



Lecture 3: Minimizing Large Sums

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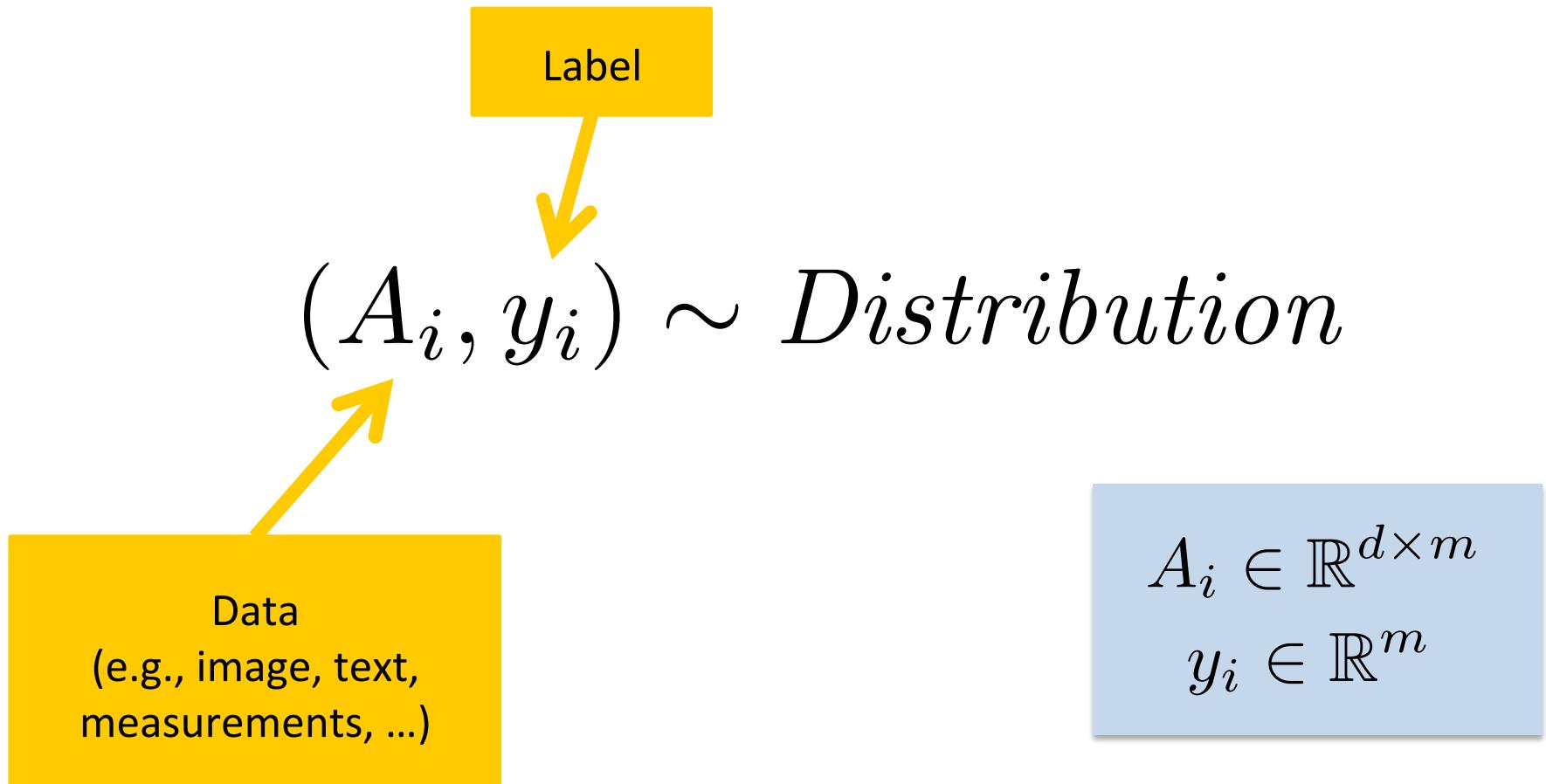


Graduate School in Systems, Optimization, Control and Networks
Belgium 2015

Motivation: Machine Learning & Empirical Risk Minimization

Training Linear Predictors

Statistical Nature of Data



Prediction of Labels from Data

Find $w \in \mathbb{R}^d$  Linear predictor

Such that when (data, label) pair is drawn
from the distribution

$$(A_i, y_i) \sim Distribution$$

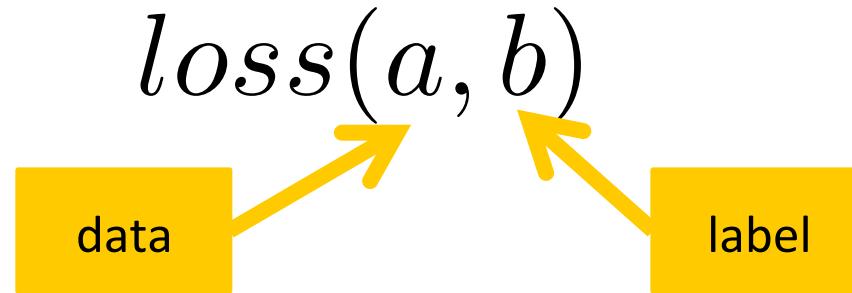
Then

Predicted label 

$$A_i^\top w \approx y_i$$

True label 

Measure of Success



We want the **expected loss (=risk)** to be small:

$$\mathbf{E} [loss(A_i^\top w, y_i)]$$

$(A_i, y_i) \sim Distribution$

Finding a Linear Predictor via Empirical Risk Minimization (ERM)

Draw i.i.d. data (samples) from the distribution

$$(A_1, y_1), (A_2, y_2), \dots, (A_n, y_n) \sim Distribution$$

Output predictor which minimizes the empirical risk:

$$\min_{w \in \mathbb{R}^d} \frac{1}{n} \sum_{i=1}^n loss(A_i^\top w, y_i)$$

Primal and Dual Problems

Primal Problem: ERM

$\phi_i : \mathbb{R}^m \mapsto \mathbb{R}$
 $\frac{1}{\gamma}$ -smooth and convex

regularization parameter

$$\min_{w \in \mathbb{R}^d} \left[P(w) \equiv \frac{1}{n} \sum_{i=1}^n \phi_i(A_i^\top w) + \lambda g(w) \right]$$

$d = \# \text{ features}$
(parameters)

$n = \# \text{ samples}$

$A_i \in \mathbb{R}^{d \times m}$

1 - strongly convex
function (regularizer)

Is the difficulty in n or d ?

- **Big n**
 - Work in the **primal**
 - Process **one loss function** (= one example) at a time
 - Type of methods: stochastic gradient descent (modern variants: SAG, SVRG, S2GD, mS2GD, SAGA, S2CD, MISO, FINITO, ...)
- **Big d**
 - Work in the **primal**
 - Process **one primal variable** at a time
 - Type of methods: randomized coordinate descent (e.g., Hydra, Hydra2)
- **Big n**
 - Work in the **dual**
 - Process **one dual variable** (=one example) at a time
 - Type of methods: randomized coordinate descent (modern variants: RCDM, PCDM, Shotgun, SDCA, APPROX, Quartz, ALPHA, SDNA, SPDC, ASDCA, ...)
 - E.g. SDCA = run coordinate descent on the dual problem

Dual Problem

$$D(\alpha) \equiv -\lambda g^* \left(\frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i \right) - \frac{1}{n} \sum_{i=1}^n \phi_i^*(-\alpha_i)$$

$\in \mathbb{R}^m$

$\in \mathbb{R}^d$

1 – smooth & convex

γ - strongly convex

$$g^*(w') = \max_{w \in \mathbb{R}^d} \{(w')^\top w - g(w)\}$$
$$\phi_i^*(a') = \max_{a \in \mathbb{R}^m} \{(a')^\top a - \phi_i(a)\}$$

$$\max_{\alpha=(\alpha_1, \dots, \alpha_n) \in \mathbb{R}^N = \mathbb{R}^{nm}} D(\alpha)$$

$\in \mathbb{R}^m \quad \in \mathbb{R}^m$

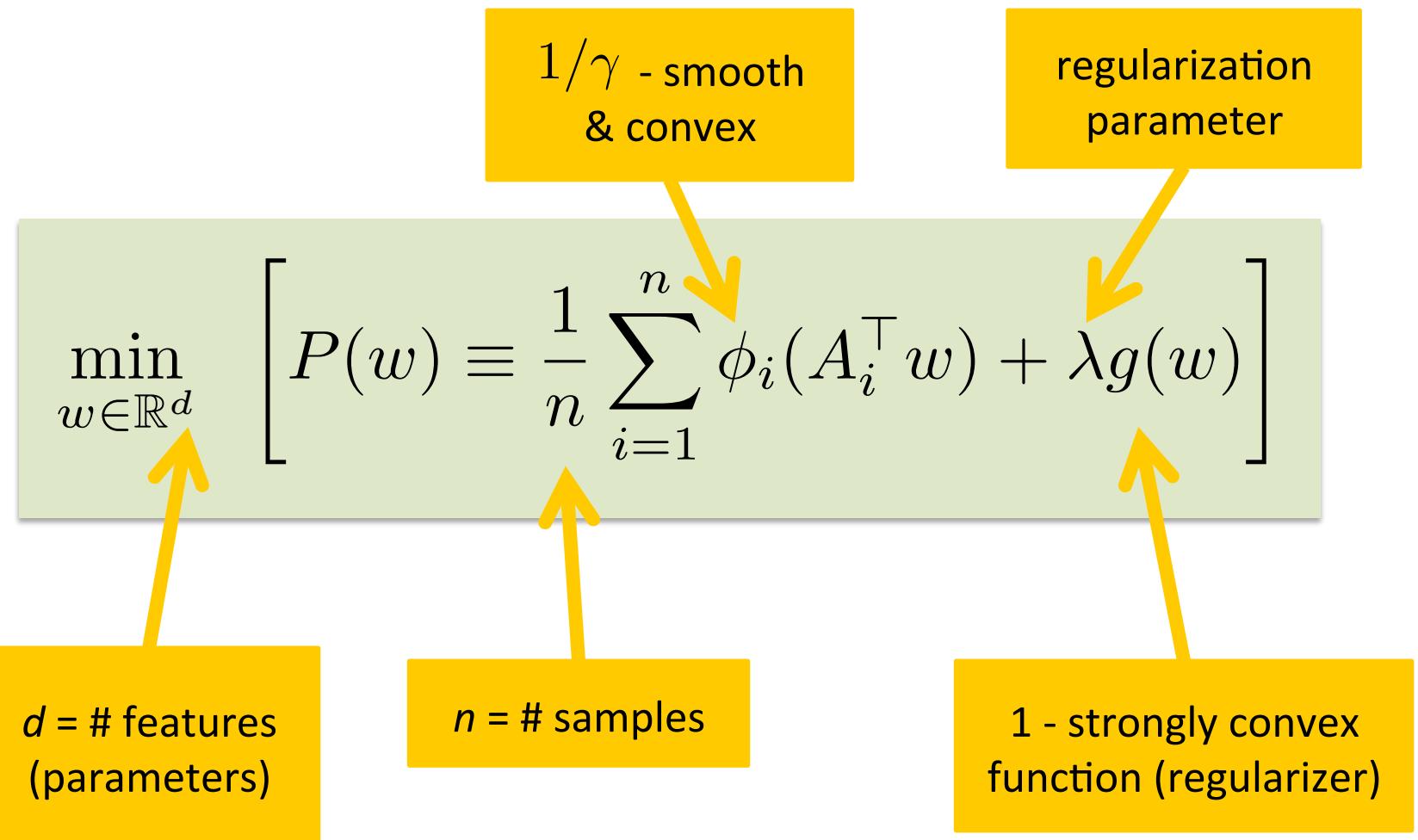
An Efficient Dual Method



Zheng Qu, P.R. and Tong Zhang
Randomized dual coordinate ascent with arbitrary sampling
In NIPS 2015 (arXiv:1411.5873)

