

COMP 414/514: Optimization – Algorithms, Complexity and Approximations

Lecture 2

Overview

$$\min_x$$

s.t.

$$f(x)$$
$$x \in C$$

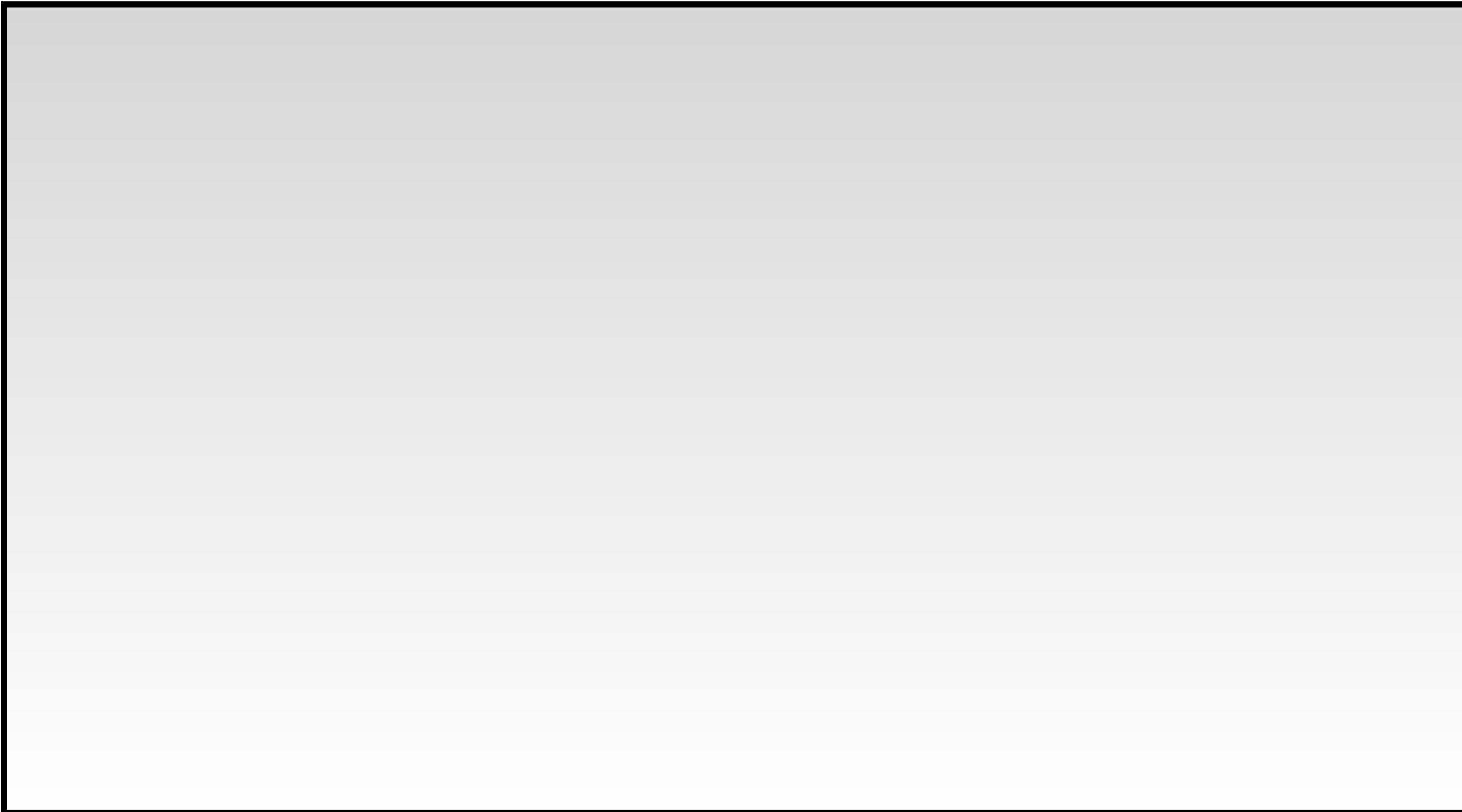
- Different objective classes
- Different strategies within each problem
- Different approaches based on computational capabilities
- Different approaches based on constraints

