MATHS

Optimization in Deep Learning: Concepts & Convexity

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THINK

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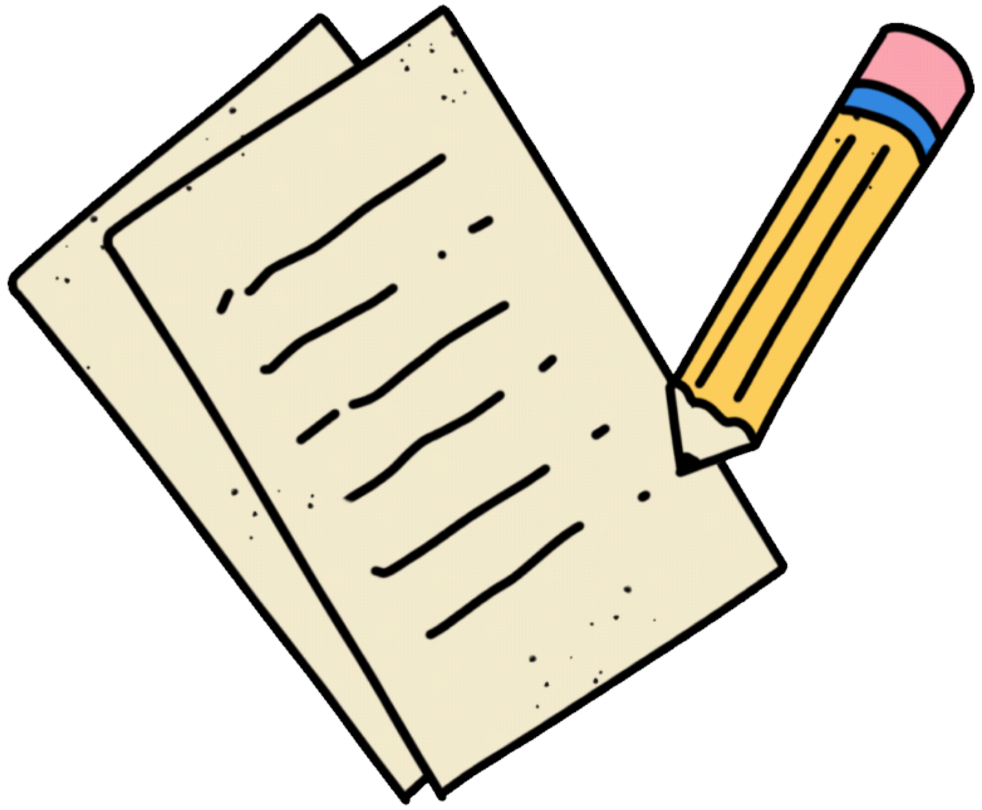
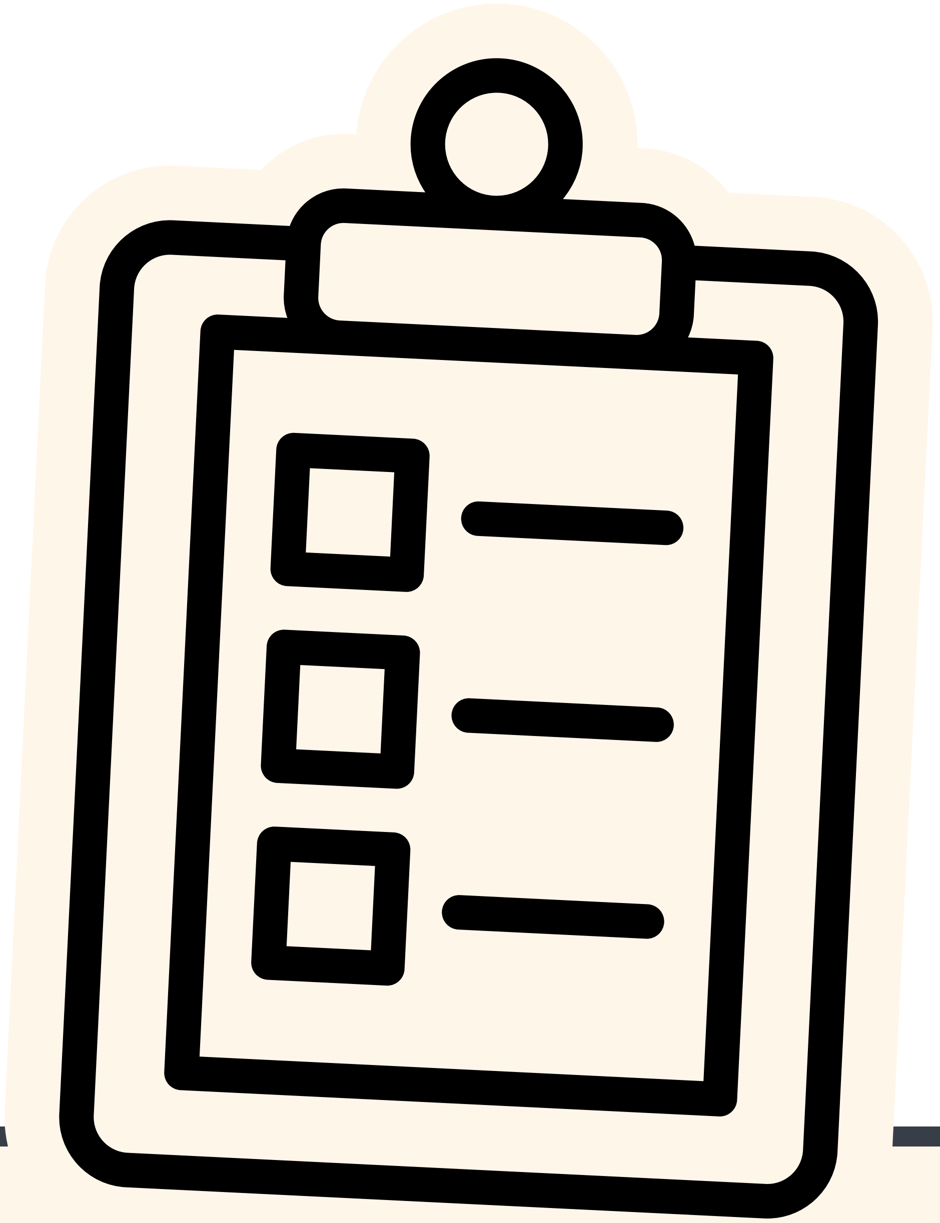
TABLE CONTENT