Empirical Risk Minimization

Primal Problem: ERM



Assumption 1

The loss functions $\phi_i : \mathbb{R}^m \mapsto \mathbb{R}$ are $\frac{1}{\gamma}$ -smooth:

$$\|\nabla \phi_i(a) - \nabla \phi_i(a')\| \leq \frac{1}{\gamma} \|a - a'\|, \quad a, a' \in \mathbb{R}^m$$


$$\frac{1}{\gamma}$$

Lipschitz constant of the
gradient of the function

Assumption 2

Regularizer is 1-strongly convex

$$g(w) \geq g(w') + \langle \nabla g(w'), w - w' \rangle + \frac{1}{2} \|w - w'\|^2, \quad w, w' \in \mathbb{R}^d$$



subgradient

Dual Problem

$$D(\alpha) \equiv -\lambda g^* \left(\frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i \right) - \frac{1}{n} \sum_{i=1}^n \phi_i^*(-\alpha_i)$$

$\in \mathbb{R}^m$

$\in \mathbb{R}^d$

1 – smooth & convex

γ - strongly convex

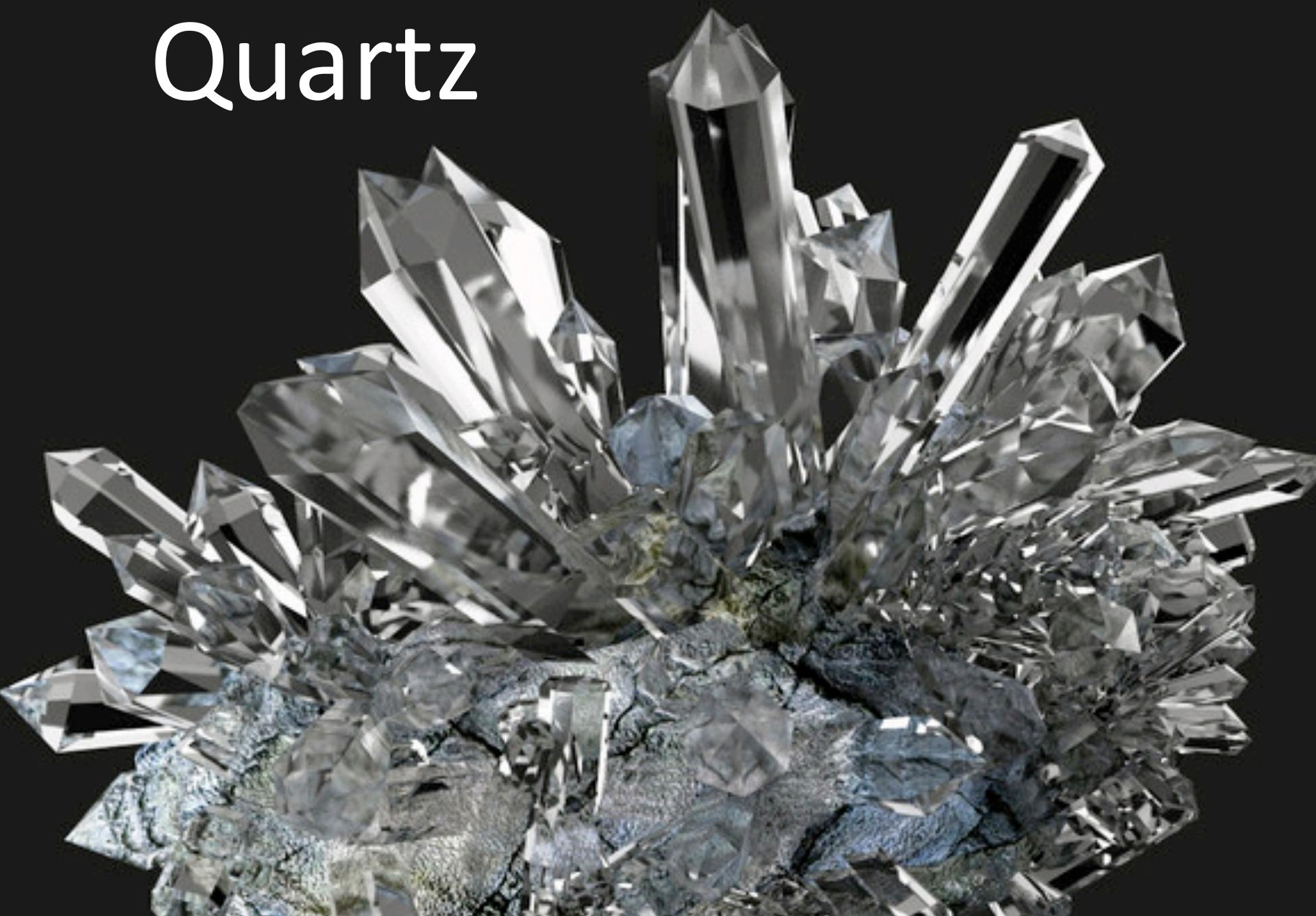
$$g^*(w') = \max_{w \in \mathbb{R}^d} \{(w')^\top w - g(w)\}$$
$$\phi_i^*(a') = \max_{a \in \mathbb{R}^m} \{(a')^\top a - \phi_i(a)\}$$

$$\max_{\alpha=(\alpha_1, \dots, \alpha_n) \in \mathbb{R}^N = \mathbb{R}^{nm}} D(\alpha)$$

$\in \mathbb{R}^m \quad \in \mathbb{R}^m$

The Algorithm

Quartz



$$\bar{\alpha} = \frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i$$

Fenchel Duality

$$\begin{aligned}
 P(w) - D(\alpha) &= \lambda (g(w) + g^*(\bar{\alpha})) + \frac{1}{n} \sum_{i=1}^n \phi_i(A_i^\top w) + \phi_i^*(-\alpha_i) = \\
 &\quad \downarrow \\
 \lambda(g(w) + g^*(\bar{\alpha}) - \langle w, \bar{\alpha} \rangle) + \frac{1}{n} \sum_{i=1}^n \phi_i(A_i^\top w) + \phi_i^*(-\alpha_i) + \langle A_i^\top w, \alpha_i \rangle &\quad \downarrow \\
 &\quad \text{Weak duality} \quad \geq 0 \quad \geq 0
 \end{aligned}$$

The diagram illustrates the derivation of Fenchel Duality. It starts with the expression $P(w) - D(\alpha)$, which is then expanded using the definition of the dual function $D(\alpha)$. The first term, $\lambda(g(w) + g^*(\bar{\alpha}))$, is simplified by moving the scalar λ into the dual function, resulting in $\lambda(g(w) + g^*(\bar{\alpha}) - \langle w, \bar{\alpha} \rangle)$. This step is highlighted with a blue arrow pointing down. The second term, $\frac{1}{n} \sum_{i=1}^n \phi_i(A_i^\top w) + \phi_i^*(-\alpha_i)$, is also simplified by moving the scalar $\frac{1}{n}$ into the dual function, resulting in $\frac{1}{n} \sum_{i=1}^n \phi_i(A_i^\top w) + \phi_i^*(-\alpha_i) + \langle A_i^\top w, \alpha_i \rangle$. This step is also highlighted with a blue arrow pointing down. The final result is labeled "Weak duality" in red text, with a red double-headed arrow indicating the inequality ≥ 0 on both sides.

Optimality conditions

$$w = \nabla g^*(\bar{\alpha})$$

$$\alpha_i = -\nabla \phi_i(A_i^\top w)$$

The Algorithm



$$(\alpha^t, w^t) \quad \Rightarrow \quad (\alpha^{t+1}, w^{t+1})$$

Quartz: Bird's Eye View

STEP 1: PRIMAL UPDATE

$$w^{t+1} \leftarrow (1 - \theta)w^t + \theta \nabla g^*(\bar{\alpha}^t)$$

STEP 2: DUAL UPDATE

Choose a random set S_t of dual variables

For $i \in S_t$ do

$$p_i = \mathbf{P}(i \in S_t)$$

$$\alpha_i^{t+1} \leftarrow \left(1 - \frac{\theta}{p_i}\right) \alpha_i^t + \frac{\theta}{p_i} (-\nabla \phi_i(A_i^\top w^{t+1}))$$

Algorithm 1 Quartz

Parameters: proper random sampling \hat{S} and a positive vector $v \in \mathbb{R}^n$

Initialization: Choose $\alpha^0 \in \mathbb{R}^N$ and $w^0 \in \mathbb{R}^d$

Set $p_i = \mathbb{P}(i \in \hat{S})$, $\theta = \min_i \frac{p_i \lambda \gamma n}{v_i + \lambda \gamma n}$ and $\bar{\alpha}^0 = \frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i^0$

for $t \geq 1$ **do**

$$w^t = (1 - \theta)w^{t-1} + \theta \nabla g^*(\bar{\alpha}^{t-1}) \quad \text{STEP 1}$$

$$\alpha^t = \alpha^{t-1}$$

Convex combination constant

Generate a random set $S_t \subseteq [n]$, following the distribution of \hat{S}

for $i \in S_t$ **do**

Calculate $\Delta \alpha_i^t$ using one of the following options:

Option I :

$$\Delta \alpha_i^t = \arg \max_{\Delta \in \mathbb{R}^m} \left[-\phi_i^*(-(\alpha_i^{t-1} + \Delta)) - \nabla g^*(\bar{\alpha}^{t-1})^\top A_i \Delta - \frac{v_i \|\Delta\|^2}{2\lambda n} \right]$$

Option II :

$$\Delta \alpha_i^t = -\theta p_i^{-1} \alpha_i^{t-1} - \theta p_i^{-1} \nabla \phi_i(A_i^\top w^t)$$

$$\alpha_i^t = \alpha_i^{t-1} + \Delta \alpha_i^t$$

STEP 2

end for

$$\bar{\alpha}^t = \bar{\alpha}^{t-1} + (\lambda n)^{-1} \sum_{i \in S_t} A_i \Delta \alpha_i^t$$

end for

Output: w^t, α^t

Just maintaining $\bar{\alpha}$

Other Stochastic Dual Methods for ERM

Randomized Dual Coordinate Ascent Methods for ERM

Algorithm	1-nice	1-optimal	τ -nice	arbitrary	additional speedup	direct p-d analysis	acceleration
SDCA	•						
mSDCA	•		•		•		
ASDCA	•		•				•
AccProx-SDCA	•						•
DisDCA	•		•				
Iprox-SDCA	•	•					
APCG	•						•
SPDC	•	•	•			•	•
Quartz	•	•	•	•	•	•	

SDCA: SS Shwartz & T Zhang, 09/2012

mSDCA: M Takac, A Bijral, P R & N Srebro, 03/2013

ASDCA: SS Shwartz & T Zhang, 05/2013

AccProx-SDCA: SS Shwartz & T Zhang, 10/2013

DisDCA: T Yang, 2013

Iprox-SDCA: P Zhao & T Zhang, 01/2014

APCG: Q Lin, Z Lu & L Xiao, 07/2014

SPDC: Y Zhang & L Xiao, 09/2014

Quartz: Z Qu, P R & T Zhang, 11/2014

Complexity

Assumption 3

(Expected Separable Overapproximation)

