



**Gradient Descent. Convergence for
quadratics; smooth convex case; PL case**

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Optimization methods. MIPT



Gradient Descent

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The result of this method is

$$x_{k+1} = x_k - \alpha f'(x_k)$$

Gradient flow ODE

Let's consider the following ODE, which is referred to as the Gradient Flow equation.

$$\frac{dx}{dt} = -f'(x(t)) \quad (\text{GF})$$

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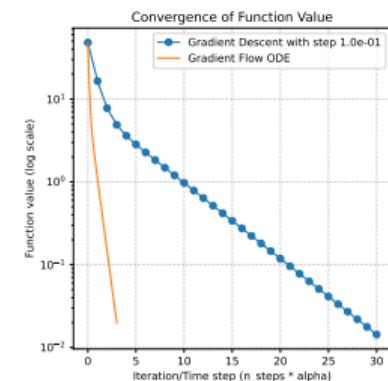
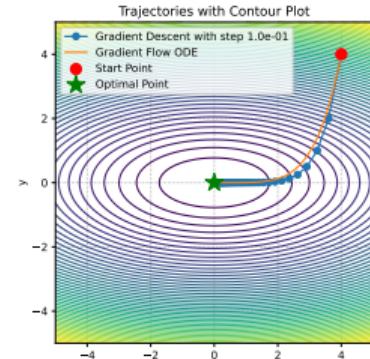
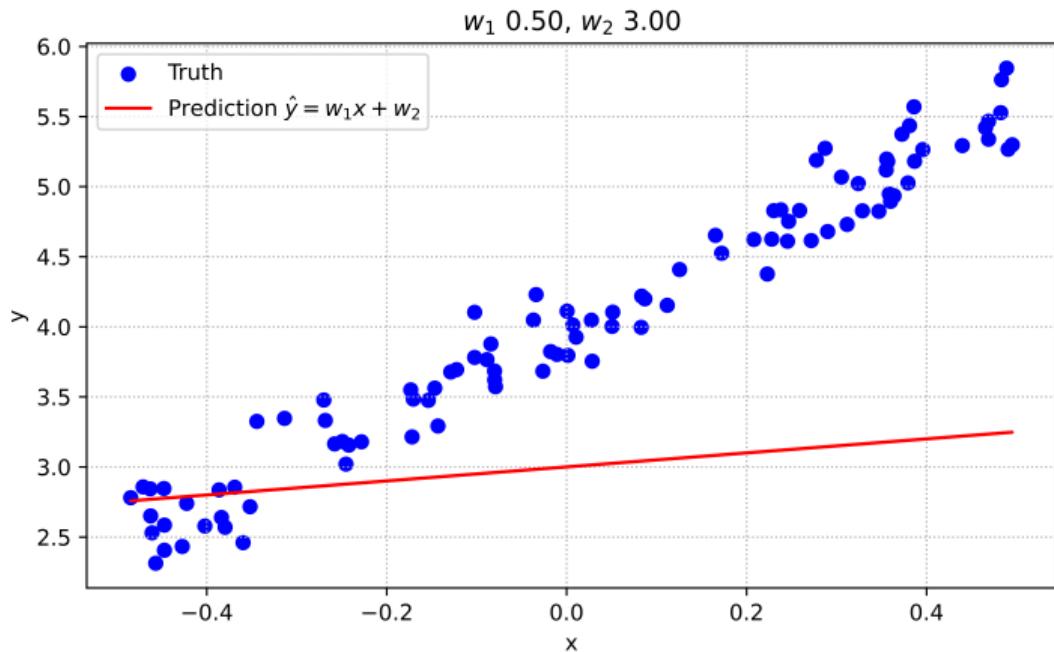
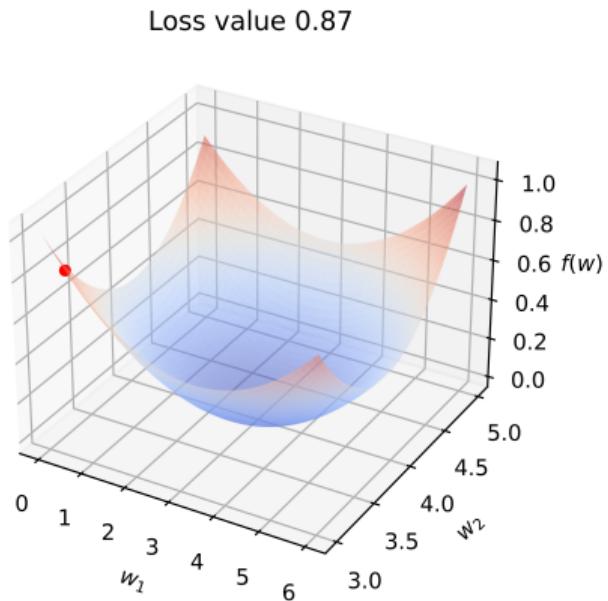


