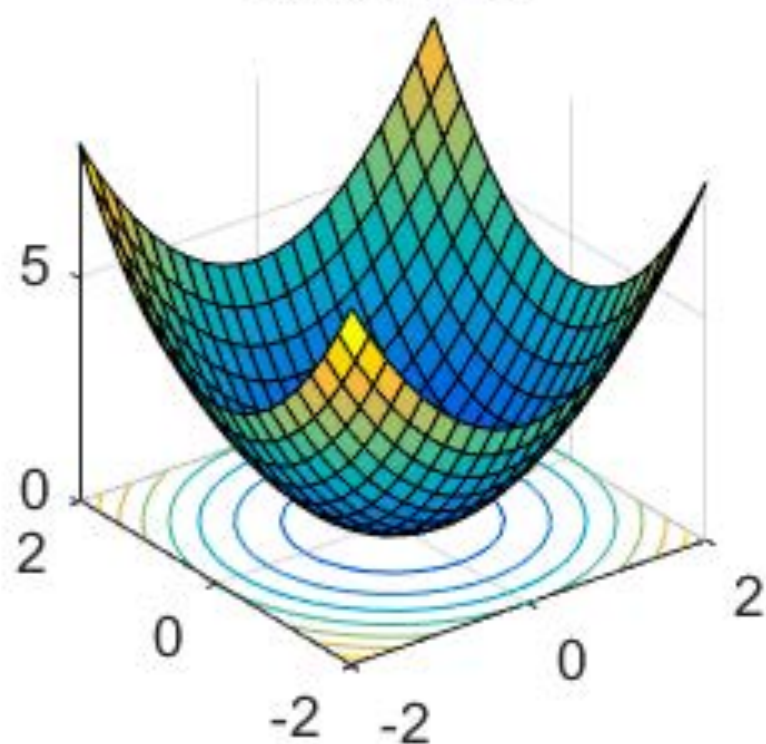
Gradients

$$\nabla_{\boldsymbol{\theta}} f(\boldsymbol{\theta}) = \begin{bmatrix} \frac{\partial f(\boldsymbol{\theta})}{\partial \theta_1} \\ \frac{\partial f(\boldsymbol{\theta})}{\partial \theta_2} \\ \vdots \\ \frac{\partial f(\boldsymbol{\theta})}{\partial \theta_n} \end{bmatrix}$$