OPTIMIZATION

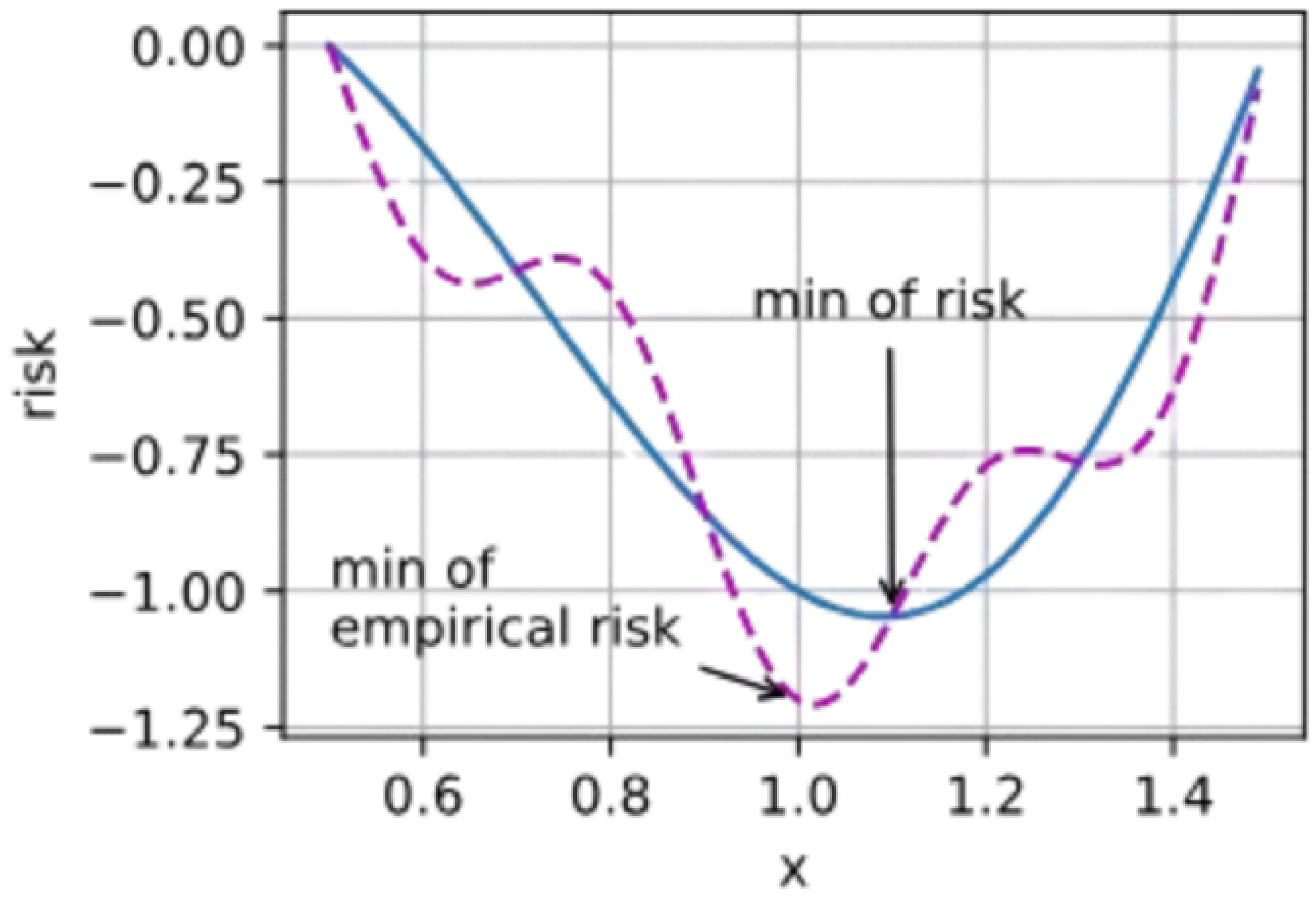
- Minimize the loss function
- Reduce the training error