Parameters v_1, \dots, v_n satisfy:

$$\mathbf{E} \left\| \sum_{i \in S_t} A_i \alpha_i \right\|^2 \leq \sum_{i=1}^n p_i v_i \|\alpha_i\|^2$$

inequality must hold for all
 $\alpha_1, \dots, \alpha_n \in \mathbb{R}^m$

$p_i = \mathbf{P}(i \in S_t)$

Complexity

Theorem [Qu, R & Zhang 14]

$$\theta = \min_i \frac{p_i \lambda \gamma n}{v_i + \lambda \gamma n}$$

$$\mathbf{E}[P(w^t) - D(\alpha^t)] \leq (1 - \theta)^t (P(w^0) - D(\alpha^0))$$

$$t \geq \max_i \left(\frac{1}{p_i} + \frac{v_i}{p_i \lambda \gamma n} \right) \log \left(\frac{P(w^0) - D(\alpha^0)}{\epsilon} \right)$$



$$\mathbf{E} [P(w^t) - D(\alpha^t)] \leq \epsilon$$

Example

Data: $n = 7 \times 10^5$

$$\gamma = \frac{1}{4} \quad v_i \equiv \lambda_{\max}(A_i^\top A_i) \leq 1$$

Method: $|S_t| \equiv 1 \quad p_i = \frac{1}{n} \quad \lambda = \frac{1}{n}$

$$(1 - \theta)^n = 0.8187$$

$$(1 - \theta)^{12n} = 0.0907 < \frac{1}{10}$$

Updating One Dual
Variable at a Time

Complexity of Quartz specialized to serial sampling

Optimal sampling

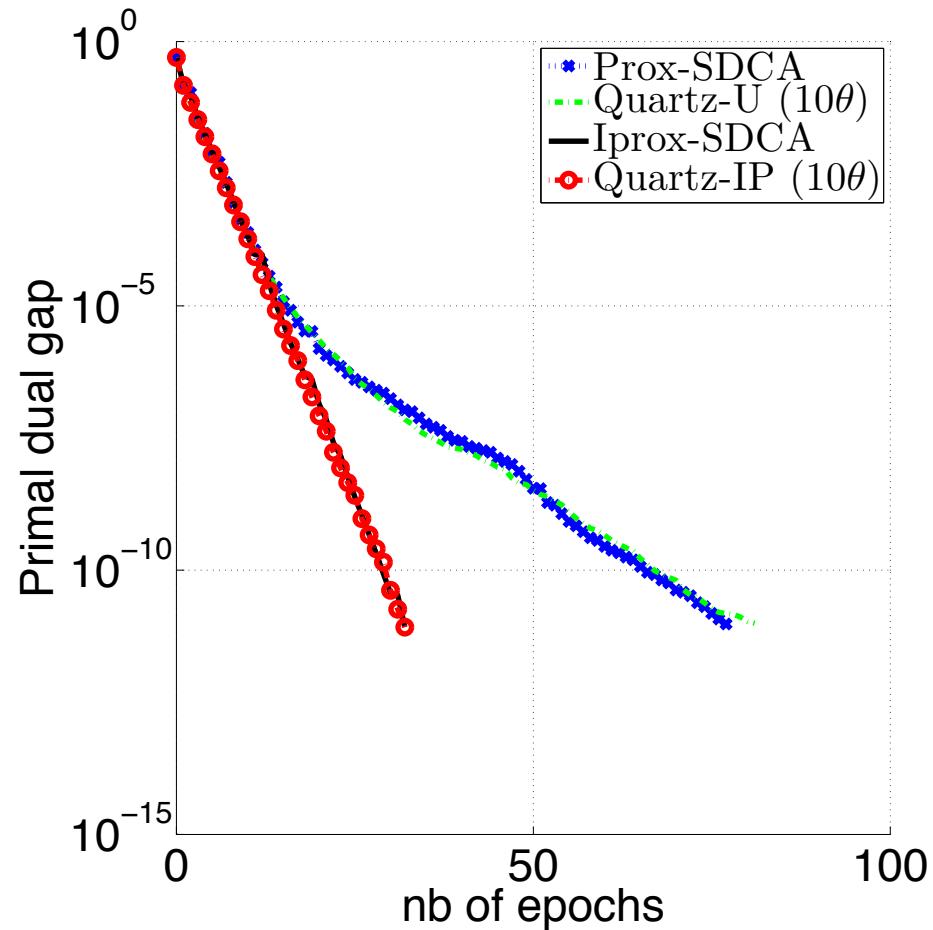
$$n + \frac{\frac{1}{n} \sum_{i=1}^n L_i}{\lambda \gamma}$$

Uniform sampling

$$n + \frac{\max_i L_i}{\lambda \gamma}$$

$$L_i \equiv \lambda_{\max} (A_i^\top A_i)$$

Experiment: Quartz vs SDCA, uniform vs optimal sampling



Data = cov1, $n = 522, 911$, $\lambda = 10^{-6}$

An Efficient Primal Method



S. Shalev-Shwartz

SDCA without Duality, NIPS 2015 (arXiv:1502.06177)



Dominik Csiba and P.R.

Primal method for ERM with flexible mini-batching schemes and non-convex losses, arXiv:1506.02227, 2015

Empirical Risk Minimization

Primal Problem: ERM

$\phi_i : \mathbb{R}^m \mapsto \mathbb{R}$
 $\frac{1}{\gamma}$ -smooth and convex

regularization parameter

$$\min_{w \in \mathbb{R}^d} \left[P(w) \equiv \frac{1}{n} \sum_{i=1}^n \phi_i(A_i^\top w) + \frac{\lambda}{2} \|w\|_2^2 \right]$$

$d = \# \text{ features}$
(parameters)

$n = \# \text{ samples}$

$A_i \in \mathbb{R}^{d \times m}$

We had a general
1-strongly convex
function g here before

Assumption

The loss functions $\phi_i : \mathbb{R}^m \mapsto \mathbb{R}$ are $\frac{1}{\gamma}$ -smooth:

$$\|\nabla \phi_i(a) - \nabla \phi_i(a')\| \leq \left(\frac{1}{\gamma}\right) \|a - a'\|, \quad a, a' \in \mathbb{R}^m$$



Lipschitz constant of the
gradient of the function

Dual Problem

$$D(\alpha) \equiv -\alpha_1$$

1 – smooth
& convex

$$g^*(w') = \max_{w \in \mathbb{R}^d} \{(w')^\top w\}$$

$$\alpha = (\alpha_1,$$



$$\in \mathbb{R}^m \quad \in \mathbb{R}^m$$

Goal: An efficient algorithm which naturally operates in the primal space (i.e., on the primal problem) only

The method will have the “same” theoretical guarantee as Quartz

The computer lab will be based on this

6.2

The Algorithm

Motivation I

w^* is optimal



$$0 = \nabla P(w^*) = \left(\frac{1}{n} \sum_{i=1}^n A_i \nabla \phi_i(A_i^\top w^*) \right) + \lambda w^*$$



$$w^* = \frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i^*$$

$$\alpha_i^* := -\nabla \phi_i(A_i^\top w^*)$$

Motivation II

Algorithmic Ideas:

- 1 Simultaneously search for both w^* and $\alpha_1^*, \dots, \alpha_n^*$
- 2 Try to do “something like”
$$\alpha_i^{t+1} \leftarrow -\nabla \phi_i(A_i^\top w^t)$$
- 3 Maintain the relationship



Does not quite work:
too “greedy”

$$w^t = \frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i^t$$

The Algorithm: dfSDCA

STEP 0: INITIALIZE

Choose $\alpha_1^0, \dots, \alpha_n^0 \in \mathbb{R}^m$

Initialize the relationship

$$w^0 = \frac{1}{\lambda n} \sum_{i=1}^n A_i \alpha_i^0$$

STEP 1: “DUAL” UPDATE

Choose a random set S_t of “dual variables”

For $i \in S_t$ do

Controlling “greed” by taking a convex combination

$$\theta = \min_i \frac{p_i \lambda \gamma n}{v_i + \lambda \gamma n}$$

$$\alpha_i^{t+1} \leftarrow \left(1 - \frac{\theta}{p_i}\right) \alpha_i^t + \frac{\theta}{p_i} (-\nabla \phi_i(A_i^\top w^t))$$

STEP 2: PRIMAL UPDATE

$$w^{t+1} \leftarrow w^t - \sum_{i \in S_t} \frac{\theta}{n \lambda p_i} A_i (\nabla \phi_i(A_i^\top w^t) + \alpha_i^t)$$

$$p_i = \mathbf{P}(i \in S_t)$$

This is just maintaining the relationship

Complexity

ESO Assumption (same as before!)

Parameters v_1, \dots, v_n satisfy:

$$\mathbf{E} \left\| \sum_{i \in S_t} A_i \alpha_i \right\|^2 \leq \sum_{i=1}^n p_i v_i \|\alpha_i\|^2$$

inequality must hold for all
 $\alpha_1, \dots, \alpha_n \in \mathbb{R}^m$

$p_i = \mathbf{P}(i \in S_t)$

Complexity

Theorem [Csiba & R '15]

A constant depending on
 $P, w^0, \alpha_i^0, w^*, \alpha_i^*$

$$t \geq \max_i \left(\frac{1}{p_i} + \frac{v_i}{p_i \lambda \gamma n} \right) \log \left(\frac{C}{\epsilon} \right)$$

$$p_i = \mathbf{P}(i \in S_t)$$

$$\mathbf{E} [P(w^t) - P(w^*)] \leq \epsilon$$

Experiments

Some More Efficient Primal Methods for ERM: SAG, SVRG and S2GD

SAG: Stochastic Average Gradient



N. Le Roux, M. Schmidt, and F. Bach. **A stochastic gradient method with an exponential convergence rate for finite training sets.** *NIPS*, 2012

SVRG: Stochastic Variance Reduced Gradient



Rie Johnson and Tong Zhang. **Accelerating stochastic gradient descent using predictive variance reduction.** *NIPS*, 2013.