And, always having in mind applications in machine learning,
AI and signal processing

Overview

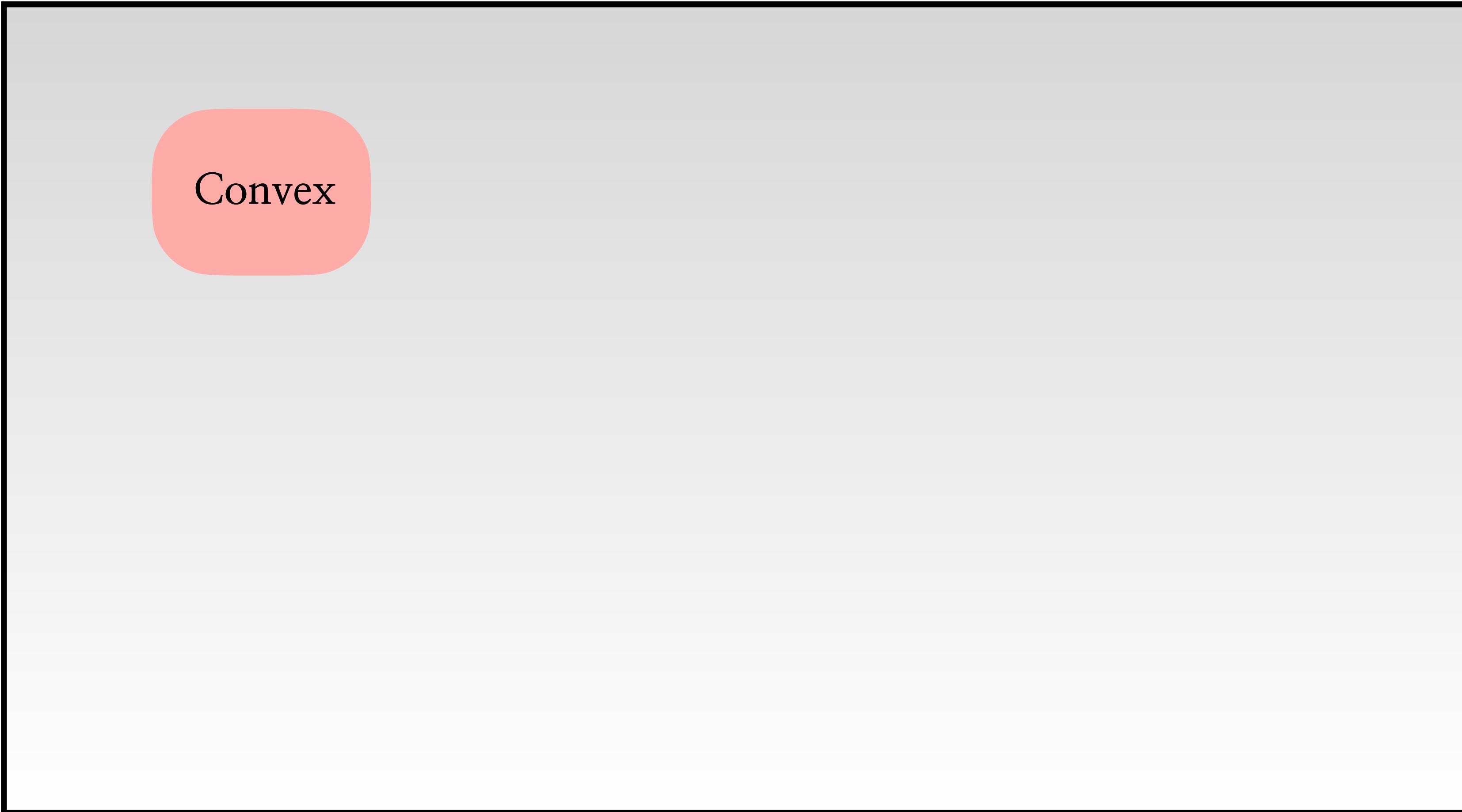
- In the last lecture, we:
 - Introduced some very basic ideas from linear algebra
- In this lecture, we will:
 - Discuss briefly **smooth continuous optimization**
 - Introduce the important class of **convex optimization**
 - Discuss about **convergence rates** and some **lower bounds** on such rates