DEEP LEARNING

Finding a suitable model, given a finite amount of data

Reduce the generalization error



OPTIMIZATION ISSUES

LOCAL MINIMA

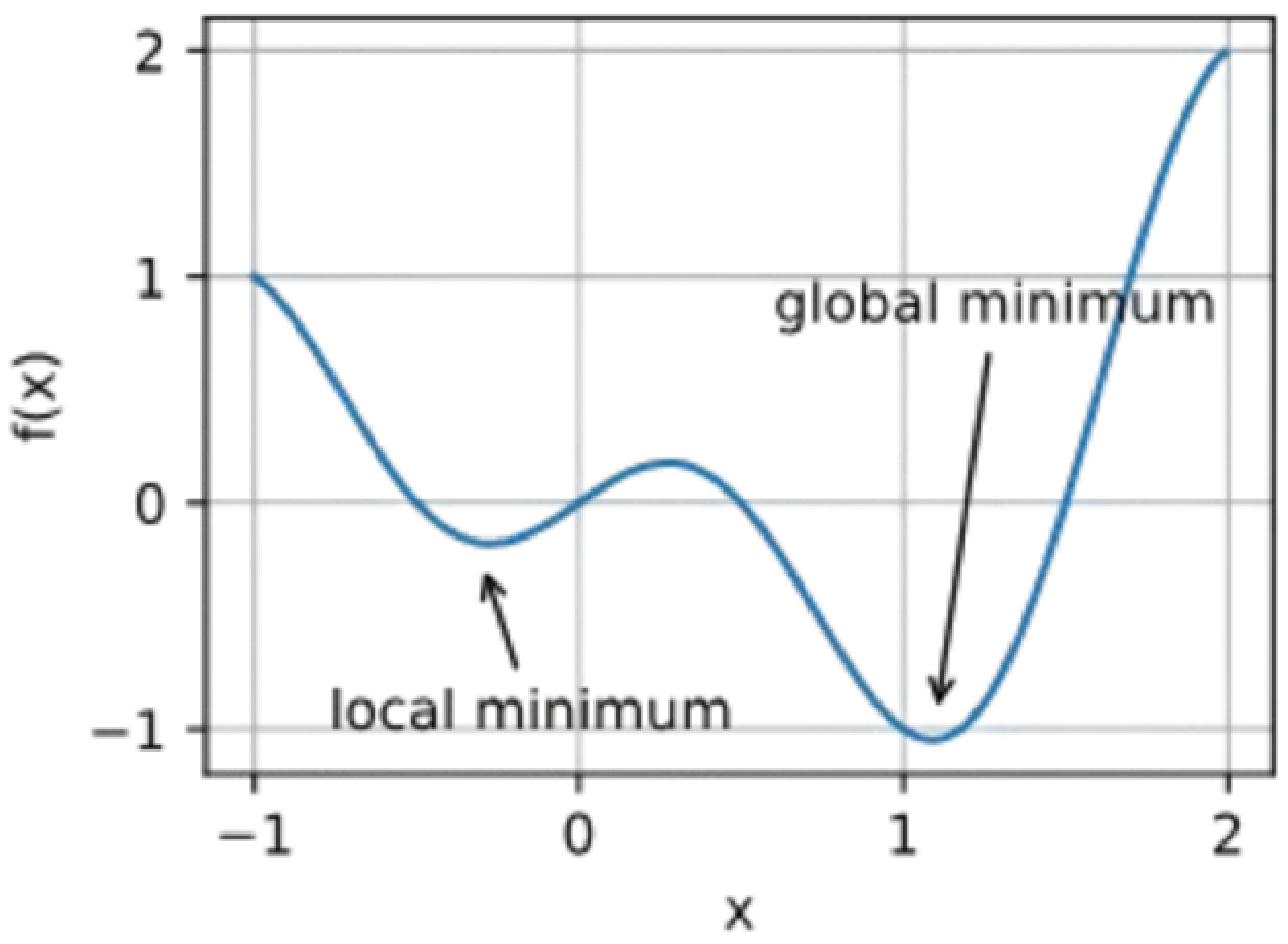
For any objective function f(x), if the value of f(x) at x is smaller than the values of f(x) at any other points in the vicinity of x, then f(x) could be a local minimum.

If the value of f(x) at x is the minimum of the objective function over the entire domain, then f(x) is the global minimum.

OPTIMIZATION ISSUES

LOCAL MINIMA

The optimization problems may have many local minima.