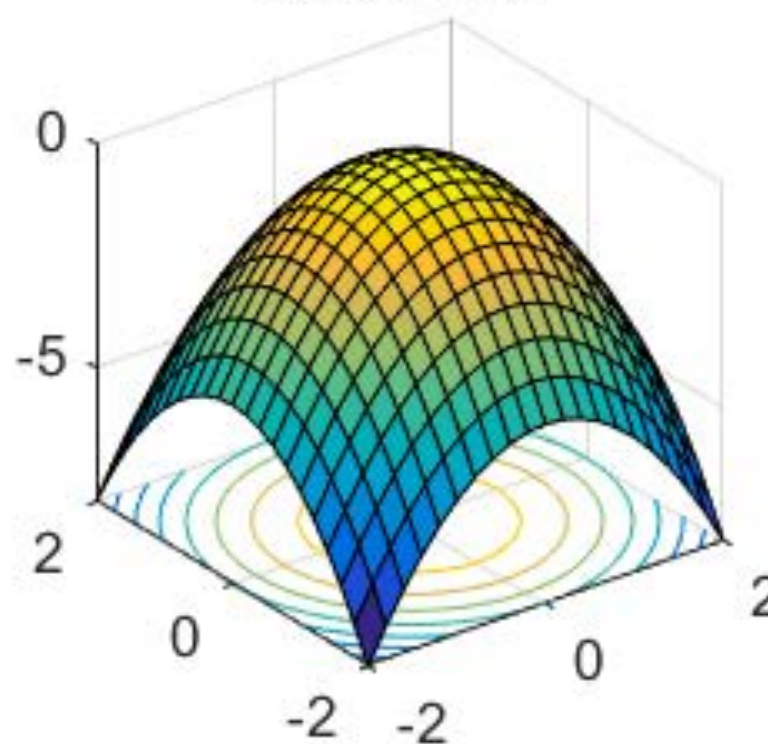


Minima, maxima, and saddle points

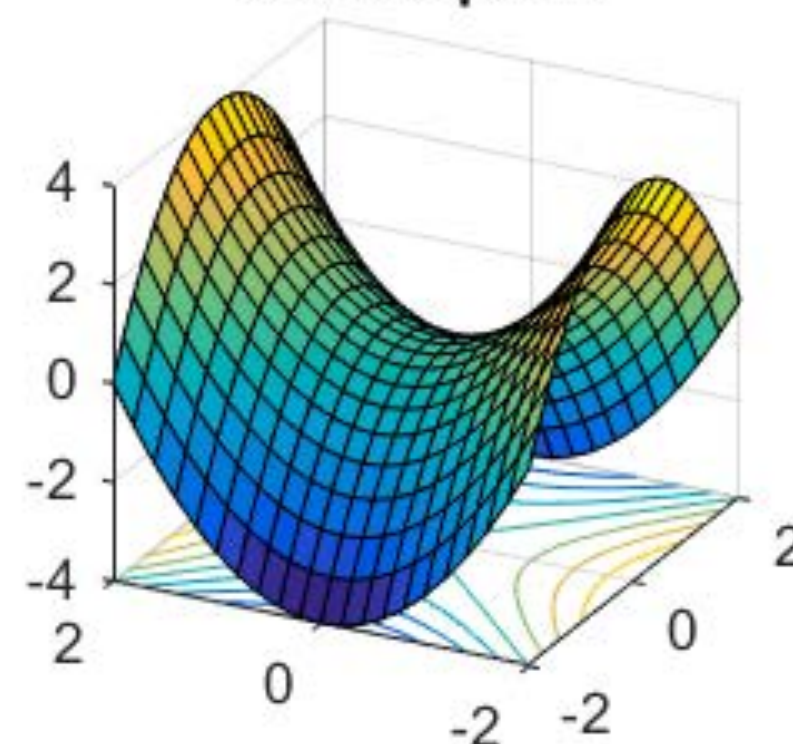
local min



local max



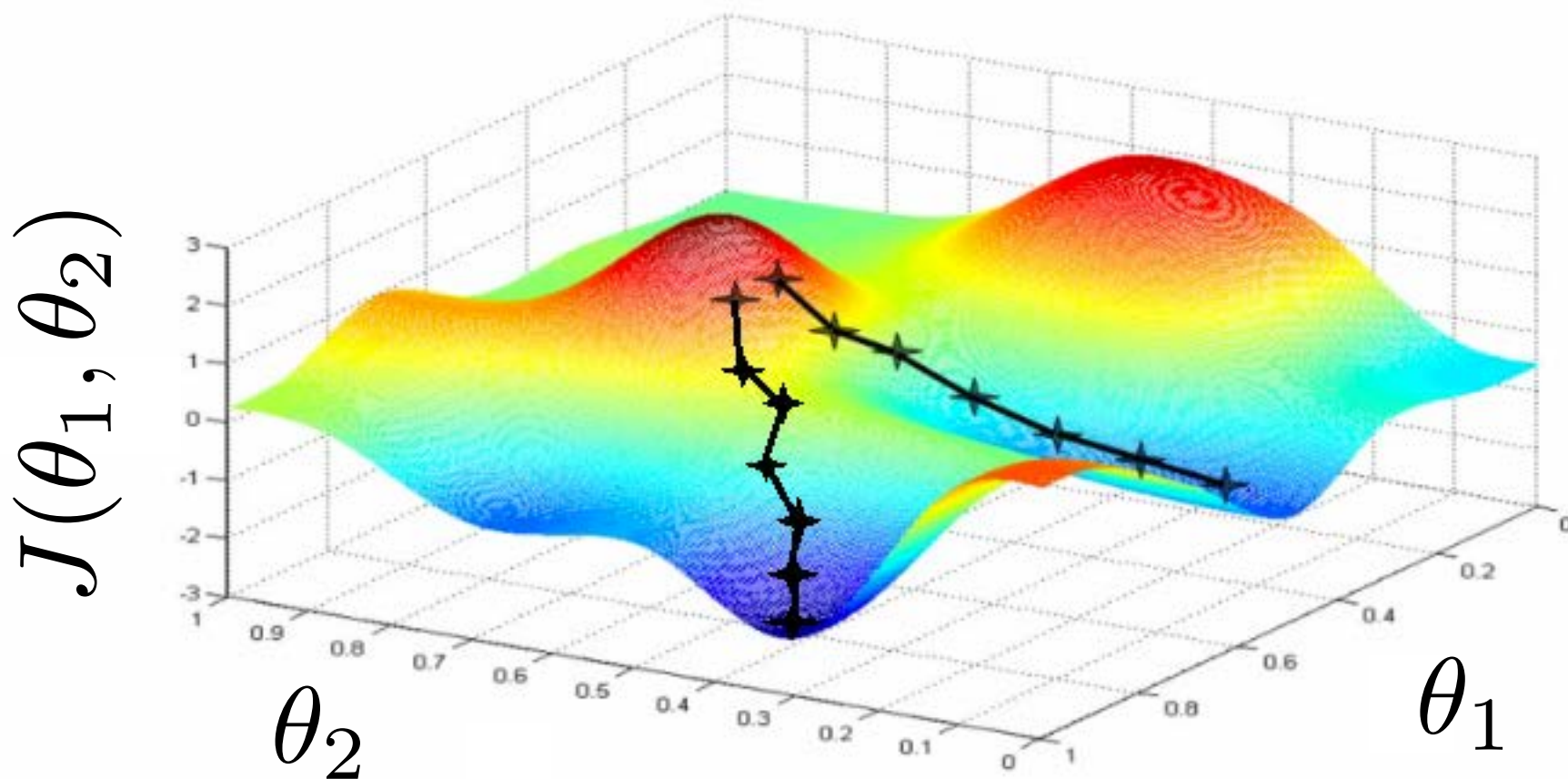
saddle point



Gradient descent

$$\boldsymbol{\theta}^* = \arg \min_{\boldsymbol{\theta} \in \Theta} J(\boldsymbol{\theta})$$