Convex vs. non-convex optimization



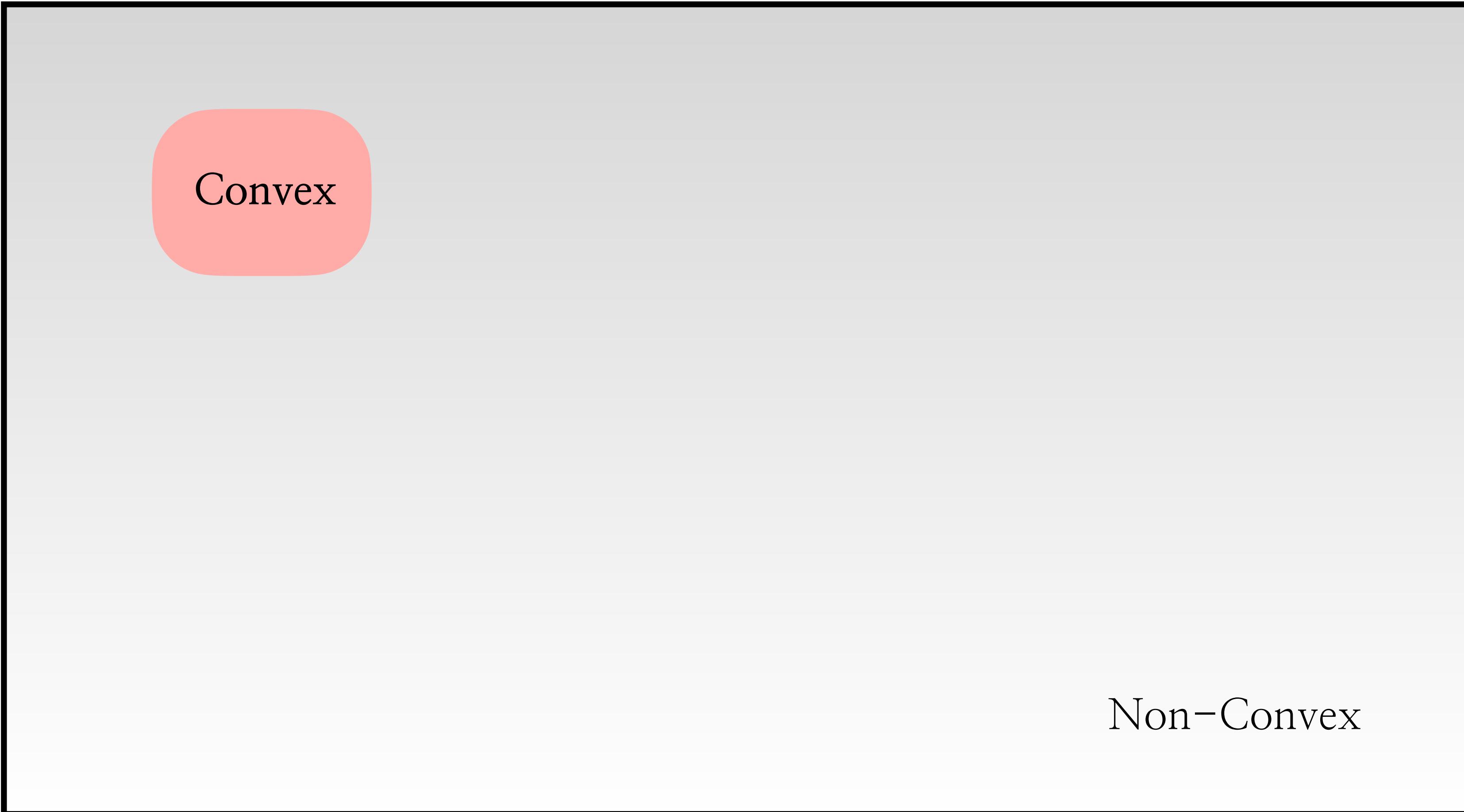
(Naive interpretation of) Space of optimization problems