Figure 1: Gradient flow trajectory

Convergence of Gradient Descent algorithm

Heavily depends on the choice of the learning rate α :



Exact line search aka steepest descent

$$\alpha_k = \arg \min_{\alpha \in \mathbb{R}^+} f(x_{k+1}) = \arg \min_{\alpha \in \mathbb{R}^+} f(x_k - \alpha \nabla f(x_k))$$

More theoretical than practical approach. It also allows you to analyze the convergence, but often exact line search can be difficult if the function calculation takes too long or costs a lot. An interesting theoretical property of this method is that each following iteration is orthogonal to the previous one:

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$$\nabla f(x_{k+1})^\top \nabla f(x_k) = 0$$

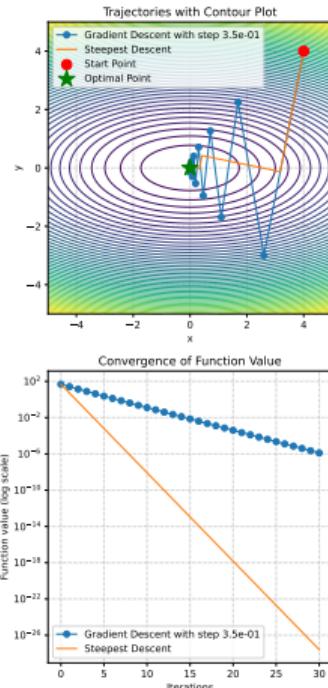


Figure 2: Steepest Descent

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Strongly convex quadratics

Coordinate shift

Consider the following quadratic optimization problem:

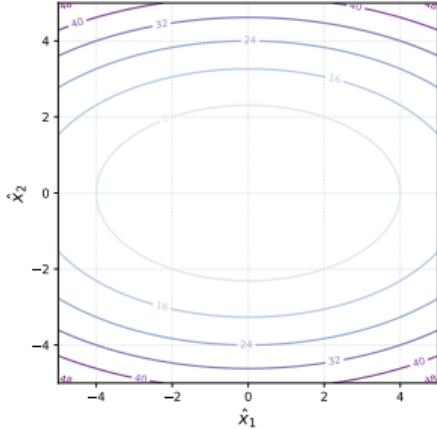
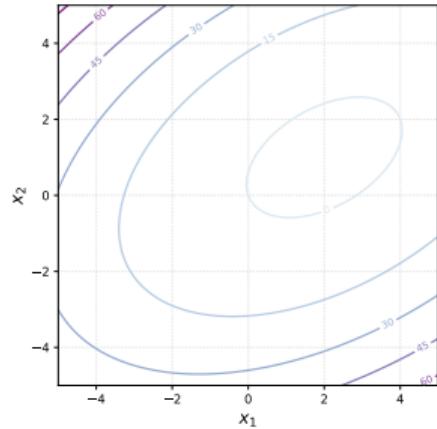
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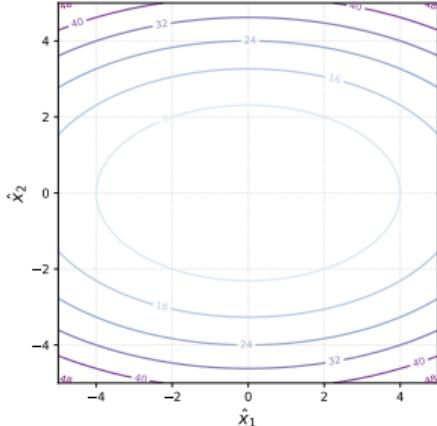
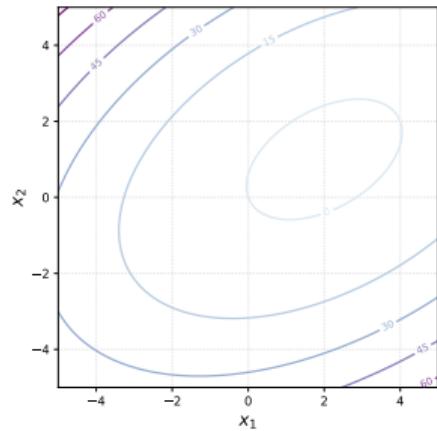
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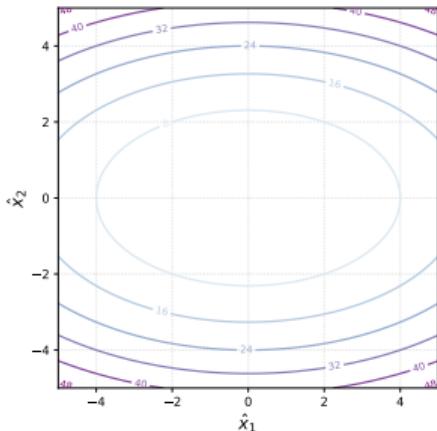
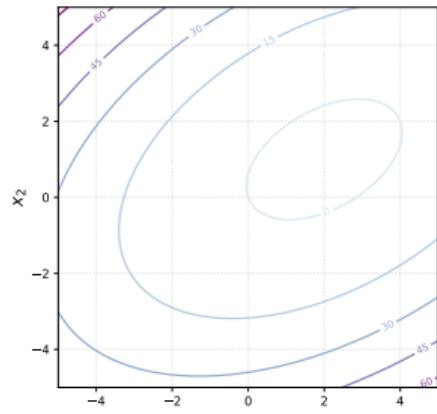
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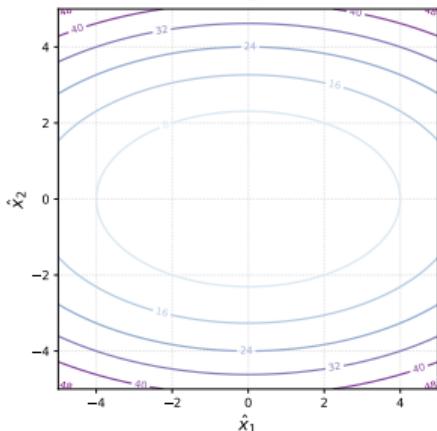
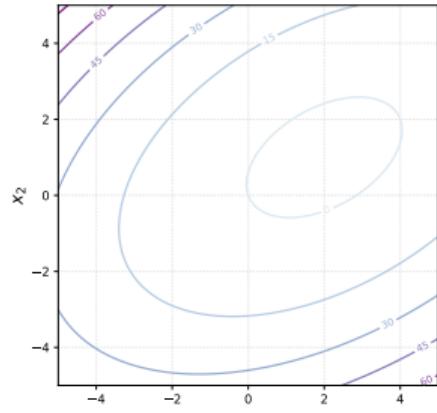
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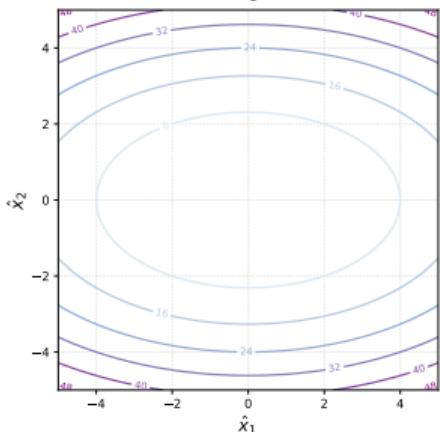
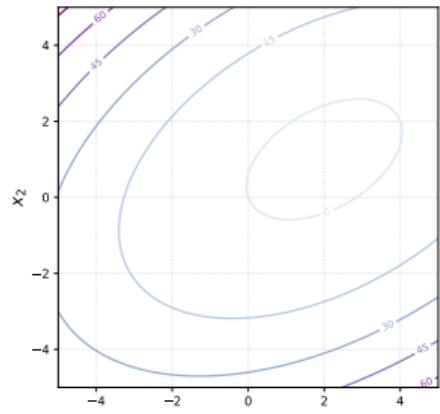
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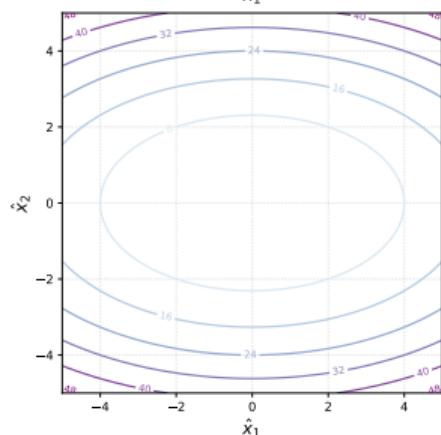
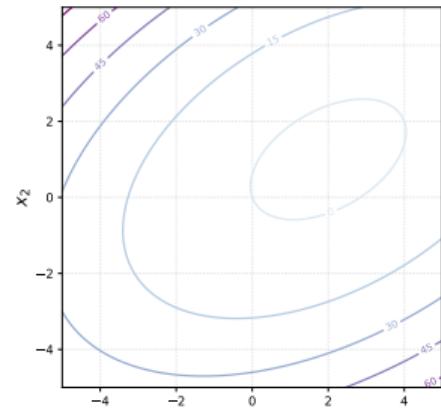
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Convergence analysis