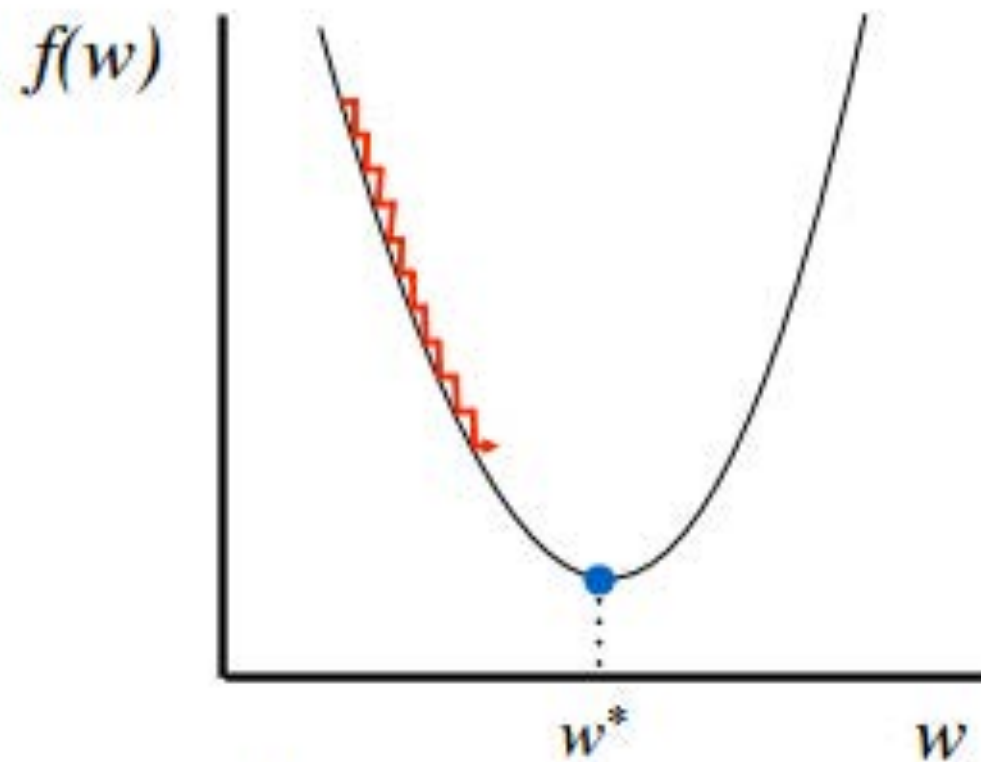
$$\boldsymbol{\theta}_{n+1} = \boldsymbol{\theta}_n - \eta \nabla_{\boldsymbol{\theta}} J(\boldsymbol{\theta})$$