Convex vs. non-convex optimization



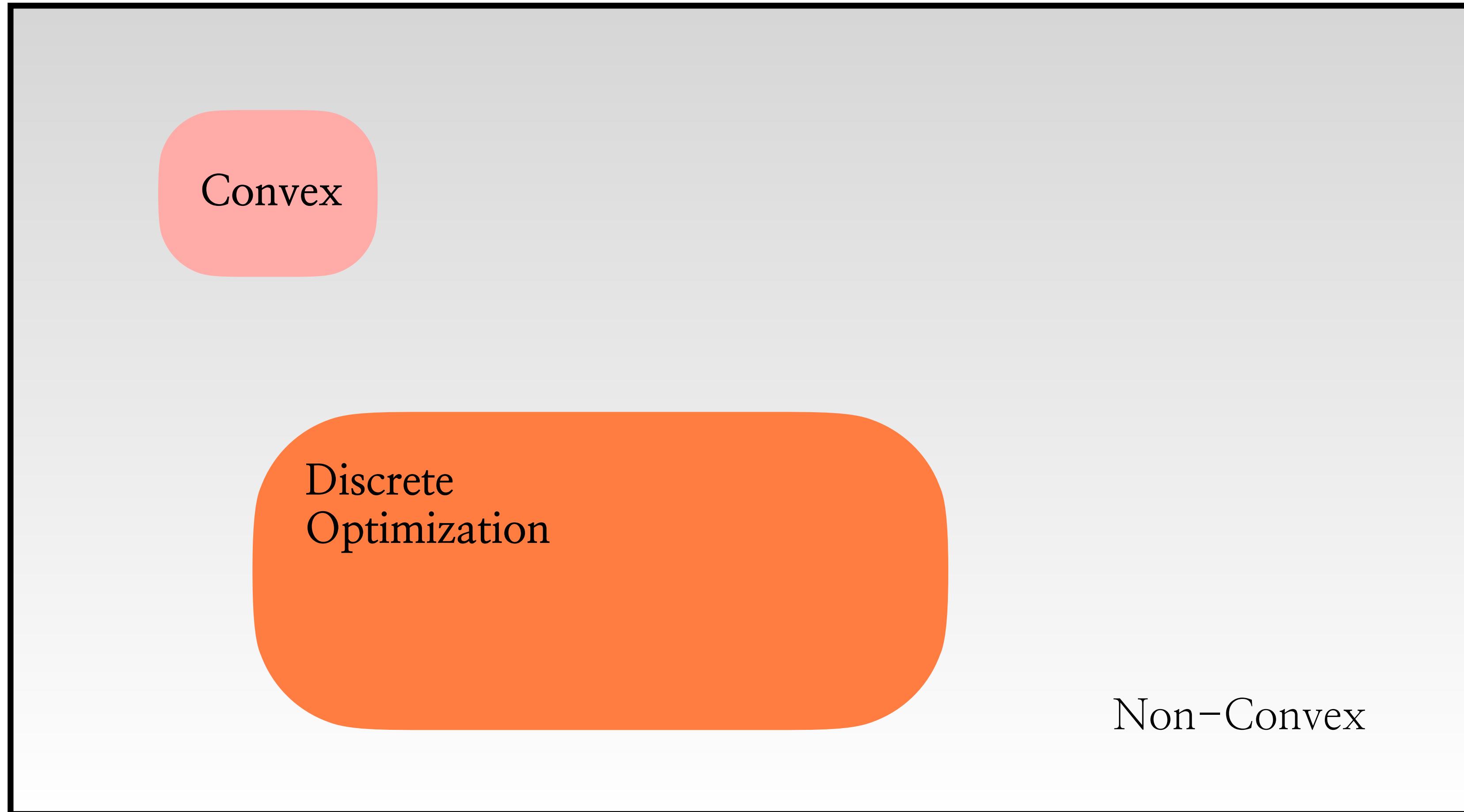
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