Step Size Selection in Frank-Wolfe Method

Paper Review and Replication

Higher School of Economics

Motivation and Problem: Compare different step size selection methods for FW method

This project aims to explore, evaluate and conduct numerical comparison of the efficiency of step selection strategies in the Frank-Wolfe method on different problems with different dimensions and condition numbers. It can solve problems of the form $\min_{x \in Q} f(x),$

We consider four strategies for step size selection and compare corresponding Frank-Wolfe method performance on both real and synthetic data with different properties and constraints on the solution.

As other gradient-based methods, the FW algorithm depends on a step size parameter gamma. The following step size selection approaches were considered:

Proposed methods for compare

- Predefined Decreased (Trivial)

$$\gamma^k = \frac{2}{k+2}$$

- Demyanov-Rubinov

$$\gamma^k = \min\left(\frac{g^k}{L||d^k||^2}, 1\right)$$

- Exact Line-search

$$\gamma^k = \arg\min_{\gamma\in[0,1]} f(x^k + \gamma d^k)$$

- Armijo method

$$f(x^k + \gamma^k d^k) \leq f(x^k) + \sigma\gamma^k \nabla f(x^k)^T d^k$$

Frank-Wolfe Algorithm

Algorithm 1 Frank-Wolfe algorithm

Input: initial guess x_0, gap tolerance $\delta > 0$
for $k = 0, 1, \ldots$ **do**
  $s^k \in \arg\max_{s \in Q} \langle -\nabla f(x^k), s \rangle$
  $d^k = s^k - x^k$
  $g^k = \langle -\nabla f(x^k), d^k \rangle$
  if $g^k < \delta$ **then**
    return x^k
  end if
  Set step size γ^k by the certain selection strategy
  $x^{k+1} = x^k + \gamma^k d^k$
end for
return x^k

Algorithm 2 Frank-Wolfe algorithm with backtracking line-search

Input: initial guess x_0, gap tolerance $\delta > 0$, backtracking line-search parameters $\tau > 1$, $\eta \leq 1$, initial guess for M^{-1}.
for $k = 0, 1, \ldots$ **do**
  $s^k \in \arg\max_{s \in Q} \langle -\nabla f(x^k), s \rangle$
  $d^k = s^k - x^k$
  $g^k = \langle -\nabla f(x^k), d^k \rangle$
  $M^k = \eta M^{k-1}$
  $\gamma^k = \min(\frac{g^k}{M^k ||d^k||^2}, 1)$
  while $f(x^k + \gamma^k d^k) > Q^k(\gamma^k, M^k)$ **do**
    $M^k = \tau M^k$
  end while
  $x^{k+1} = x^k + \gamma^k d^k$
end for
return x^k

$$Q^k(\gamma^k, M^k) = f(x^k) - \gamma^k g^k + \frac{(\gamma^k)^2 M^k}{2} ||d^k||^2, \tag{9}$$

Experiments: Datasets

1. **UCI Mushrooms** (binary classification dataset, contains descriptions of mushrooms (poisonous/edible), 8124 objects, 22 features)
2. **UCI Gisette** (binary classification dataset, contains engineered features of handwritten digits, 13500 objects, 5000 features)
3. **UCI Covertype** (binary classification dataset, contains cartographic variables, 581012 objects, 54 features)
4. **Synthetic normal** (binary classification dataset, generated from scipy package, 5000 objects, 50 features)
5. **Synthetic ill-conditioned** (binary classification dataset, generated from scipy package, 5000 objects, 1024 features)
6. **Synthetic high-dimensional** (binary classification dataset, ill-conditioned, 5000 objects, 50 features)
7. **Rosenbrock function** $f(x) = \sum_{i=1}^{n-1}(100(x_{i+1} - x_i^2)^2 + (1 - x_i)^2)$

Experiments: Setup and constraints

Constraints

For constraint sets on the desired solution we considered l1 and l2 balls centered at 0, of radiuses R = 10, 100, 500

Setup

All the datasets were used without features changes, except instances labels were transformed into 1 and -1 values for positive and negative objects respectively. All the datasets were split on the train and test parts in proportion 8/2. The standard logistic regression objective was considered for the optimization convergence and performance criterion:

$$f(X,Y,w) = \sum_{i=1}^{n} \ell(w^T x_i, y_i), \tag{11}$$

$$\ell(z,y) = ln(1 + e^{-yz}), \tag{12}$$

$x_1, ..., x_n \in \mathbb{R}^d$ - data objects features, $y_1, ..., y_n \in \{-1, 1\}$ - corresponding labels, $w \in \mathbb{R}^d$ - logistic regression models weights.