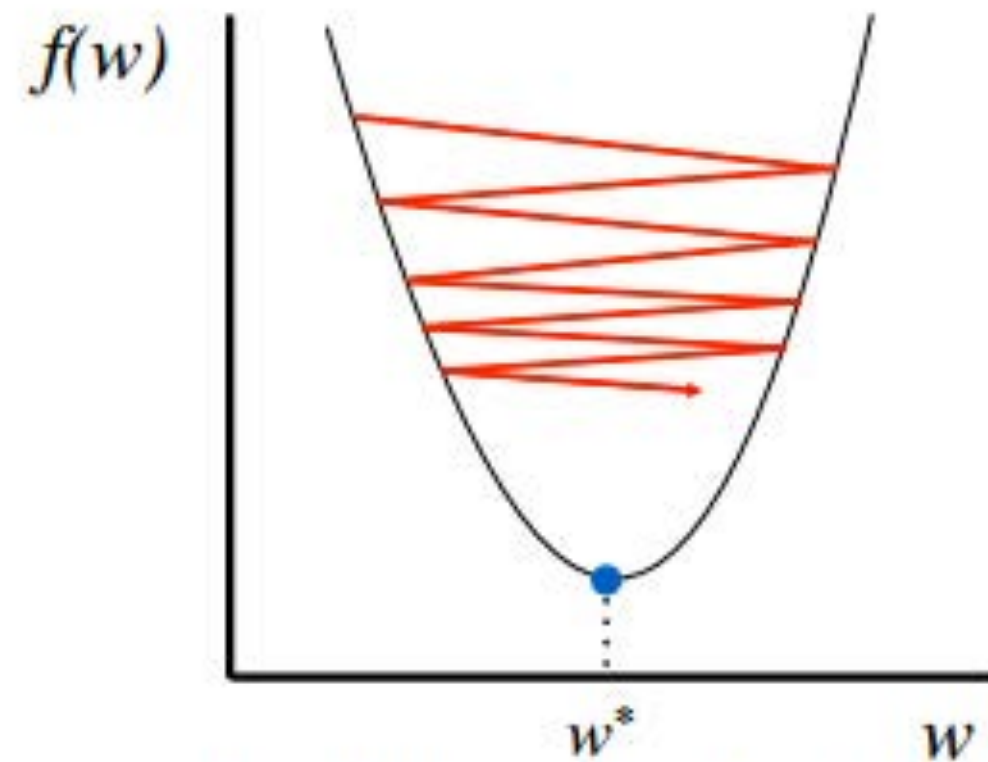
Gradient descent

$$\theta_{n+1} = \theta_n - \eta \nabla_{\theta} J(\theta)$$

Effect of the learning rate



Too small: converge
very slowly

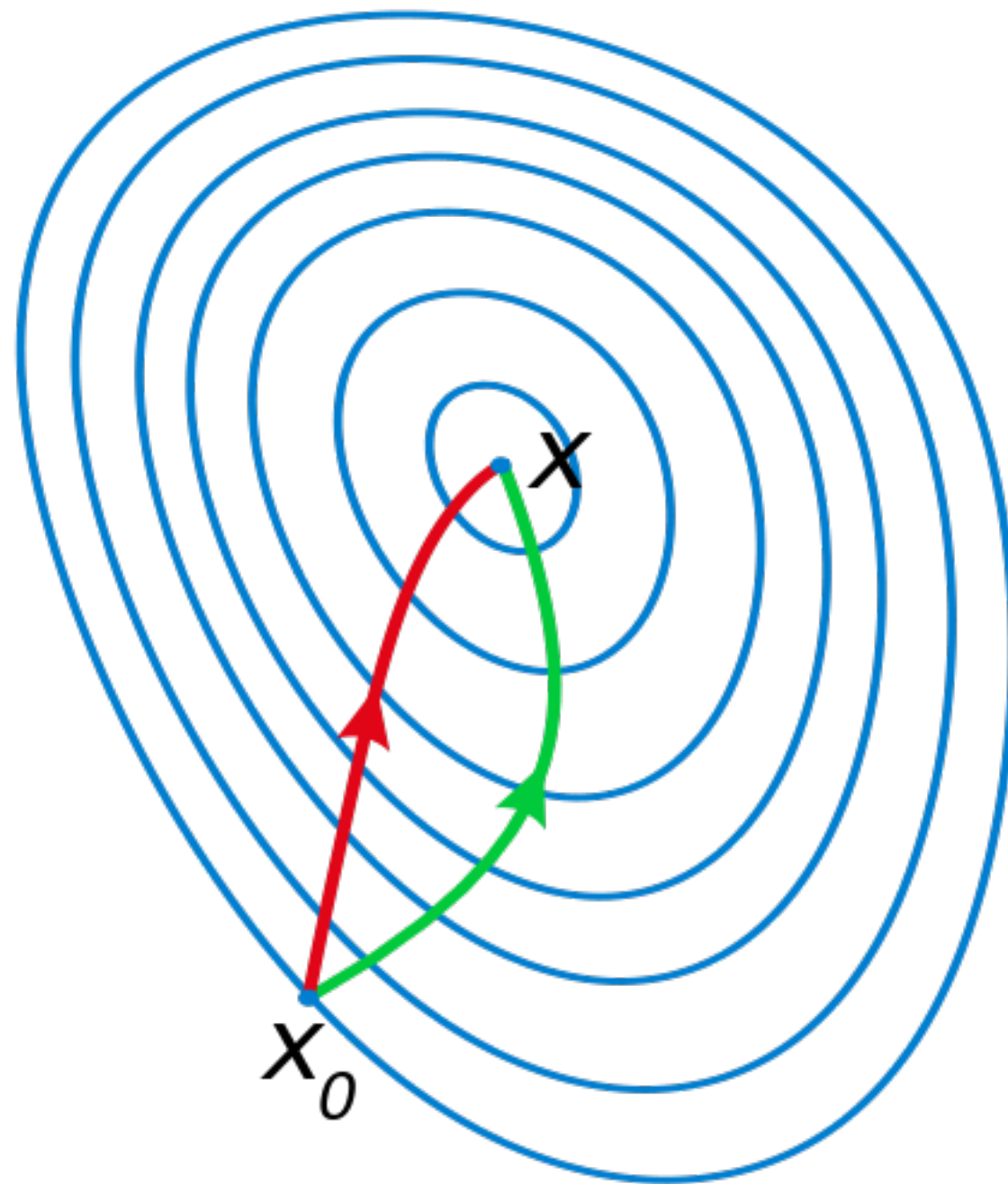


Too big: overshoot and
even diverge

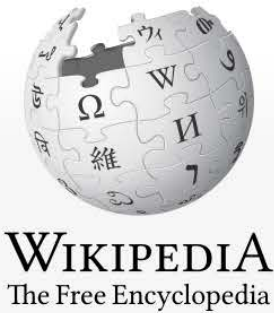
Hessian

$$\nabla_{\boldsymbol{\theta}}^2 f(\boldsymbol{\theta}) = \begin{bmatrix} \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_1^2} & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_1 \partial \theta_2} & \cdots & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_1 \partial \theta_d} \\ \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_2 \partial \theta_1} & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_2^2} & \cdots & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_2 \partial \theta_d} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_d \partial \theta_1} & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_d \partial \theta_2} & \cdots & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_d^2} \end{bmatrix}$$

Gradient descent vs Newton's method



BFGS



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Broyden–Fletcher–Goldfarb–Shanno algorithm