OPTIMIZATION ISSUES

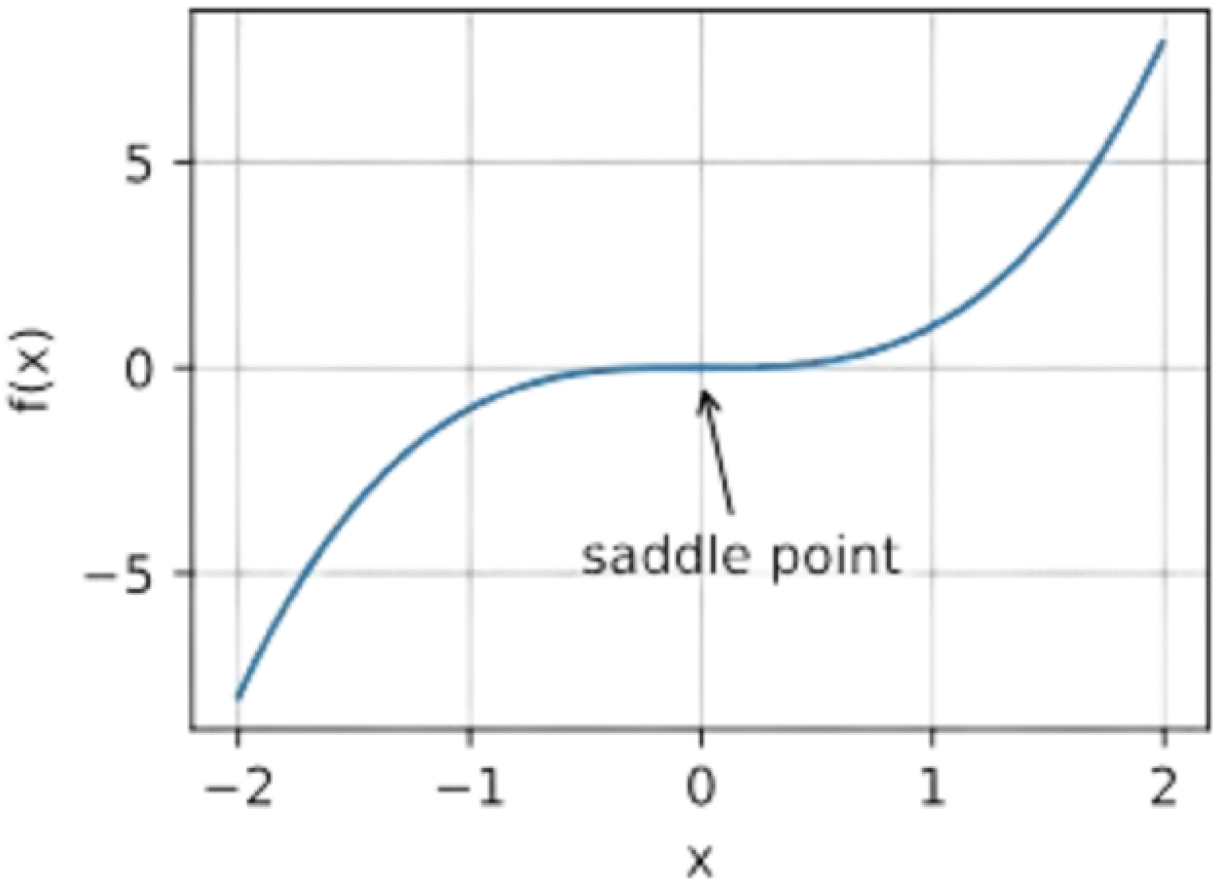
SADDLE POINTS

A saddle point is any location where all gradients of a function vanish but which is neither a global nor a local minimum.
Consider the function $f(x)=x^3$. Its first and second derivative vanish for $x=0$. Optimization might stall at this point, even though it is not a minimum.

OPTIMIZATION ISSUES

SADDLE POINTS

The problem may have even more saddle points, as generally the problems are not convex.