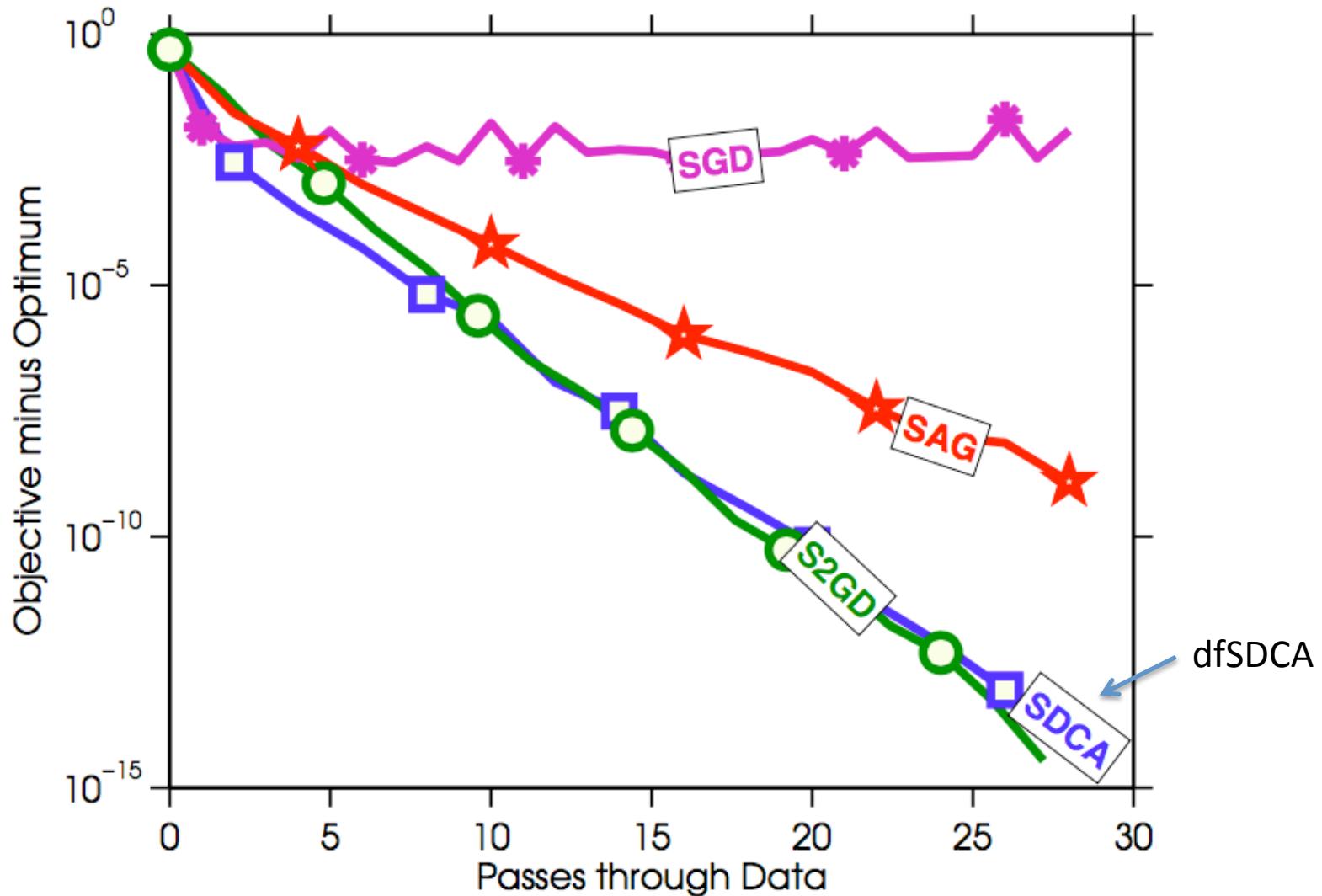
S2GD: Semi-Stochastic Gradient Descent



J. Konečný and P. R. **Semi-stochastic gradient descent methods.** *arXiv:1312.1666*, 2013

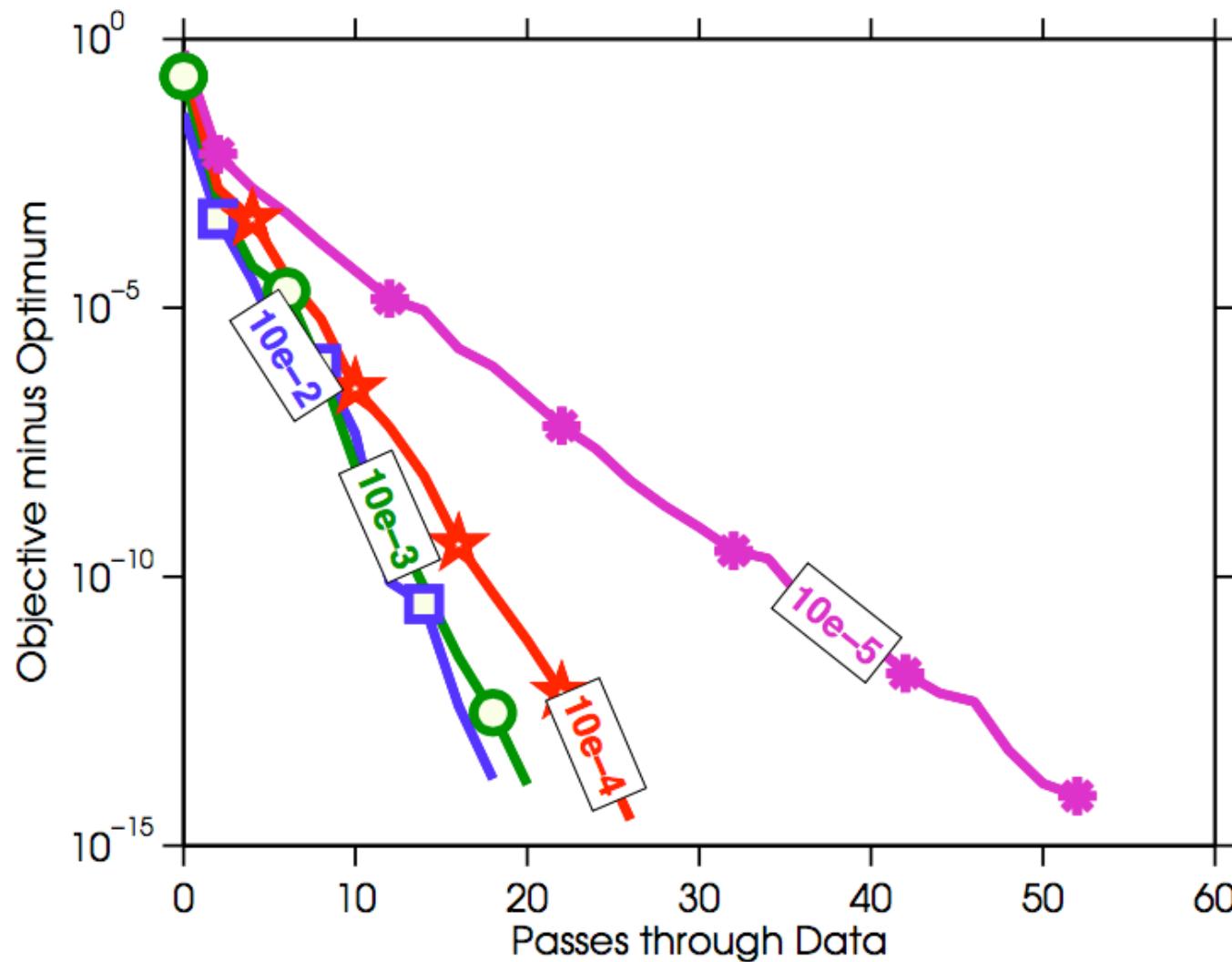
Modern Methods for ERM vs SGD

Dataset: rcv1 ($n = 20,241$; $d = 47,232$)



Behavior of dfSDCA for various λ

Dataset: rcv1 ($n = 20,241$; $d = 47,232$)



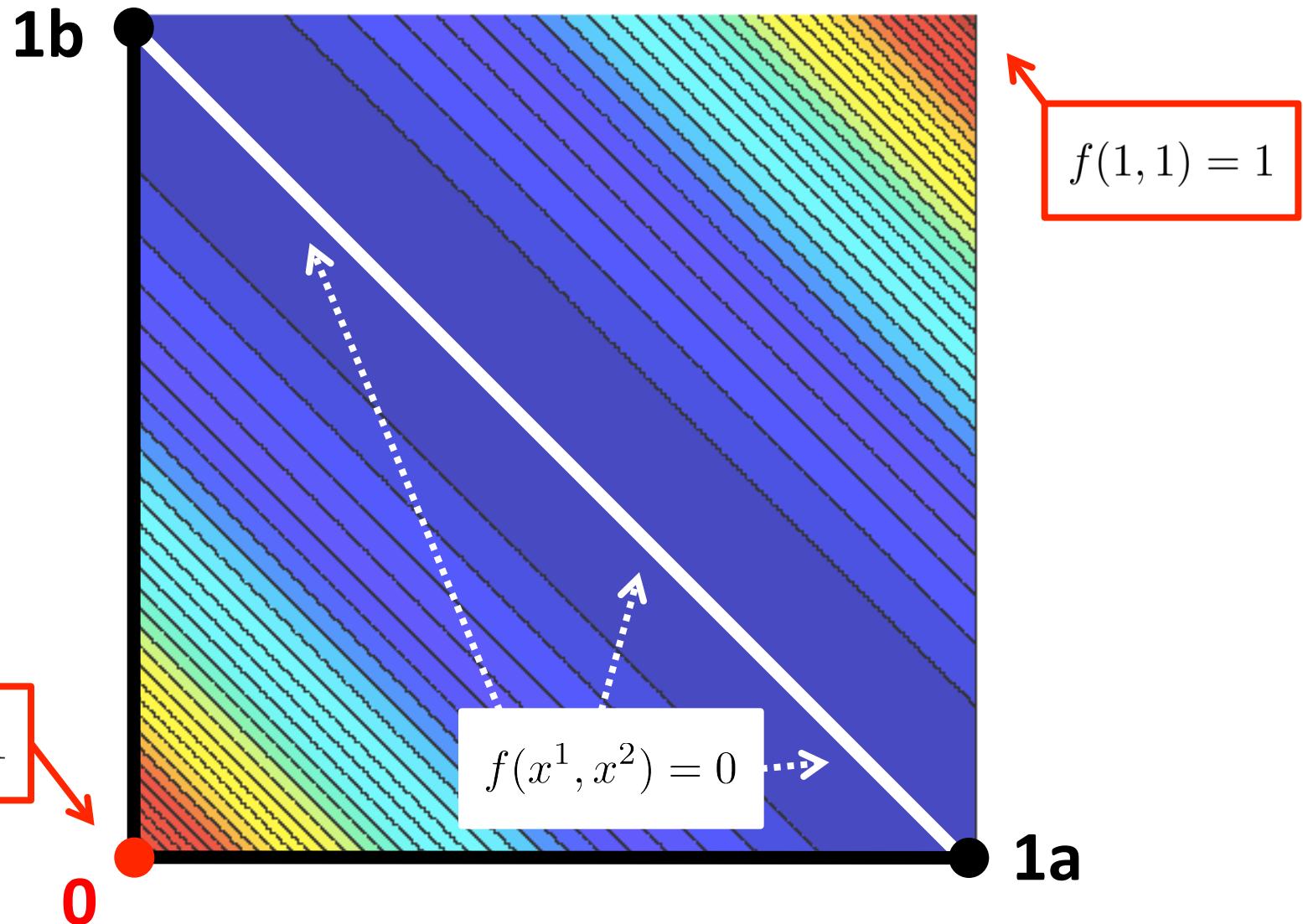
Parallelization (Minibatching)