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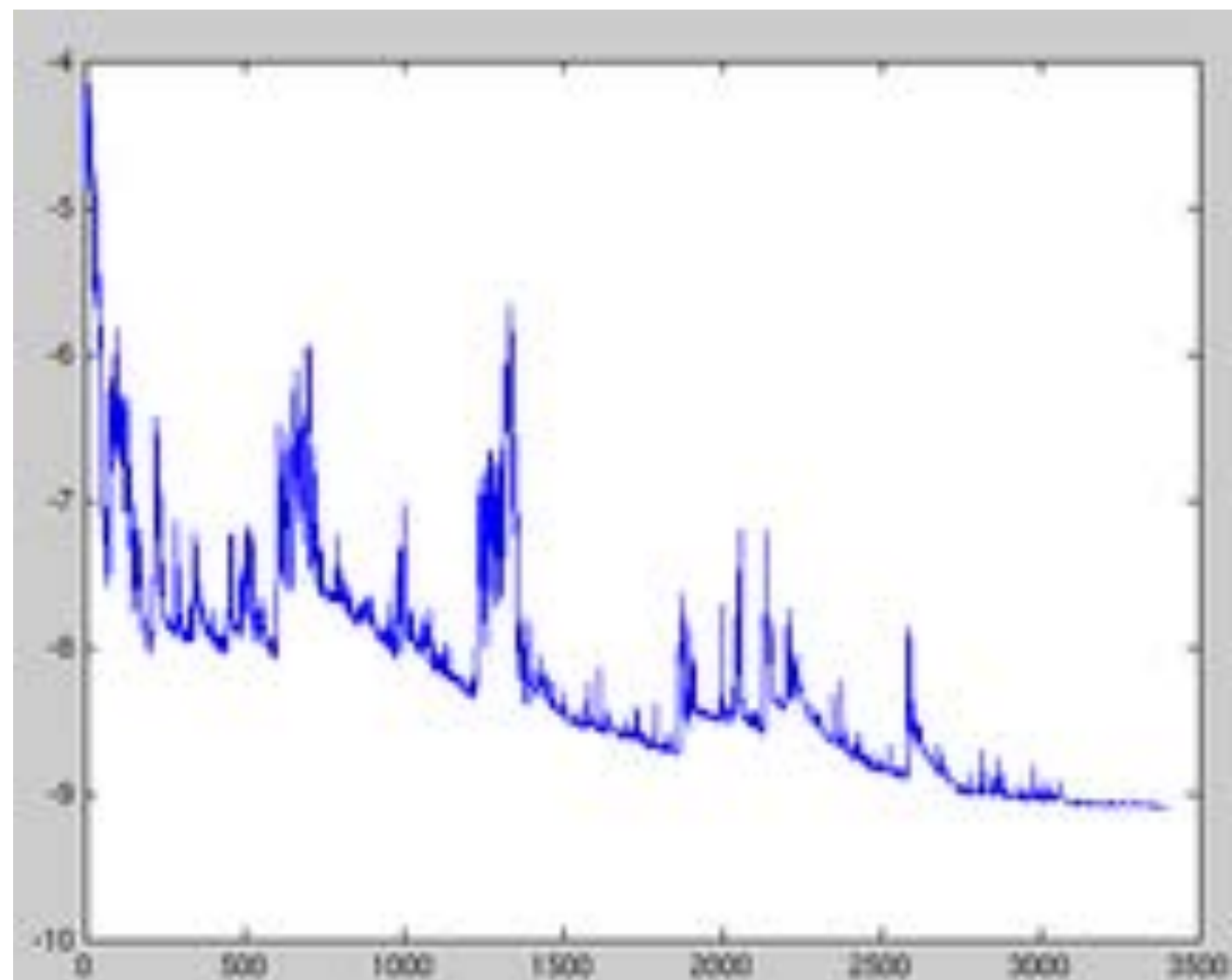
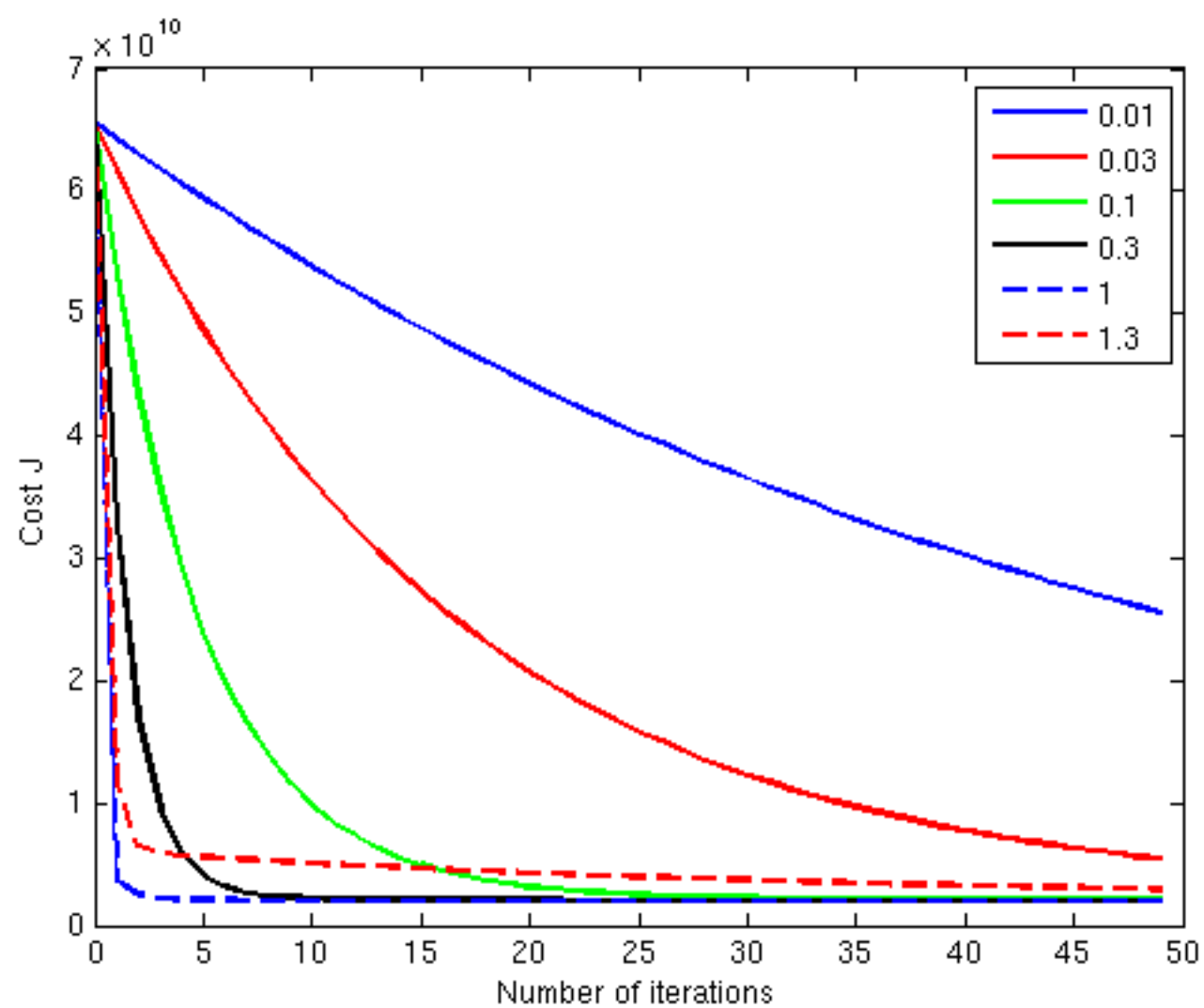
In [numerical optimization](#), the **Broyden–Fletcher–Goldfarb–Shanno (BFGS) algorithm** is an [iterative method](#) for solving unconstrained [nonlinear optimization](#) problems.^[1]