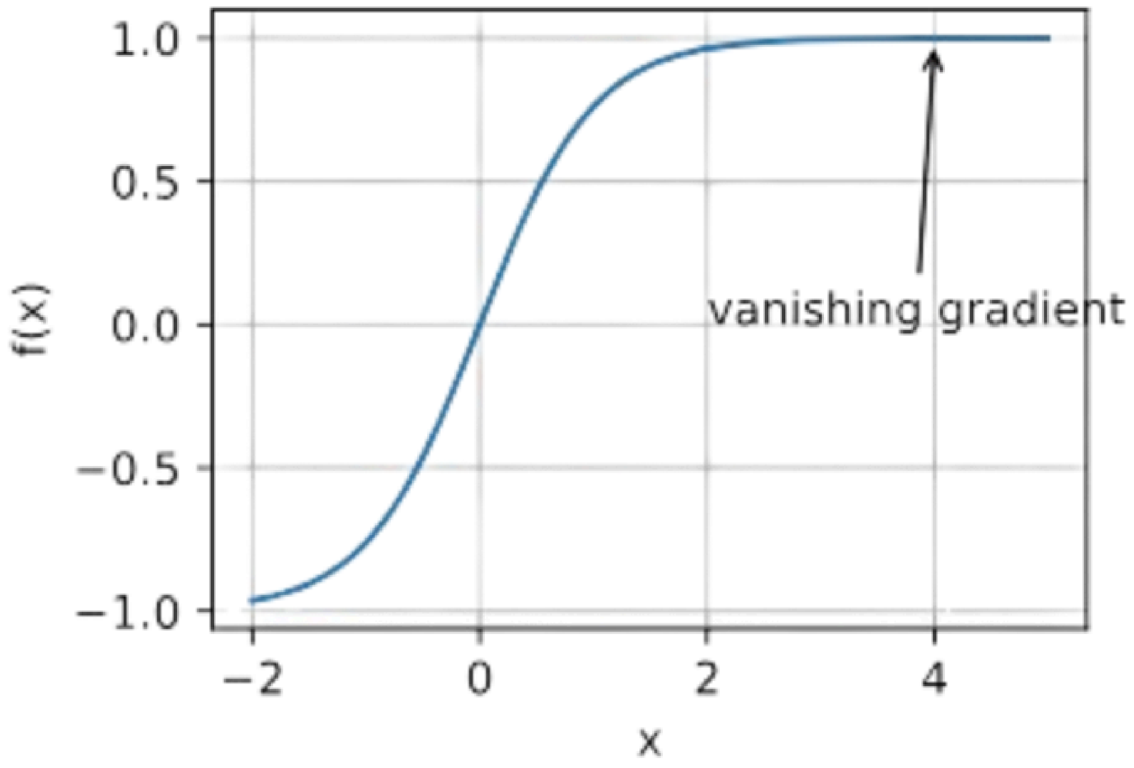


OPTIMIZATION ISSUES

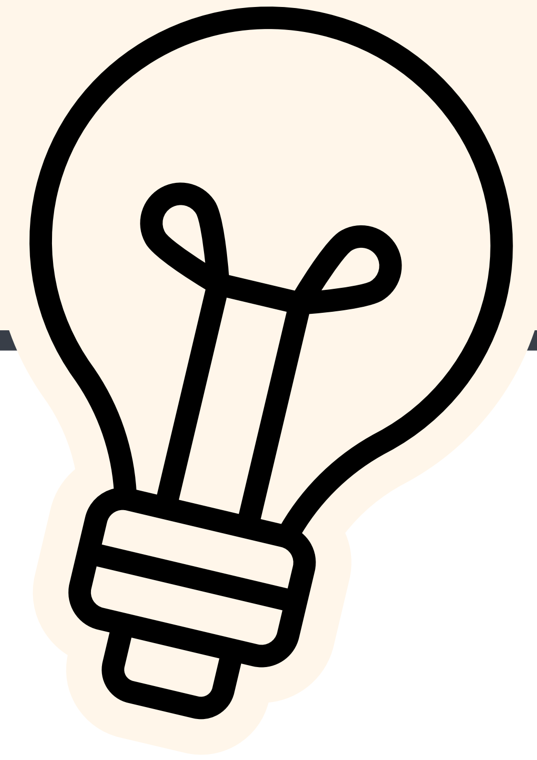
VANISHING GRADIENTS

For instance, assume that we want to minimize the function f(x)=tanh(x) and we happen to get started at x=4. The gradient of f is close to nil. More specifically, f'(x)=1-tanh^2(x) and thus f'(4)=0.0013.

Vanishing gradients can cause optimization to stall.