**NAIVE
APPROACH**

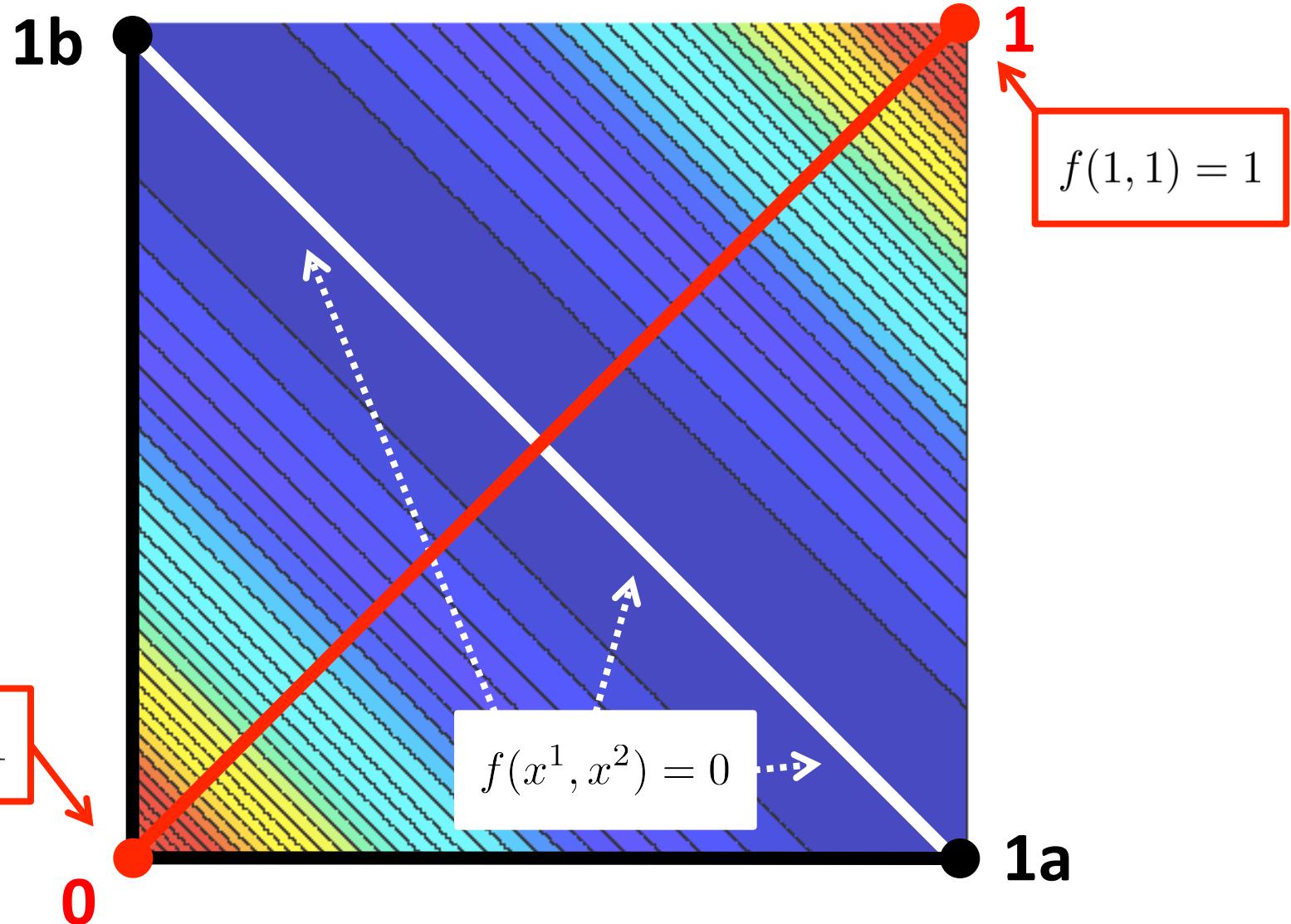
Failure of naive parallelization

$$f(x^1, x^2) = (x^1 + x^2 - 1)^2$$



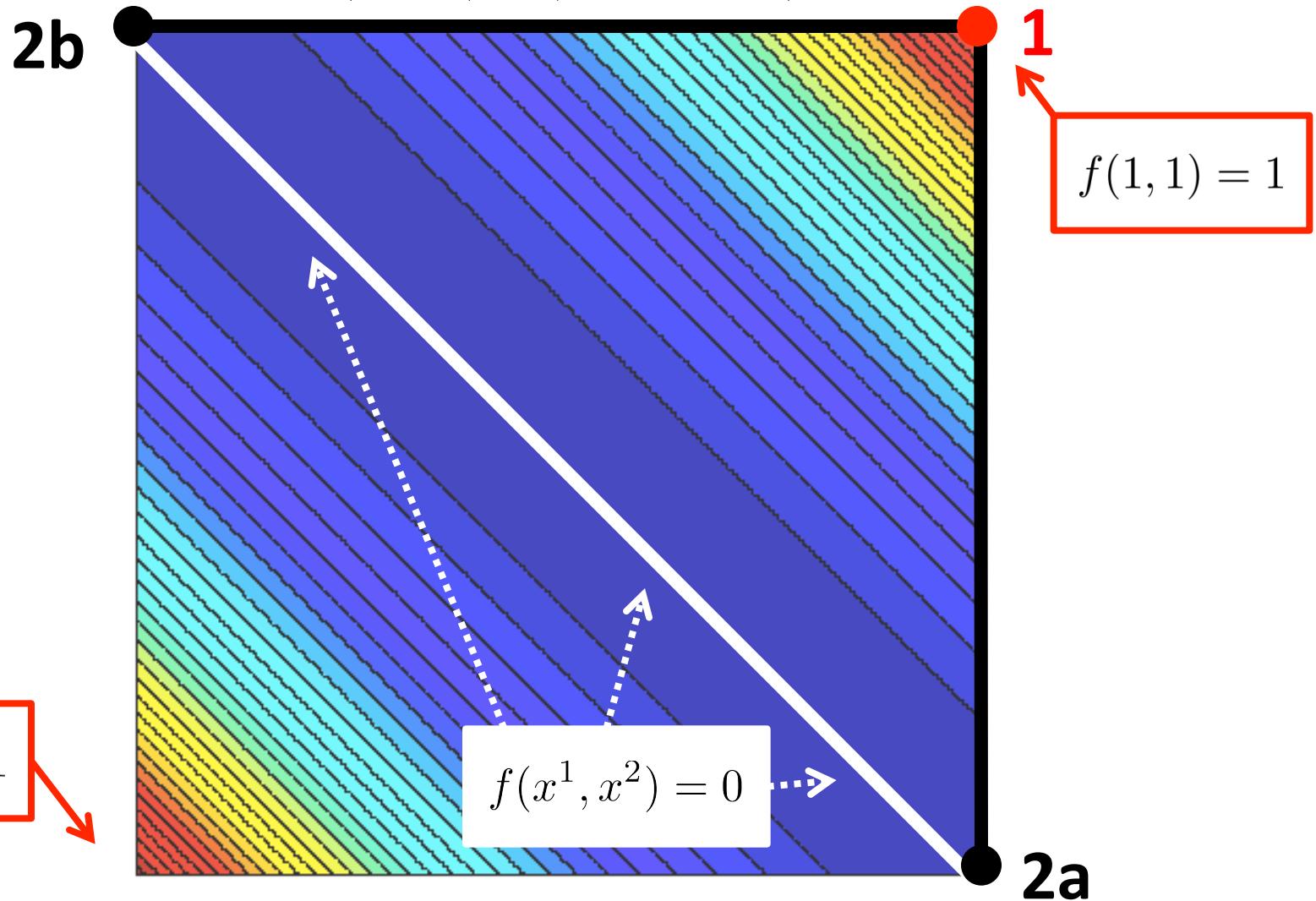
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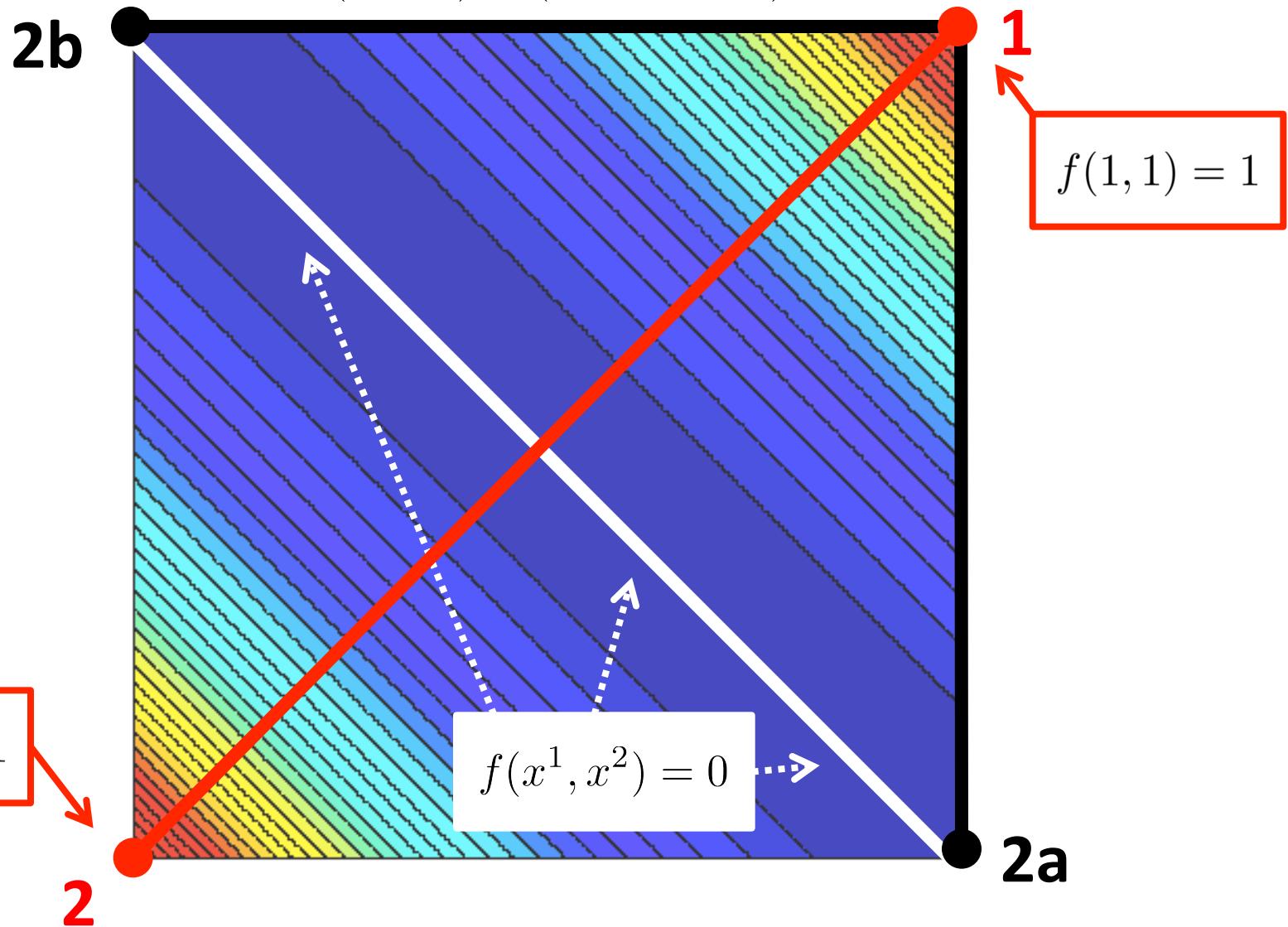
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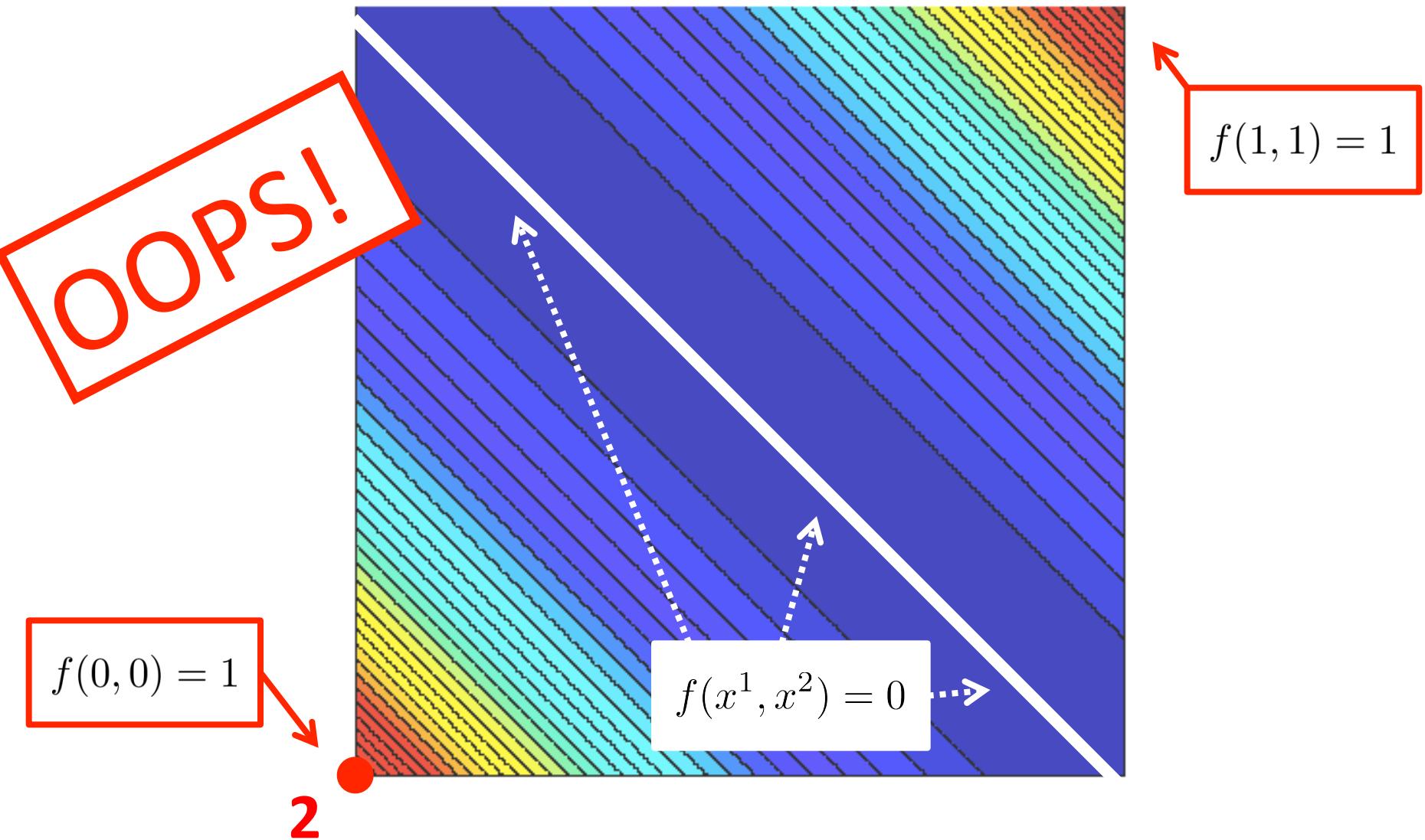
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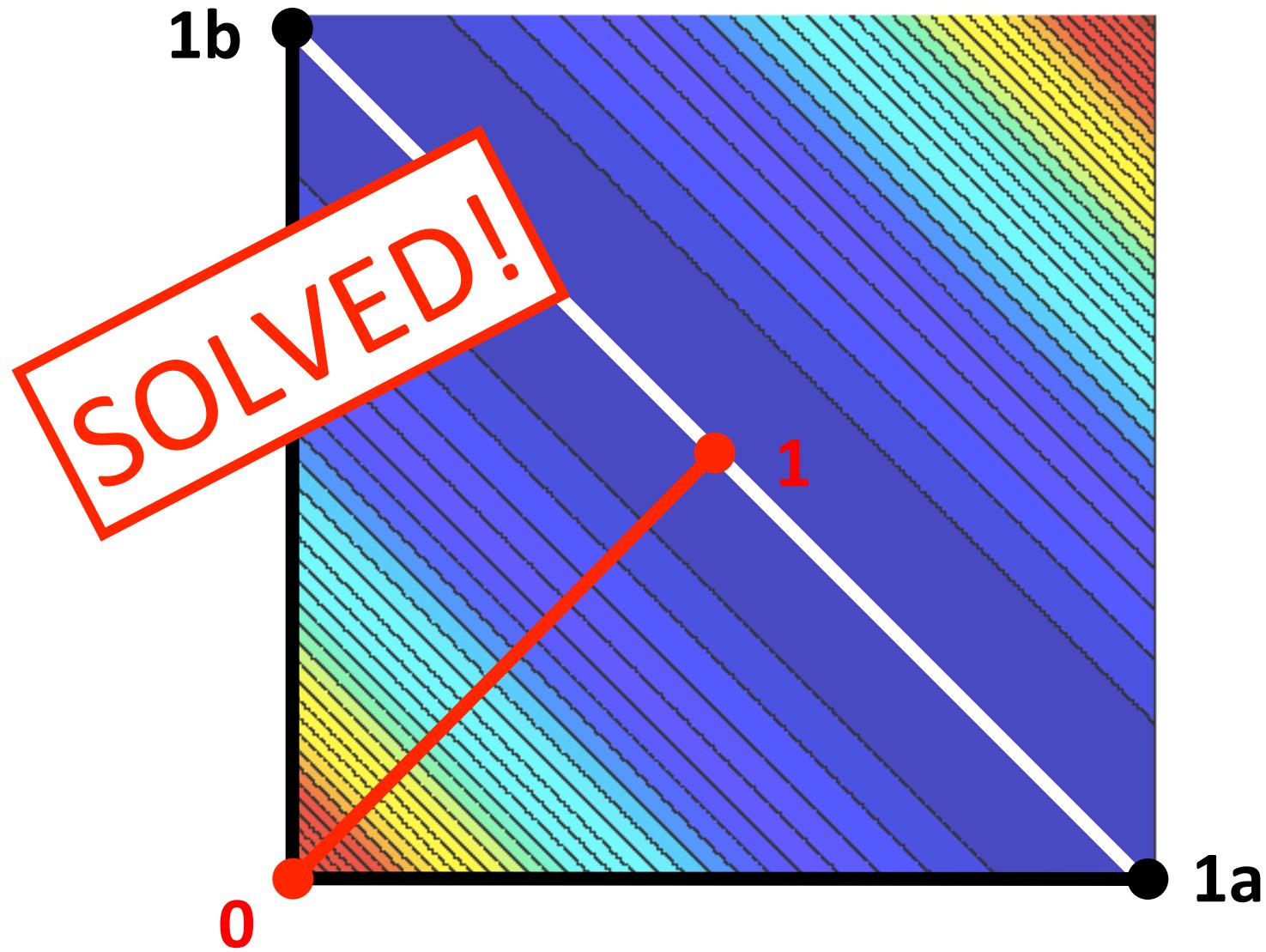