Mushrooms + synthetic results

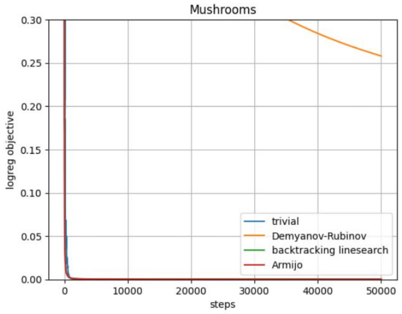

Figure 1. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, Mushrooms dataset, constraint on the ℓ_1 ball of radius $R = 100$

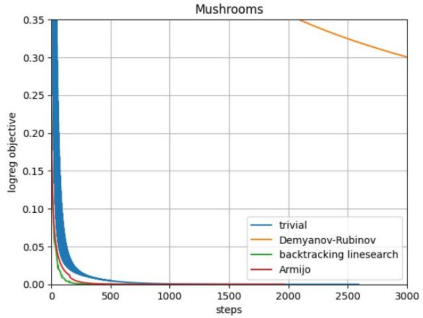

Figure 3. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, Mushrooms dataset, constraint on the ℓ_2 ball of radius $R = 100$

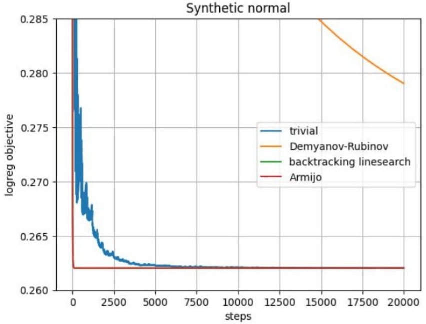

Figure 13. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, synthetic normal dataset, constraint on the ℓ_1 ball of radius $R = 100$

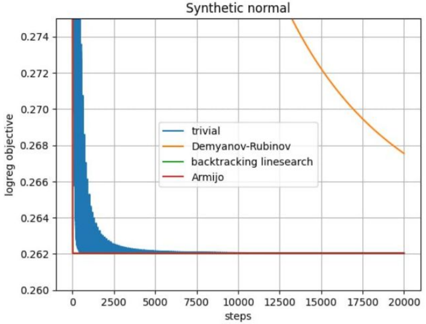

Figure 15. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, synthetic normal dataset, constraint on the ℓ_2 ball of radius $R = 100$

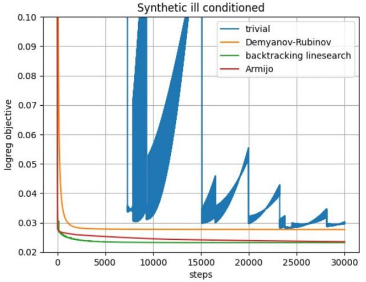

Figure 21. Values of convergence criterion (logreg objective) by iterations number for different Frank-Wolfe method step size values, synthetic ill-conditioned dataset, constraint on the ℓ_1 ball of radius $R = 100$

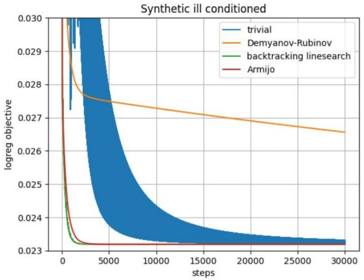

Figure 23. Values of convergence criterion (logreg objective) by iterations number for different Frank-Wolfe method step size values, synthetic ill-conditioned dataset, constraint on the ℓ_2 ball of radius $R = 100$

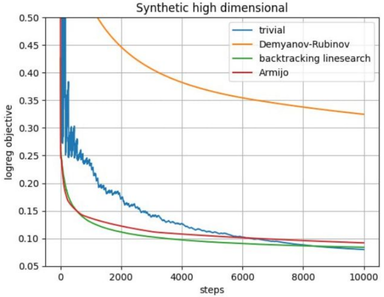

Figure 17. Values of convergence criterion (logreg objective) by iterations number for different Frank-Wolfe method step size values, synthetic high-dimensional dataset, constraint on the ℓ_1 ball of radius $R = 100$

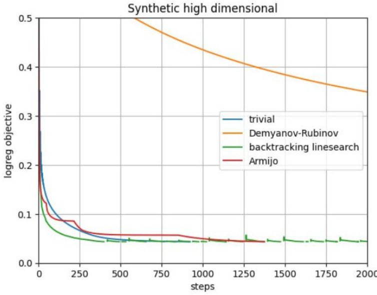

Figure 19. Values of convergence criterion (logreg objective) by iterations number for different Frank-Wolfe method step size values, synthetic high-dimensional dataset, constraint on the ℓ_2 ball of radius $R = 100$

Gisette + Covtype

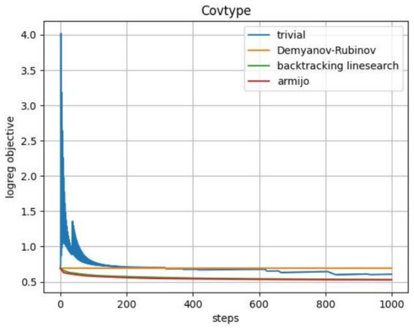

Figure 9. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, Covertype dataset, constraint on the ℓ_1 ball of radius $R = 100$