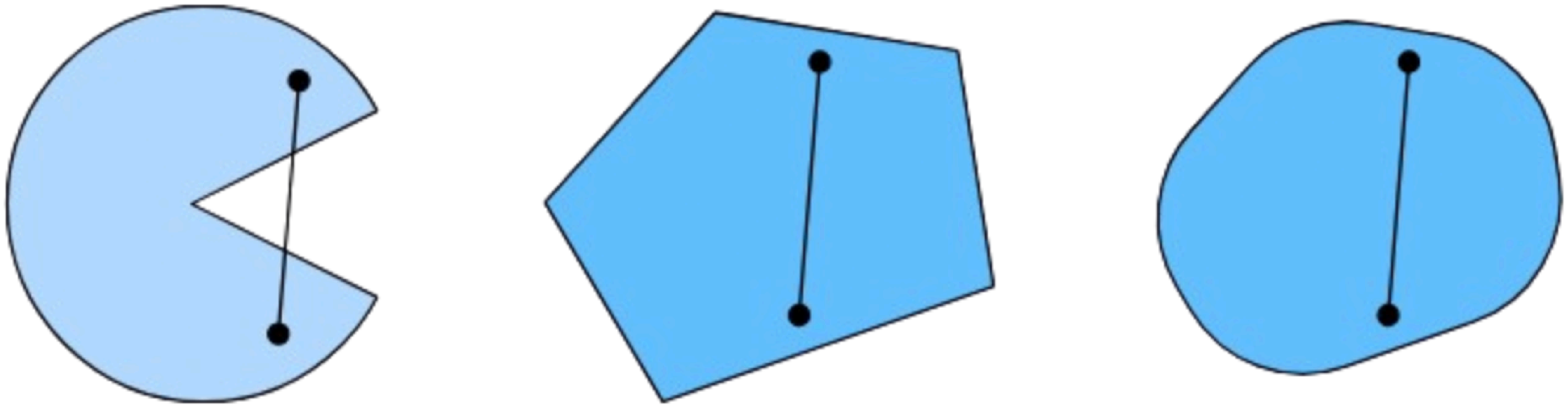
CONVEXITY



- Convexity plays a vital role in the design of optimization algorithms.
- This is largely due to the fact that it is much easier to analyze and test algorithms in such a context.

CONVEX SETS

Sets are the basis of convexity. Simply put, a set X in a vector space is convex if for any $\mathbf{a},\mathbf{b}\in X$ the line segment connecting $\mathbf{a}$ and $\mathbf{b}$ is also in X.