Failure of naive parallelization

$$f(x^1, x^2) = (x^1 + x^2 - 1)^2$$

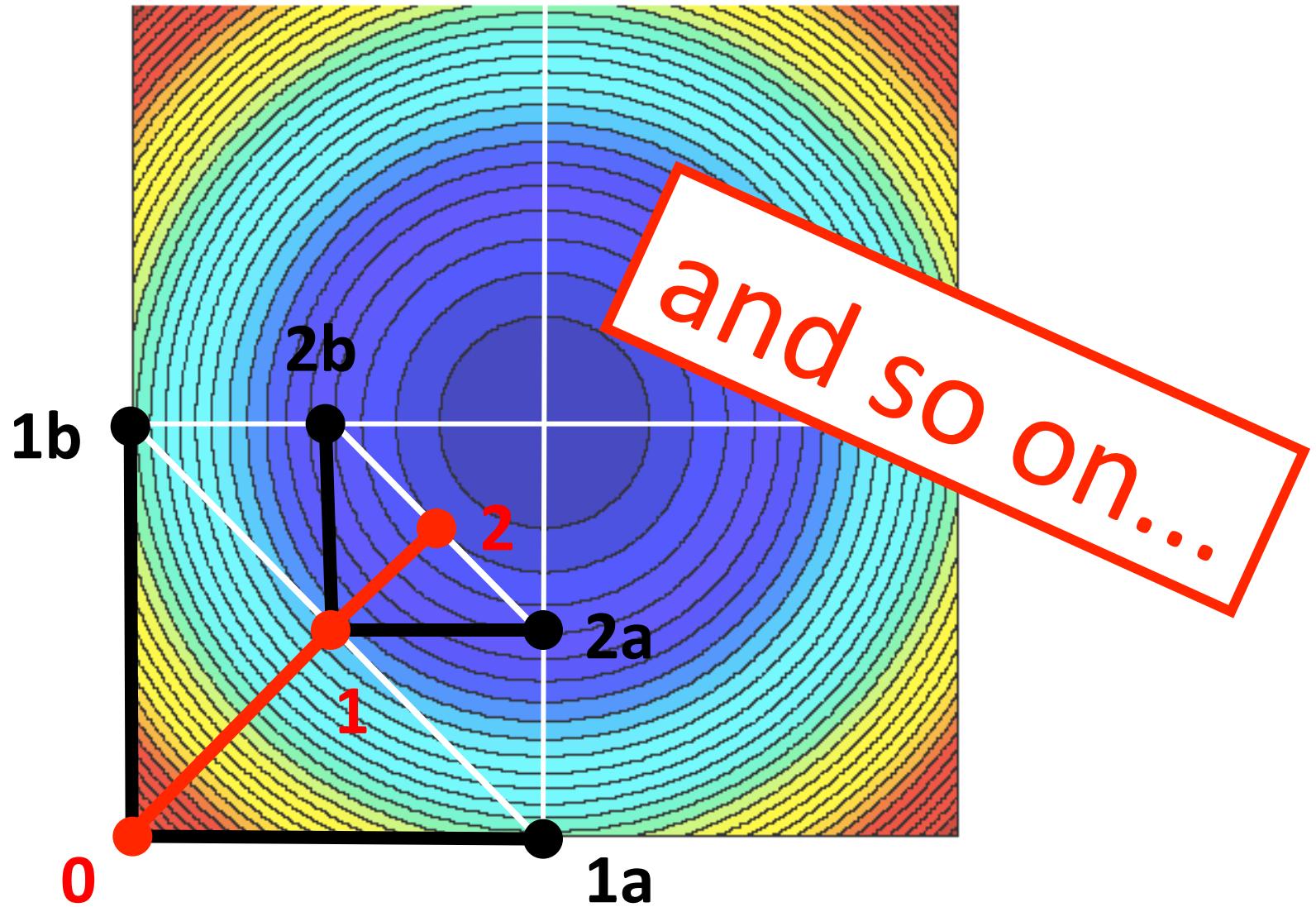


Idea: averaging updates may help



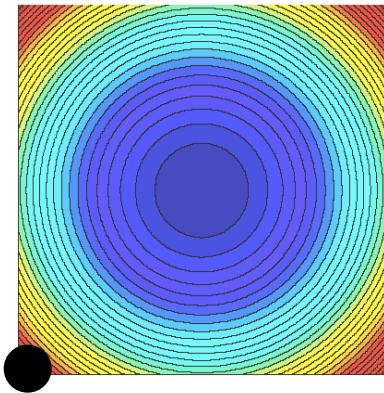
Averaging can be too conservative

$$f(x^1, x^2) = (x^1 - 1)^2 + (x^2 - 1)^2$$



Averaging can be too conservative

$$f(x) = (x^1 - 1)^2 + (x^2 - 1)^2 + \cdots + (x^n - 1)^2$$



$$x_0 = 0 \quad f(x_0) = n$$

BAD!!!