Now we can work with the function $f(x) = \frac{1}{2}x^T \Lambda x$ with $x^* = 0$ without loss of generality (drop the hat from the \hat{x})

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Let's use constant stepsize $\alpha^k = \alpha$. Convergence condition:

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Remember, that $\lambda_{\min} = \mu > 0, \lambda_{\max} = L \geq \mu$.

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Convergence analysis

So, we have a linear convergence in the domain with rate $\frac{\kappa-1}{\kappa+1} = 1 - \frac{2}{\kappa+1}$, where $\kappa = \frac{L}{\mu}$ is sometimes called *condition number* of the quadratic problem.

| κ | ρ | Iterations to decrease domain gap 10 times | Iterations to decrease function gap 10 times |
|----------|--------|--|--|
| 1.1 | 0.05 | 1 | 1 |
| 2 | 0.33 | 3 | 2 |
| 5 | 0.67 | 6 | 3 |
| 10 | 0.82 | 12 | 6 |
| 50 | 0.96 | 58 | 29 |
| 100 | 0.98 | 116 | 58 |
| 500 | 0.996 | 576 | 288 |
| 1000 | 0.998 | 1152 | 576 |

Polyak-Łojasiewicz smooth case

Polyak-Lojasiewicz condition. Linear convergence of gradient descent without convexity

PL inequality holds if the following condition is satisfied for some $\mu > 0$,

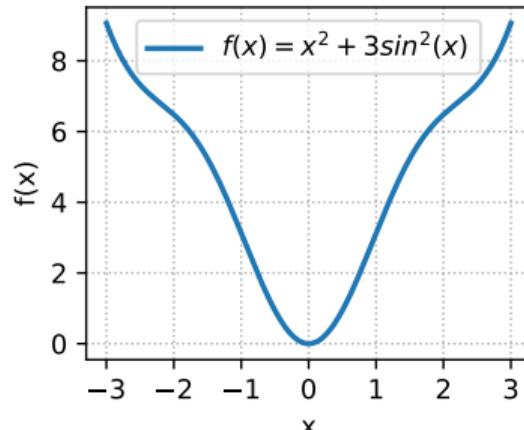
$$\|\nabla f(x)\|^2 \geq 2\mu(f(x) - f^*) \quad \forall x$$

It is interesting, that the Gradient Descent algorithm might converge linearly even without convexity.

The following functions satisfy the PL condition but are not convex.  [Link to the code](#)

$$f(x) = x^2 + 3\sin^2(x)$$

Function, that satisfies
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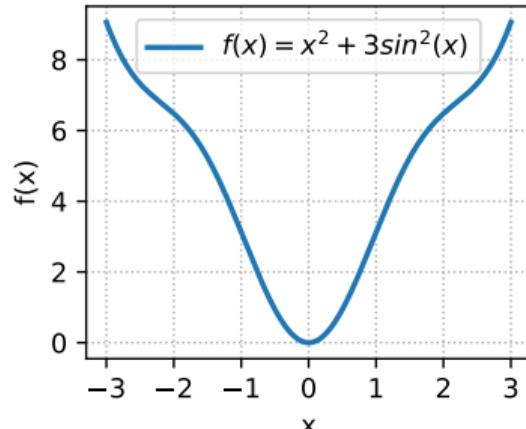
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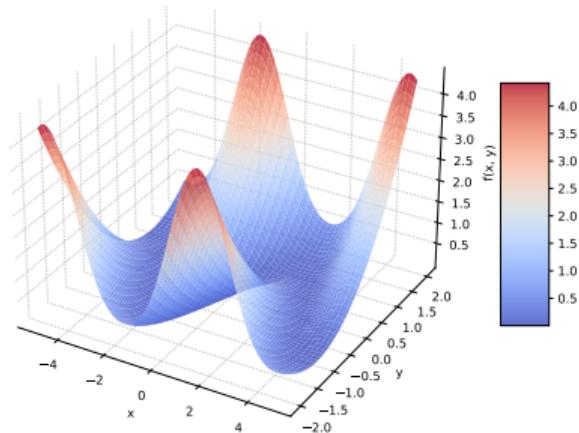
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$$f(x, y) = \frac{(y - \sin x)^2}{2}$$

Non-convex PL function



Convergence analysis

i Theorem

Consider the Problem

$$f(x) \rightarrow \min_{x \in \mathbb{R}^d}$$

and assume that f is μ -Polyak-Lojasiewicz and L -smooth, for some $L \geq \mu > 0$.