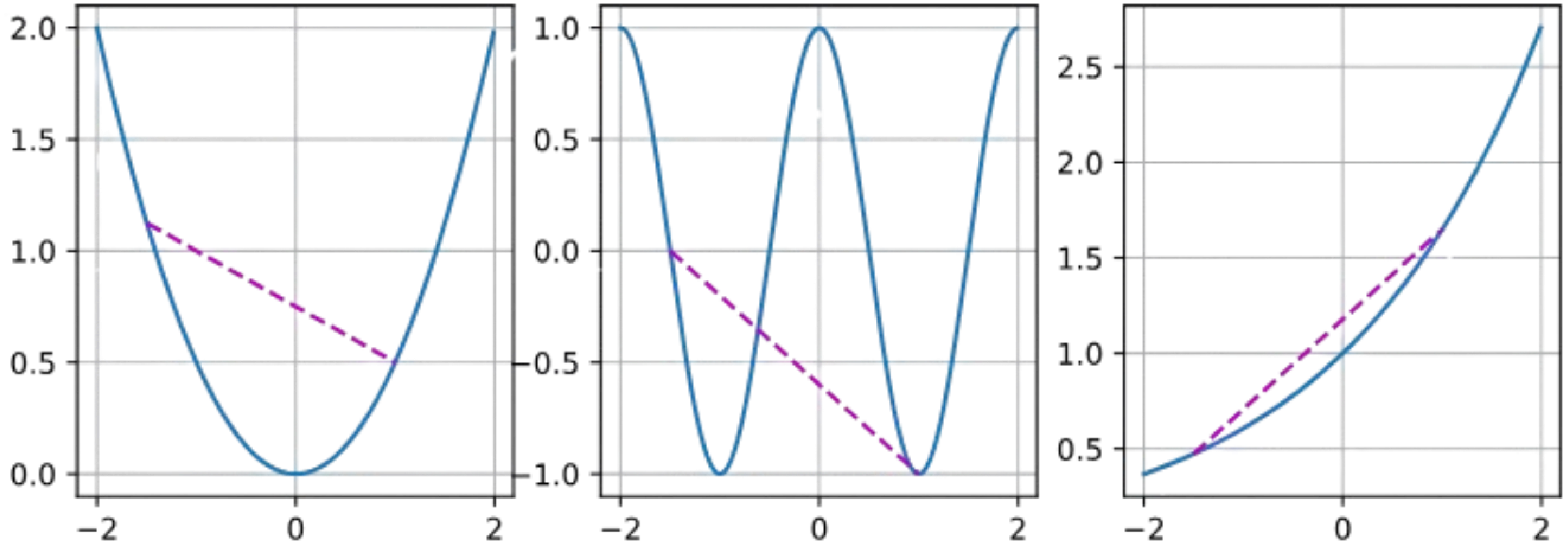


The first set is nonconvex and the other two are convex.

CONVEX FUNCTIONS

Now that we have convex sets we can introduce convex functions f. Given a convex set X, a function $f: X \to R$ is convex if for all $x, x' \in X$ and for all $\lambda \in [0,1]$ we have

$$\lambda f(x) + (1-\lambda) f(x') \geq f(\lambda x + (1-\lambda) x').$$



KEY PROPERTY

Local Minima Are Global Minima

Consider a convex function f defined on a convex set $\mathcal{X}$. Suppose that $x^* \in \mathcal{X}$ is a local minimum: there exists a small positive value p so that for $x \in \mathcal{X}$ that satisfies $0 < |x - x^*| \leq p$ we have $f(x^*) < f(x)$.

Assume that the local minimum x^* is not the global minimum of f: there exists $x' \in \mathcal{X}$ for which $f(x') < f(x^*)$. There also exists $\lambda \in [0, 1)$ such as $\lambda = 1 - \frac{p}{|x^* - x'|}$ so that $0 < |\lambda x^* + (1 - \lambda)x' - x^*| \leq p$.

However, according to the definition of convex functions, we have

$$\begin{aligned} f(\lambda x^* + (1 - \lambda)x') &\leq \lambda f(x^*) + (1 - \lambda) f(x') \\ &< \lambda f(x^*) + (1 - \lambda) f(x^*) \\ &= f(x^*), \end{aligned} \tag{12.2.5}$$

which contradicts with our statement that x^* is a local minimum. Therefore, there does not exist $x' \in \mathcal{X}$ for which $f(x') < f(x^*)$. The local minimum x^* is also the global minimum.

For instance, the convex function $f(x) = (x - 1)^2$ has a local minimum at $x = 1$, which is also the global minimum.

CONSTRAINT

$$\min_{x \in \mathbb{R}^n} \ f(x) \quad \text{subject to} \quad c_i(x) \le 0, \ i = 1, \ldots, m$$

Assumptions:

- $f(x)$: convex objective function
- $c_i(x)$: convex inequality constraints

CONSTRAINT

Lagrangian

$$L(\mathbf{x}, \boldsymbol{\alpha}) = f(\mathbf{x}) + \sum_i \alpha_i c_i(\mathbf{x}) \quad \text{with } \alpha_i \geq 0$$

- $\mathbf{x}$ is the **optimization variable** (a vector).
- $f(\mathbf{x})$ is the **objective function** that we want to minimize.
- $c_i(\mathbf{x}) \leq 0$ are the **inequality constraint functions**.
- $\alpha_i \geq 0$ are the **Lagrange multipliers** (also called **dual variables**) associated with each constraint.

CONSTRAINT

Penalty

$$\min_x \ f(x) + r \cdot \sum_{i=1}^{m} \max(0, c_i(x))^2$$

Where:

- $r > 0$ is a penalty parameter
- If x **violates** the constraint ⇒ high penalty
- If x is **feasible** ⇒ zero penalty

Q&A

WELL DONE

The end