$$k \geq \frac{n}{2} \log \left(\frac{n}{\epsilon} \right)$$



$$f(x_k) = n \left(1 - \frac{1}{n} \right)^{2k} \leq \epsilon$$



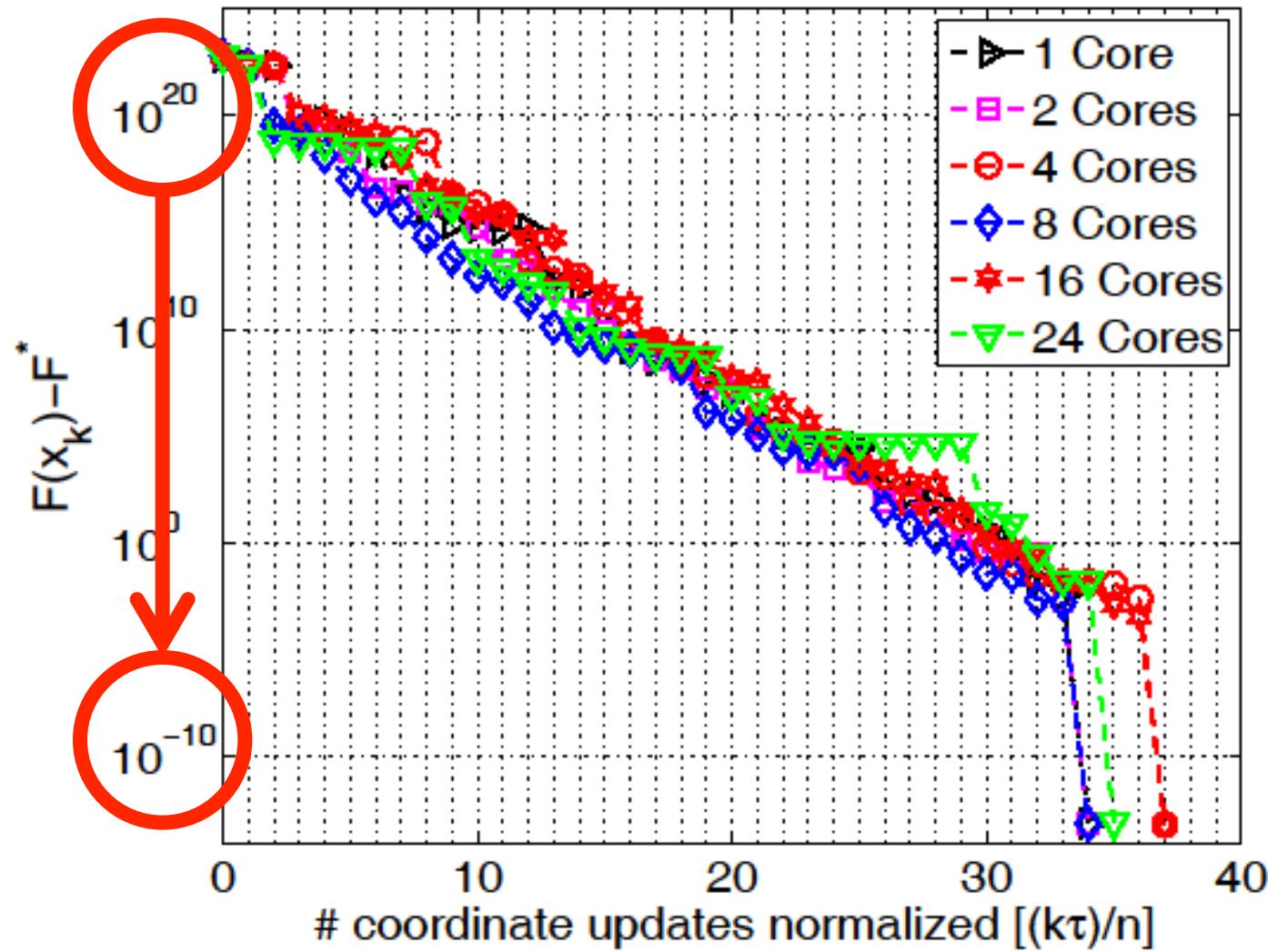
WANT

Experiment with a 1 billion-by-2 billion LASSO problem



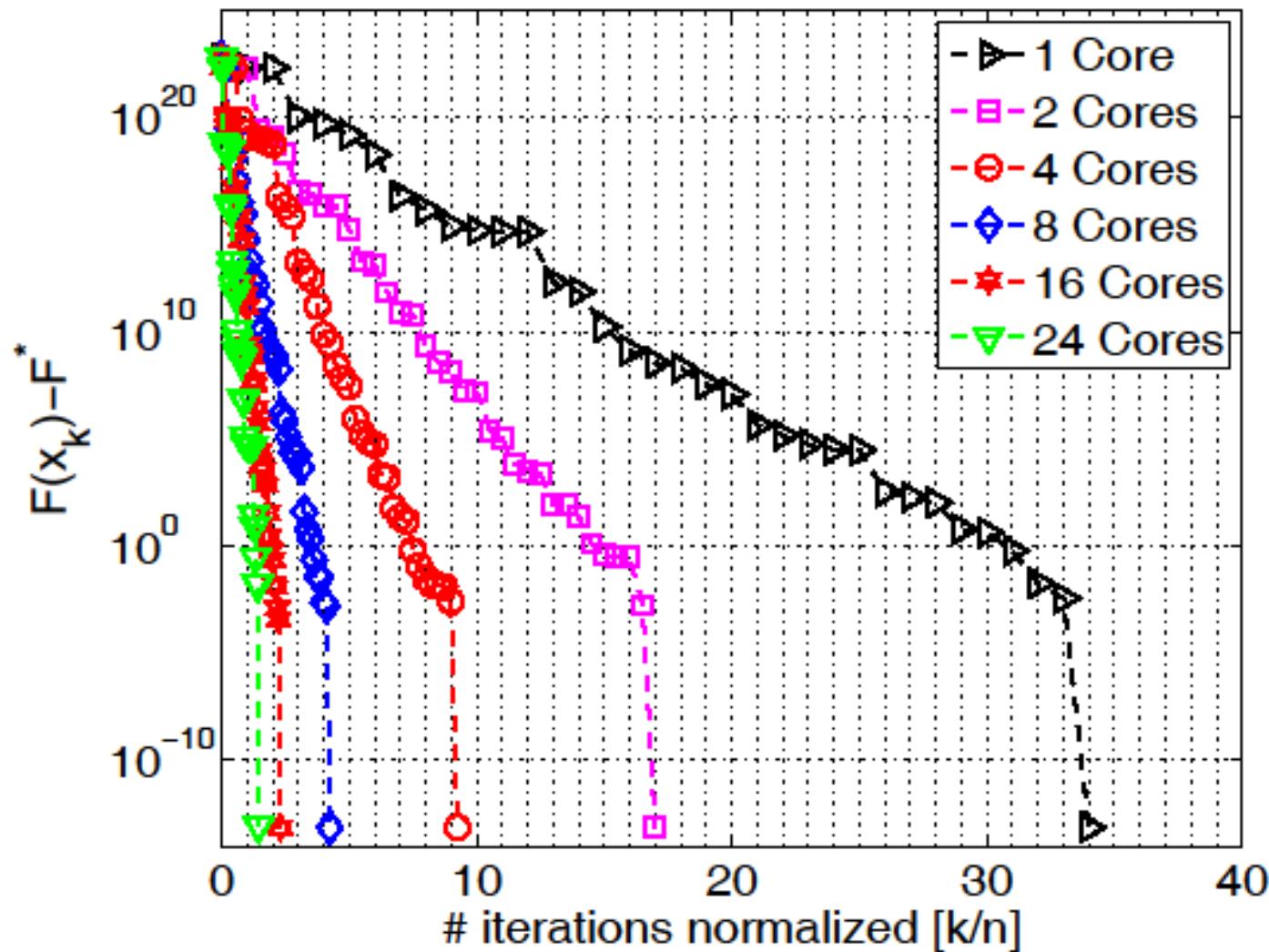
P.R. and Martin Takáč
Parallel coordinate descent methods for big data optimization
Mathematical Programming, 2015 (arXiv:1212.0873)

Coordinate Updates



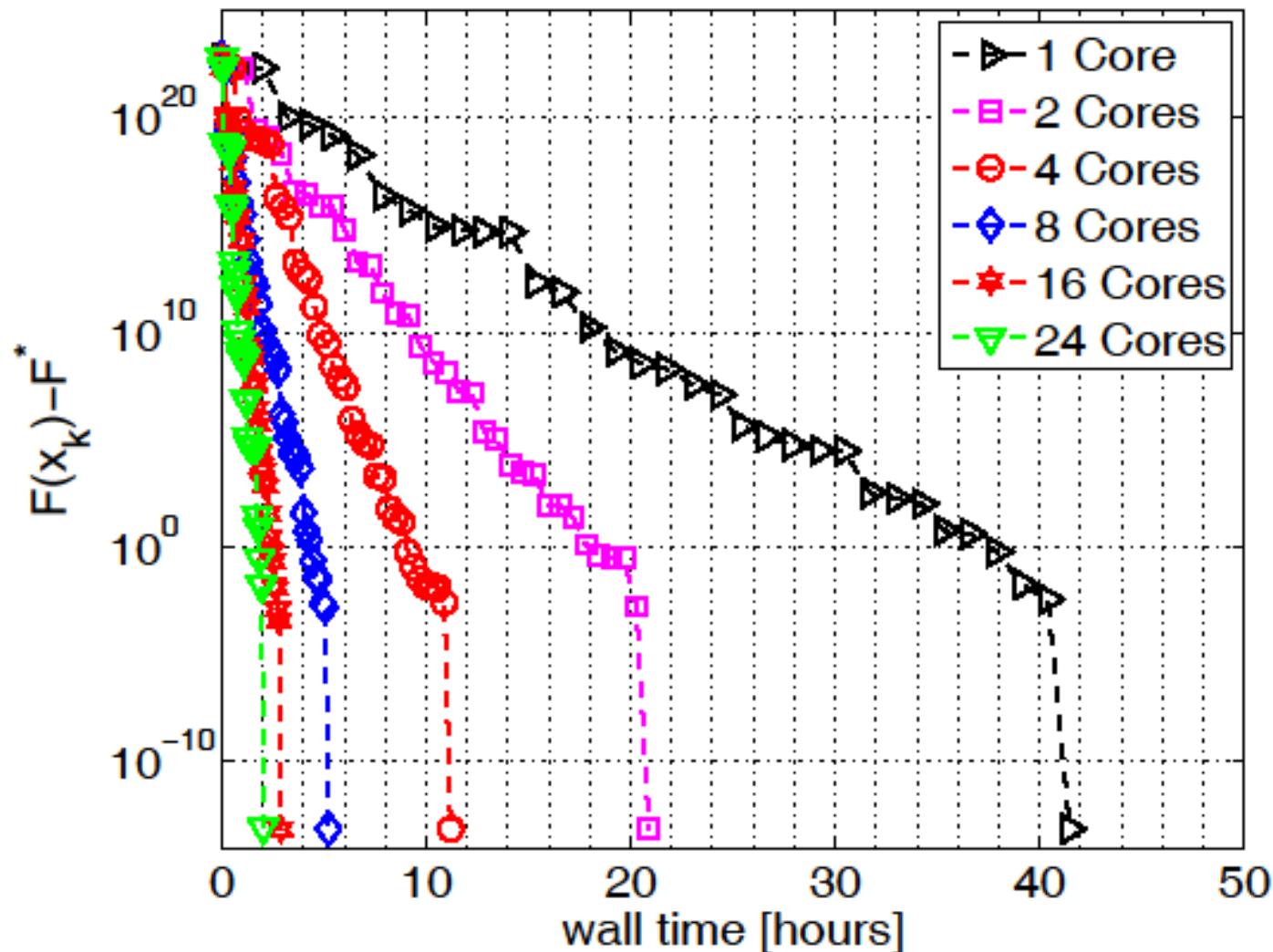
LASSO problem with $A \in \mathbb{R}^{m \times n}$, where $n = 10^9$ and $m = 2 \times 10^9$

Iterations



LASSO problem with $A \in \mathbb{R}^{m \times n}$, where $n = 10^9$ and $m = 2 \times 10^9$

Wall Time



LASSO problem with $A \in \mathbb{R}^{m \times n}$, where $n = 10^9$ and $m = 2 \times 10^9$

Minibatching & Quartz

[Qu, R & Zhang 14]

Data Sparsity

$$1 \leq \tilde{\omega} \leq n$$

A normalized measure of average sparsity of the data

“Fully sparse data”

“Fully dense data”

Complexity of Quartz

Fully sparse data $(\tilde{\omega} = 1)$	$\frac{n}{\tau} + \frac{\max_i L_i}{\lambda\gamma\tau}$
Fully dense data $(\tilde{\omega} = n)$	$\frac{n}{\tau} + \frac{\max_i L_i}{\lambda\gamma}$
Any data $(1 \leq \tilde{\omega} \leq n)$	$\frac{n}{\tau} + \frac{\left(1 + \frac{(\tilde{\omega}-1)(\tau-1)}{n-1}\right) \max_i L_i}{\lambda\gamma\tau}$

$$\equiv T(\tau)$$

Speedup

Assume the data is normalized:

$$L_i \equiv \lambda_{\max}(A_i^\top A_i) \leq 1$$

Then:

$$T(\tau) = \frac{\left(1 + \frac{(\tilde{\omega}-1)(\tau-1)}{(n-1)(1+\lambda\gamma n)}\right)}{\tau} \times T(1)$$

Linear speedup up to a certain data-independent minibatch size:

$$\tau \leq 2 + \lambda\gamma n \quad \rightarrow \quad T(\tau) \leq \frac{2}{\tau} \times T(1)$$

Further data-dependent speedup, up to the extreme case:

$$\tilde{\omega} = \mathcal{O}(\lambda\gamma n) \quad \rightarrow \quad T(\tau) = \mathcal{O}\left(\frac{T(1)}{\tau}\right)$$

Quartz: Parallelization Speedup

examples: $n = 10^6$

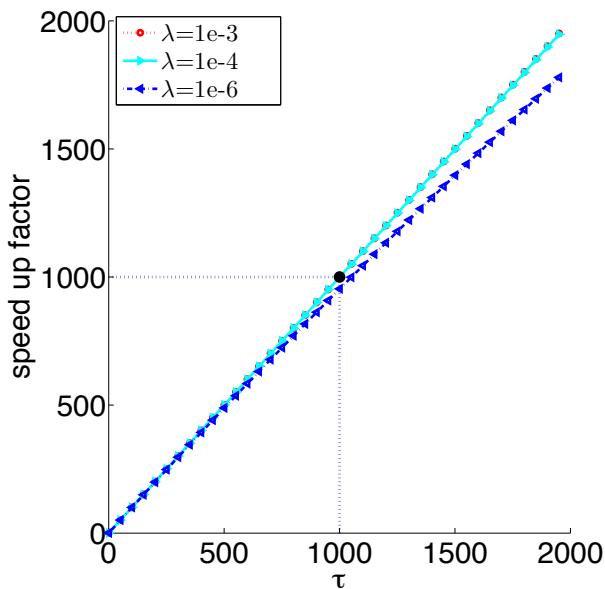
Smoothness of loss functions: $\gamma = 1$

Low regularization:

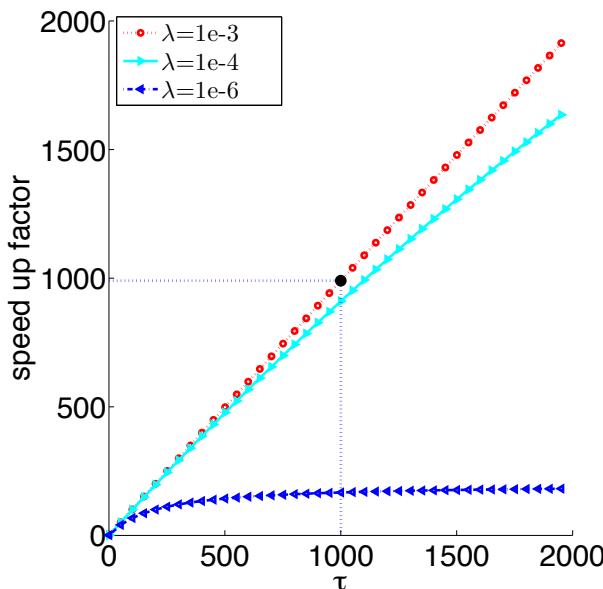
$$\lambda = 1/n$$

High regularization:

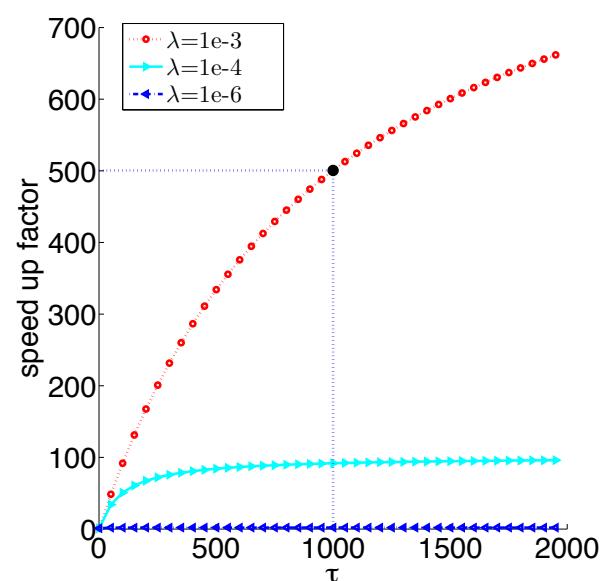
$$\lambda = 1/\sqrt{n}$$



Sparse Data
 $\tilde{\omega} = 10^2$

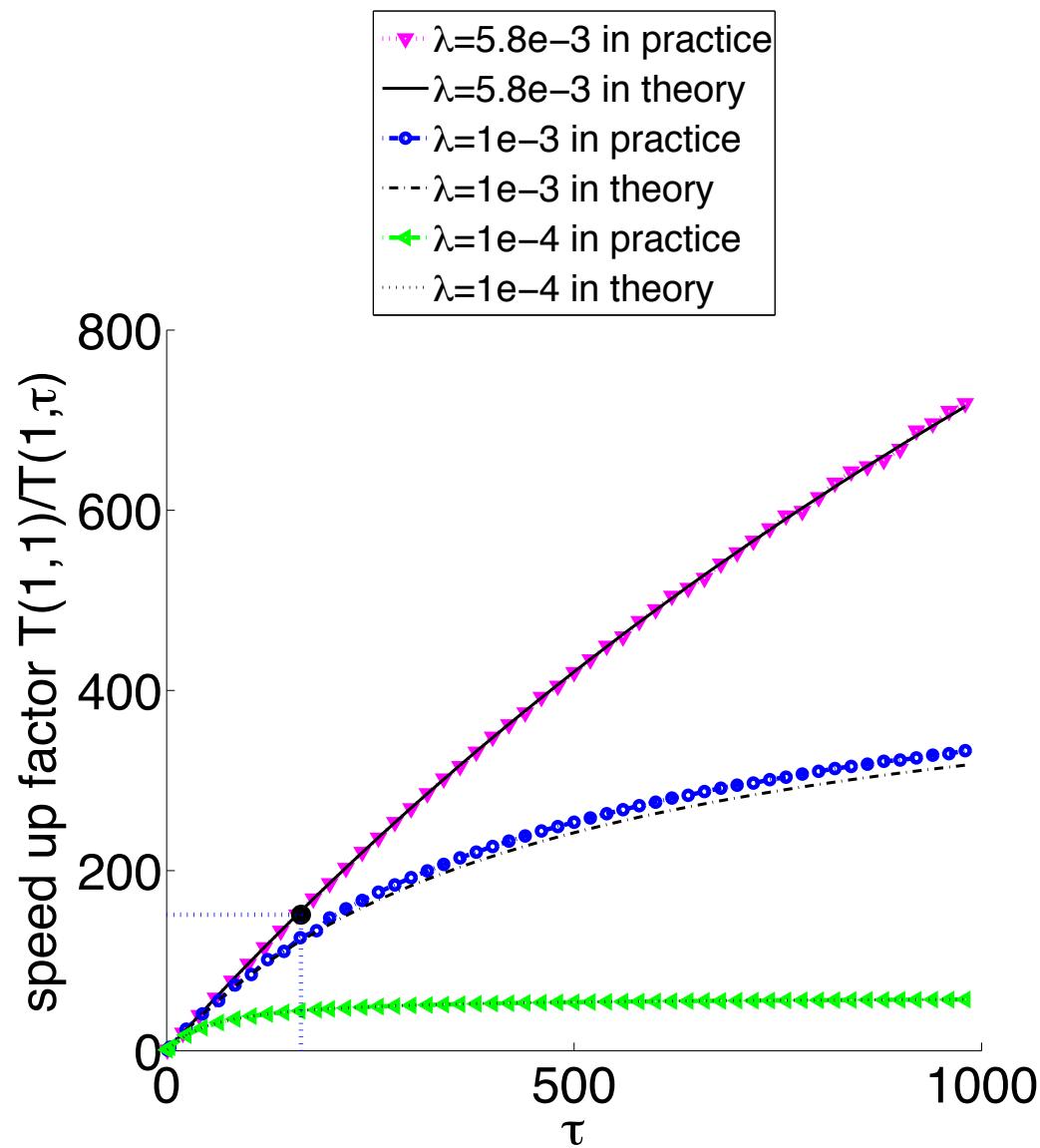


Denser Data
 $\tilde{\omega} = 10^4$

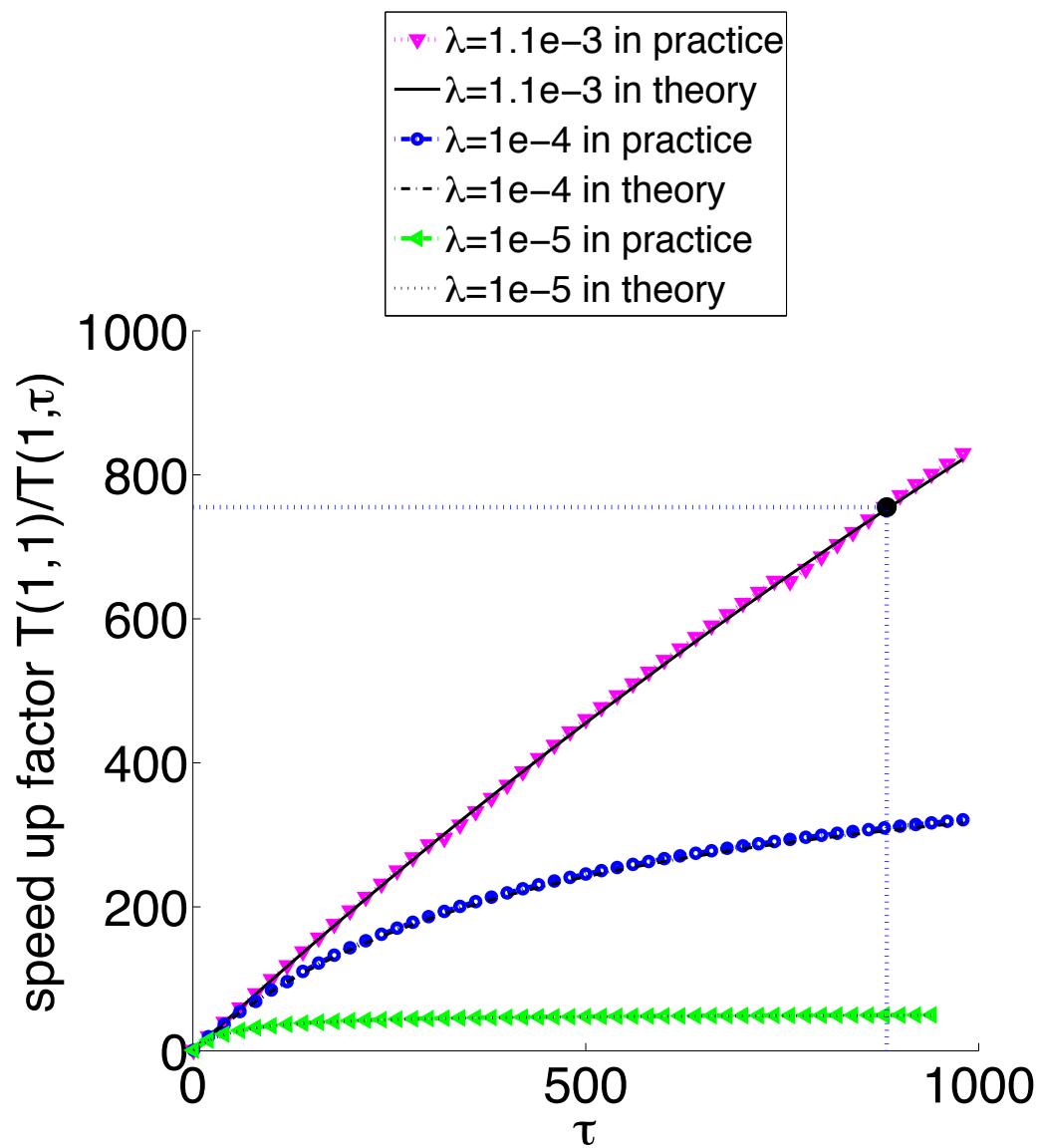


Fully Dense Data
 $\tilde{\omega} = 10^6$

astro_ph: $n = 29,882$ density = 0.08%



CCAT: $n = 781,265$ density = 0.16%



Primal-dual methods with tau-nice sampling

Algorithm	Iteration complexity	g
SDCA [S-Shwartz & Zhang 12]	$n + \frac{1}{\lambda\gamma}$	$\frac{1}{2} \ \cdot\ ^2$
ASDCA [S-Shwartz & Zhang 13a]	$4 \times \max \left\{ \frac{n}{\tau}, \sqrt{\frac{n}{\lambda\gamma\tau}}, \frac{1}{\lambda\gamma\tau}, \frac{n^{\frac{1}{3}}}{(\lambda\gamma\tau)^{\frac{2}{3}}} \right\}$	$\frac{1}{2} \ \cdot\ ^2$
SPDC [Zhang & Xiao 14]	$\frac{n}{\tau} + \sqrt{\frac{n}{\lambda\gamma\tau}}$	general
Quartz	$\frac{n}{\tau} + \left(1 + \frac{(\tilde{\omega} - 1)(\tau - 1)}{n - 1}\right) \frac{1}{\lambda\gamma\tau}$	general

$L_i = 1$

For sufficiently sparse data, Quartz wins even when compared against accelerated methods

Algorithm	$\gamma\lambda n = \Theta(\frac{1}{\tau})$	$\gamma\lambda n = \Theta(1)$	$\gamma\lambda n = \Theta(\tau)$	$\gamma\lambda n = \Theta(\sqrt{n})$
	$\kappa = n\tau$	$\kappa = n$	$\kappa = n/\tau$	$\kappa = \sqrt{n}$
SDCA	$n\tau$	n	n	n
Accelerated	n	$\frac{n}{\sqrt{\tau}}$	$\frac{n}{\tau}$	$\frac{n}{\tau} + \frac{n^{3/4}}{\sqrt{\tau}}$
	n	$\frac{n}{\sqrt{\tau}}$	$\frac{n}{\tau}$	$\frac{n}{\tau} + \frac{n^{3/4}}{\sqrt{\tau}}$
	$n + \tilde{\omega}\tau$	$\frac{n}{\tau} + \tilde{\omega}$	$\frac{n}{\tau}$	$\frac{n}{\tau} + \frac{\tilde{\omega}}{\sqrt{n}}$

THE END