The BFGS method belongs to [quasi-Newton methods](#), a class of [hill-climbing optimization](#) techniques that seek a [stationary point](#) of a (preferably twice continuously differentiable) function. For such problems, a [necessary condition for optimality](#) is that the [gradient](#) be zero. [Newton's method](#) and the BFGS methods are not guaranteed to converge unless the function has a quadratic [Taylor expansion](#) near an [optimum](#). However, BFGS has proven to have good performance even for non-smooth optimizations.^[2]

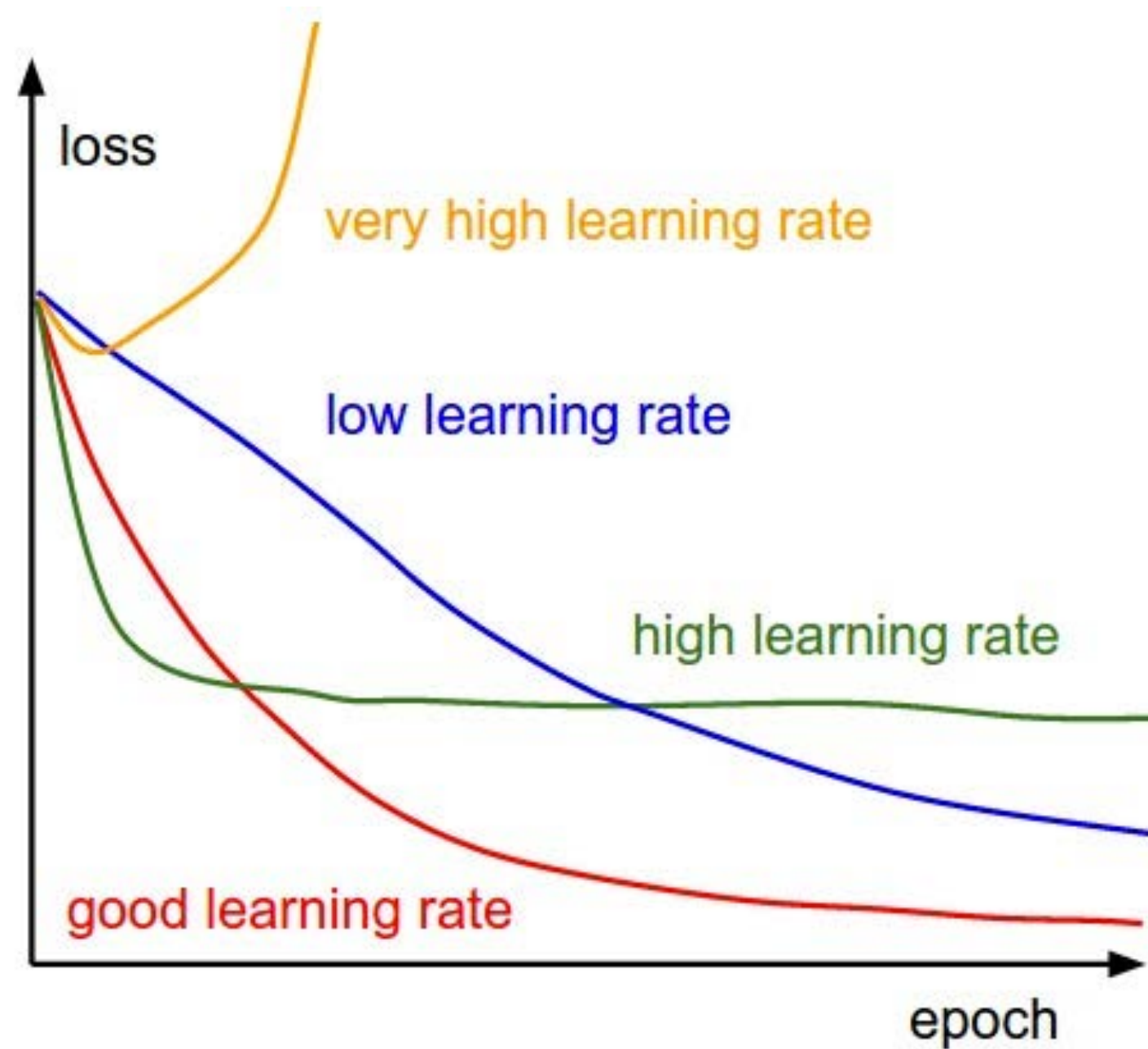
In quasi-Newton methods, the [Hessian matrix](#) of second [derivatives](#) doesn't need to be evaluated directly. Instead, the Hessian matrix is approximated using updates specified by gradient evaluations (or approximate gradient evaluations). [Quasi-Newton methods](#) are generalizations of the [secant method](#) to find the root of the first derivative for multidimensional problems. In multi-dimensional problems, the secant equation does not specify a unique solution, and quasi-Newton methods differ in how they constrain the solution. The BFGS method is one of the most popular members of this class.^[3] Also in common use is [L-BFGS](#), which is a limited-memory version of BFGS that is particularly suited to problems with very large numbers of variables (e.g., >1000). The BFGS-B^[4] variant handles simple box constraints.