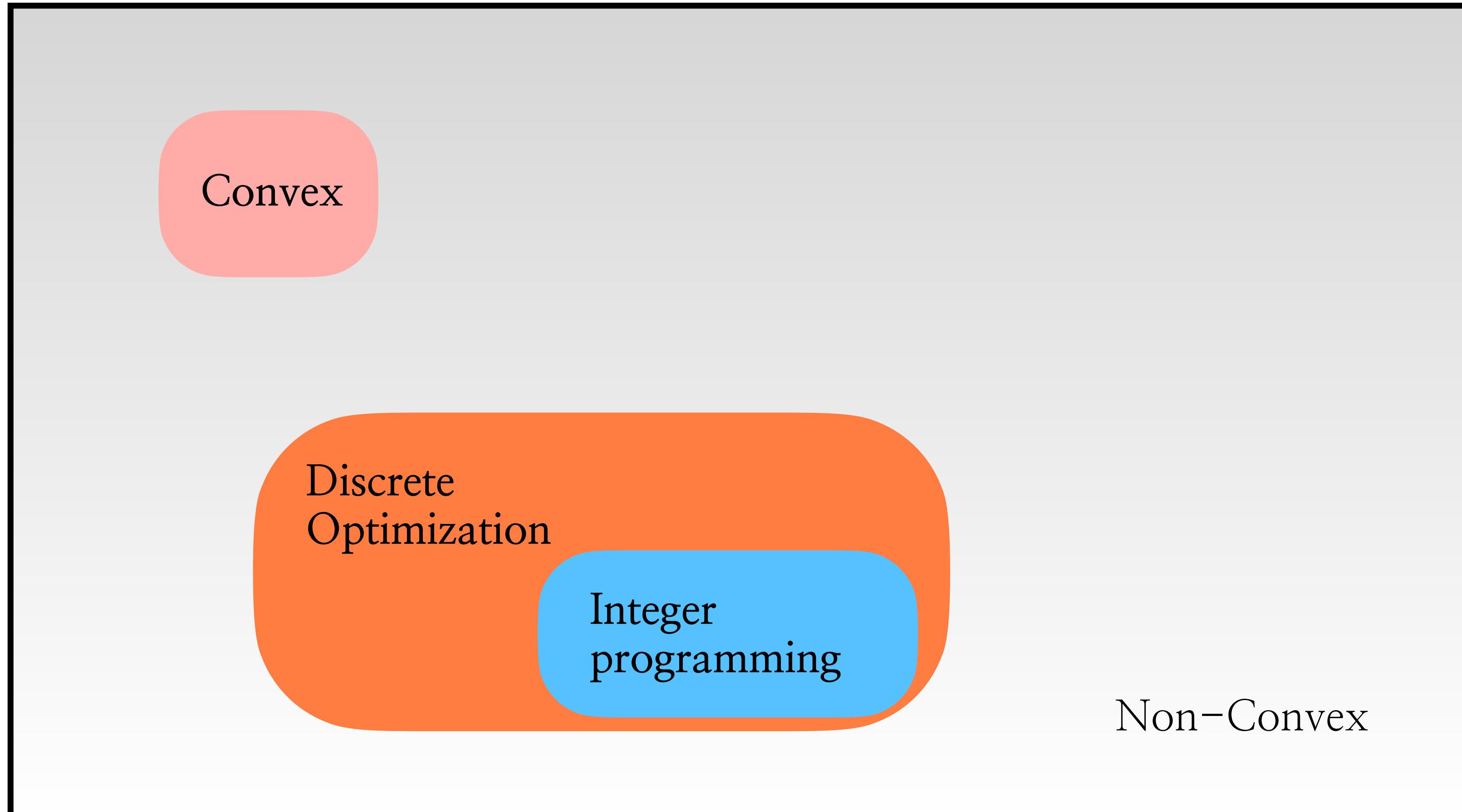
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