Consider $(x^k)_{k \in \mathbb{N}}$ a sequence generated by the gradient descent constant stepsize algorithm, with a stepsize satisfying $0 < \alpha \leq \frac{1}{L}$. Then:

$$f(x^k) - f^* \leq (1 - \alpha\mu)^k (f(x^0) - f^*).$$

Convergence analysis

We can use L -smoothness, together with the update rule of the algorithm, to write

$$f(x^{k+1}) \leq f(x^k) + \langle \nabla f(x^k), x^{k+1} - x^k \rangle + \frac{L}{2} \|x^{k+1} - x^k\|^2$$

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We can use L -smoothness, together with the update rule of the algorithm, to write

$$\begin{aligned} f(x^{k+1}) &\leq f(x^k) + \langle \nabla f(x^k), x^{k+1} - x^k \rangle + \frac{L}{2} \|x^{k+1} - x^k\|^2 \\ &= f(x^k) - \alpha \|\nabla f(x^k)\|^2 + \frac{L\alpha^2}{2} \|\nabla f(x^k)\|^2 \end{aligned}$$

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We can now use the Polyak-Lojasiewicz property to write:

$$f(x^{k+1}) \leq f(x^k) - \alpha \mu (f(x^k) - f^*).$$

The conclusion follows after subtracting f^* on both sides of this inequality and using recursion.

Any μ -strongly convex differentiable function is a PL-function

i Theorem

If a function $f(x)$ is differentiable and μ -strongly convex, then it is a PL function.

Proof

By first order strong convexity criterion:

$$f(y) \geq f(x) + \nabla f(x)^T (y - x) + \frac{\mu}{2} \|y - x\|_2^2$$

Putting $y = x^*$:

$$f(x^*) \geq f(x) + \nabla f(x)^T (x^* - x) + \frac{\mu}{2} \|x^* - x\|_2^2$$

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i Theorem

If a function $f(x)$ is differentiable and μ -strongly convex, then it is a PL function.

Proof

By first order strong convexity criterion:

$$f(y) \geq f(x) + \nabla f(x)^T (y - x) + \frac{\mu}{2} \|y - x\|_2^2$$

Let $a = \frac{1}{\sqrt{\mu}} \nabla f(x)$ and
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which is exactly the PL condition. It means, that we already have linear convergence proof for any strongly convex function.

Smooth convex case

Smooth convex case

i Theorem

Consider the Problem

$$f(x) \rightarrow \min_{x \in \mathbb{R}^d}$$

and assume that f is convex and L -smooth, for some $L > 0$.

Let $(x^k)_{k \in \mathbb{N}}$ be the sequence of iterates generated by the gradient descent constant stepsize algorithm, with a stepsize satisfying $0 < \alpha \leq \frac{1}{L}$. Then, for all $x^* \in \operatorname{argmin} f$, for all $k \in \mathbb{N}$ we have that

$$f(x^k) - f^* \leq \frac{\|x^0 - x^*\|^2}{2\alpha k}.$$

Convergence analysis

- As it was before, we first use smoothness:

$$\begin{aligned} f(x^{k+1}) &\leq f(x^k) + \langle \nabla f(x^k), x^{k+1} - x^k \rangle + \frac{L}{2} \|x^{k+1} - x^k\|^2 \\ &= f(x^k) - \alpha \|\nabla f(x^k)\|^2 + \frac{L\alpha^2}{2} \|\nabla f(x^k)\|^2 \\ &= f(x^k) - \frac{\alpha}{2} (2 - L\alpha) \|\nabla f(x^k)\|^2 \\ &\leq f(x^k) - \frac{\alpha}{2} \|\nabla f(x^k)\|^2, \end{aligned} \tag{1}$$
$$f(x^k) - f(x^{k+1}) \geq \frac{1}{2L} \|\nabla f(x^k)\|^2 \text{ if } \alpha \leq \frac{1}{L}$$

Typically, for the convergent gradient descent algorithm the higher the learning rate the faster the convergence. That is why we often will use $\alpha = \frac{1}{L}$.

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(2)

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(3)

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