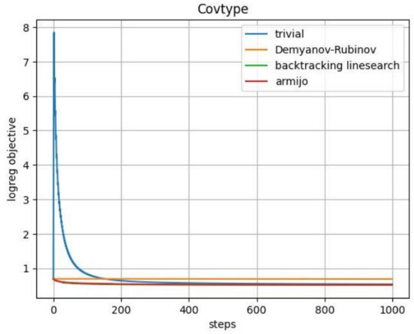

Figure 11. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, Covertype dataset, constraint on the ℓ_2 ball of radius $R = 100$

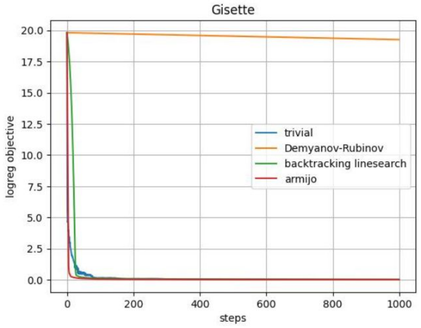

Figure 5. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, Gisette dataset, constraint on the ℓ_1 ball of radius $R = 100$

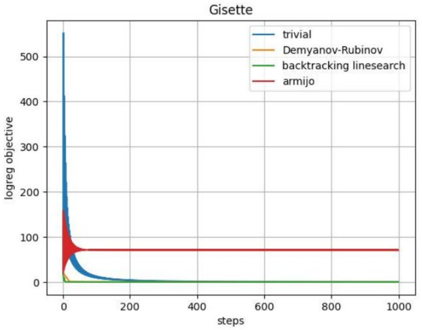

Figure 7. Values of convergence criterion (logreg objective) by iteration number for different Frank-Wolfe method step size values, Gisette dataset, constraint on the ℓ_2 ball of radius $R = 100$

Rosenbrock Results

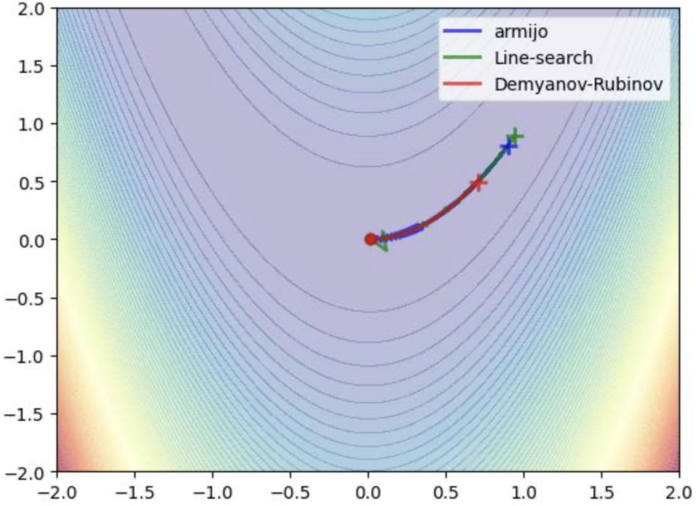

Figure 24. Landscape of convergence for Rosenbrock function for different Frank-Wolfe method step size values, constraint on the l_2 ball of radius R = 100

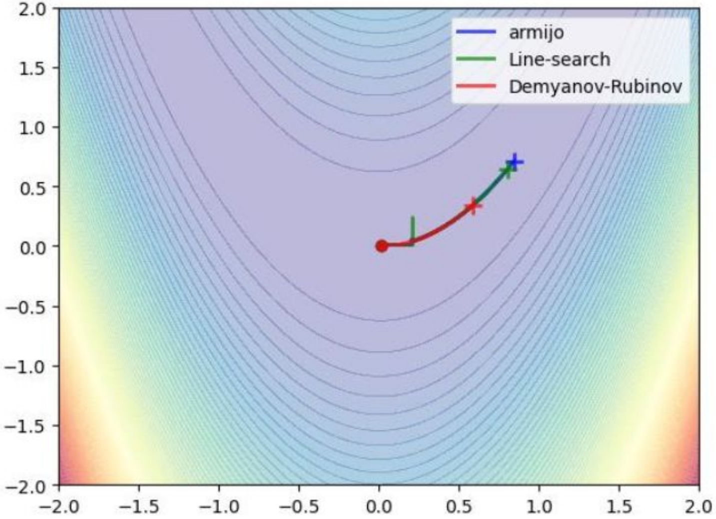

Figure 25. Landscape of convergence for Rosenbrock function for different Frank-Wolfe method step size values, constraint on the ℓ_1 ball of radius $R = 100$

Conclusion

- Backtracking line search has the best performance
- Armijo has the same performance
- Demyanov Rubinov method sometimes even worse that trivial, but on datasets with low L-Lipschitz and low features amount
- High-dimensional dataset leads to unstable convergence
- Functions with complex landscape leads to the bad performance with the trivial approach

Our GitHub: github.com/MarioAuditore/frank_wolfe_step_selection

Our Team

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