The algorithm is named after [Charles George Broyden](#), [Roger Fletcher](#), [Donald Goldfarb](#) and [David Shanno](#).

Gradient descent vs SGD



Gradient descent vs SGD

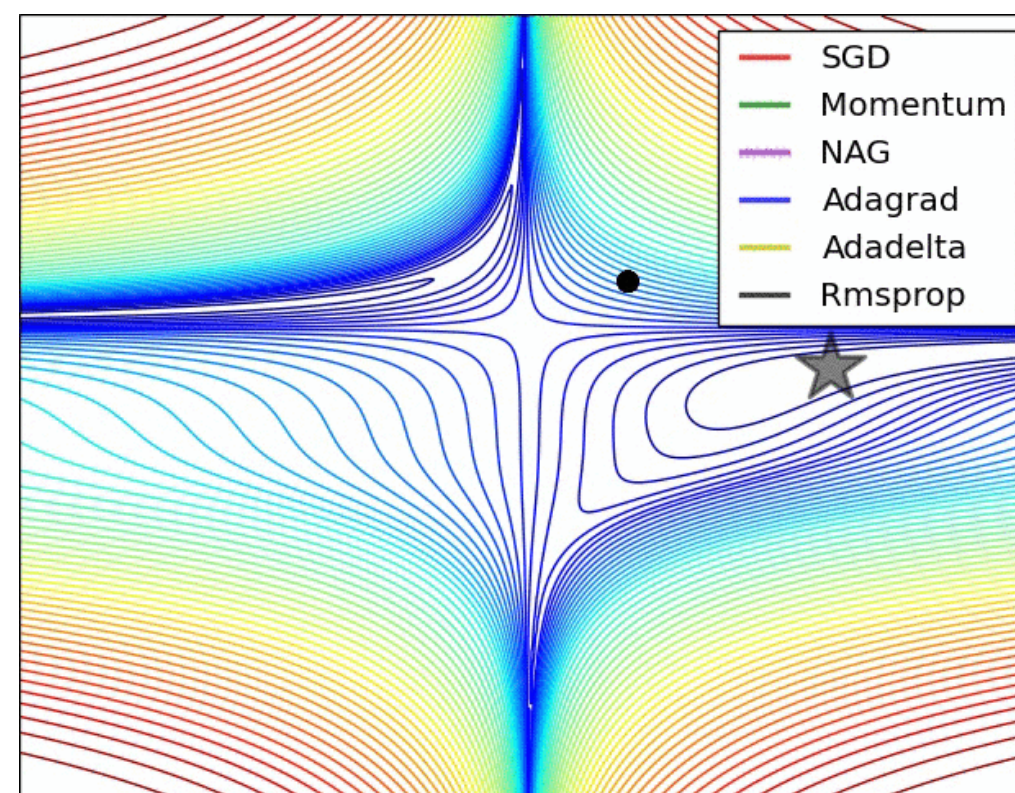
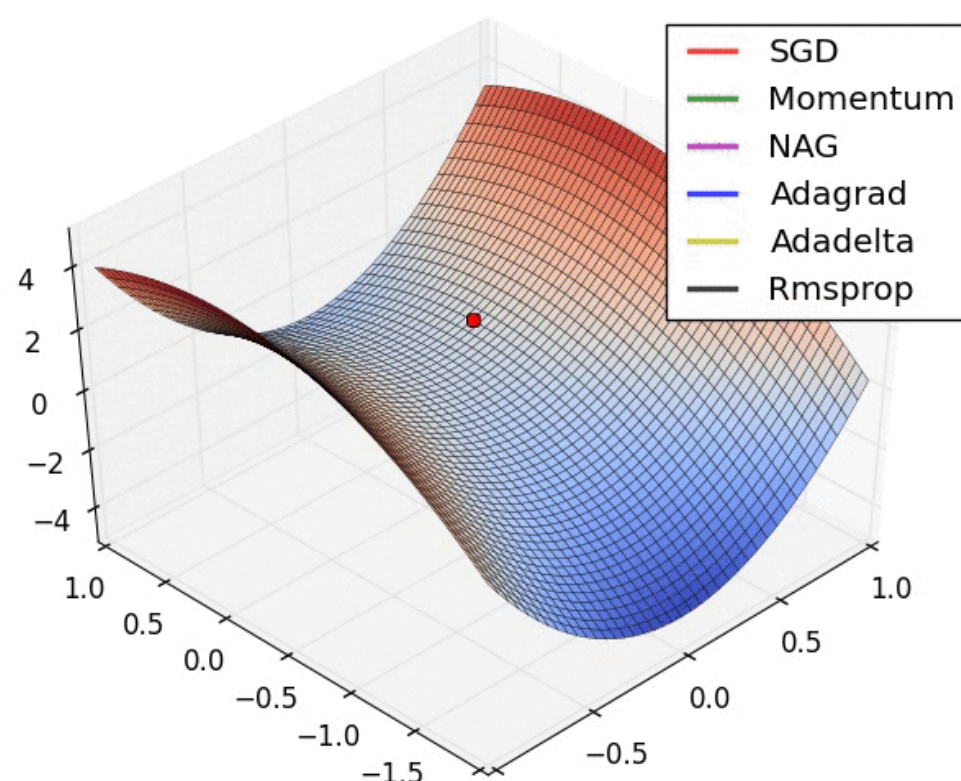


Remarks

Vanilla mini-batch gradient descent, however, does not guarantee good convergence, but offers a few challenges that need to be addressed:

- Choosing a proper learning rate can be difficult.
- Learning rate schedules (i.e., adjusting the learning rate during training) has to be defined in advance and it is thus unable to adapt to a dataset's characteristics.
- The same learning rate applies to all parameter updates. If our data is sparse and our features have very different frequencies, we might not want to update all of them to the same extent, but perform a larger update for rarely occurring features.
- Another key challenge of minimizing highly non-convex error functions common for neural networks is avoiding getting trapped in their numerous suboptimal local minima. Dauphin et al. argue that the difficulty arises in fact not from local minima but from saddle points, i.e. points where one dimension slopes up and another slopes down. These saddle points are usually surrounded by a plateau of the same error, which makes it notoriously hard for SGD to escape, as the gradient is close to zero in all dimensions.

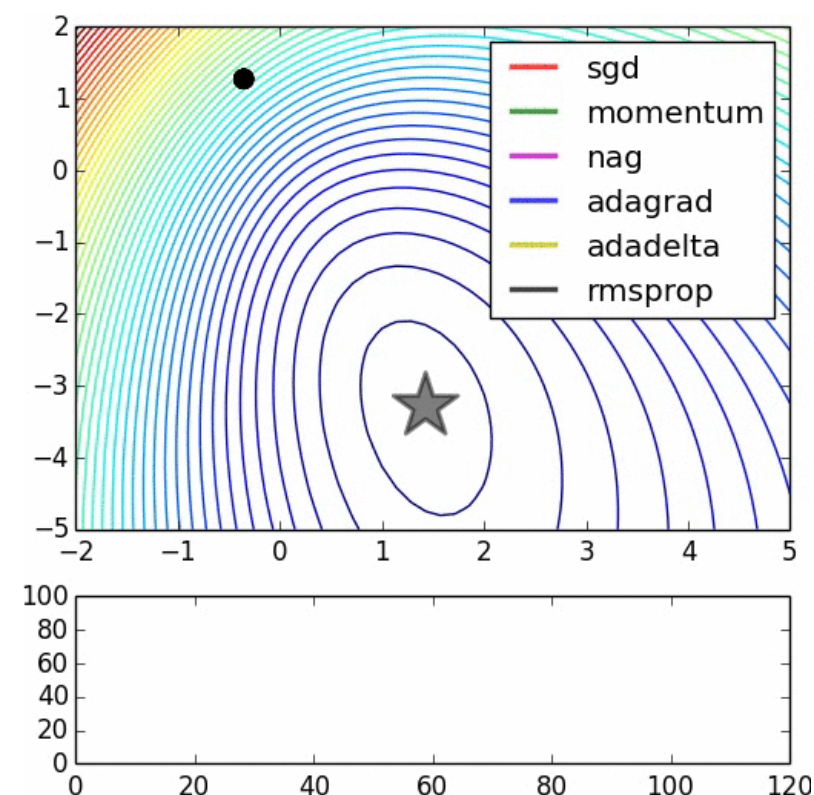
Modern SGD variants



<http://runder.io/optimizing-gradient-descent/>

<https://distill.pub/2017/momentum/>

<http://louistiao.me/notes/visualizing-and-animating-optimization-algorithms-with-matplotlib/>



*animation credit: Alec Redford