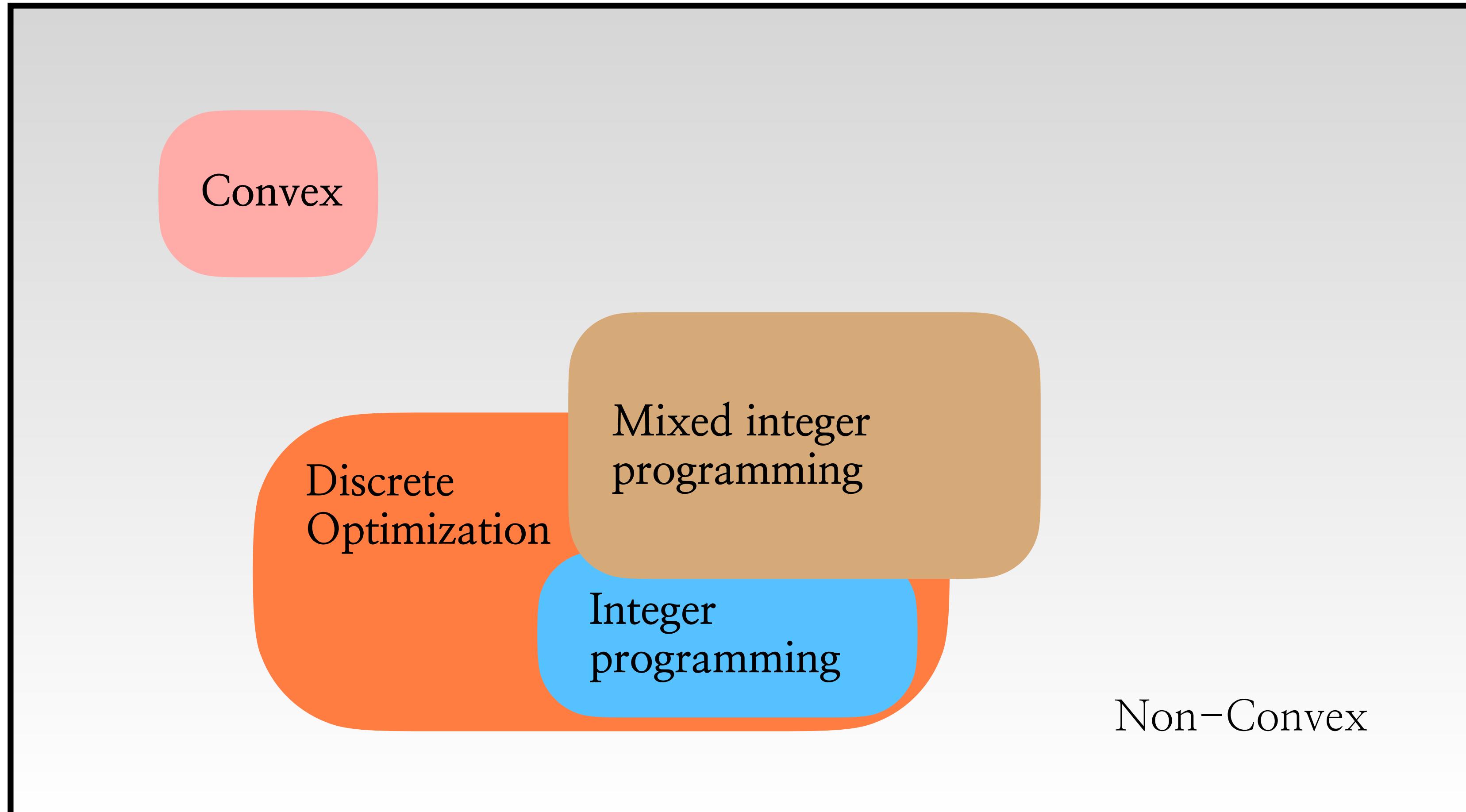
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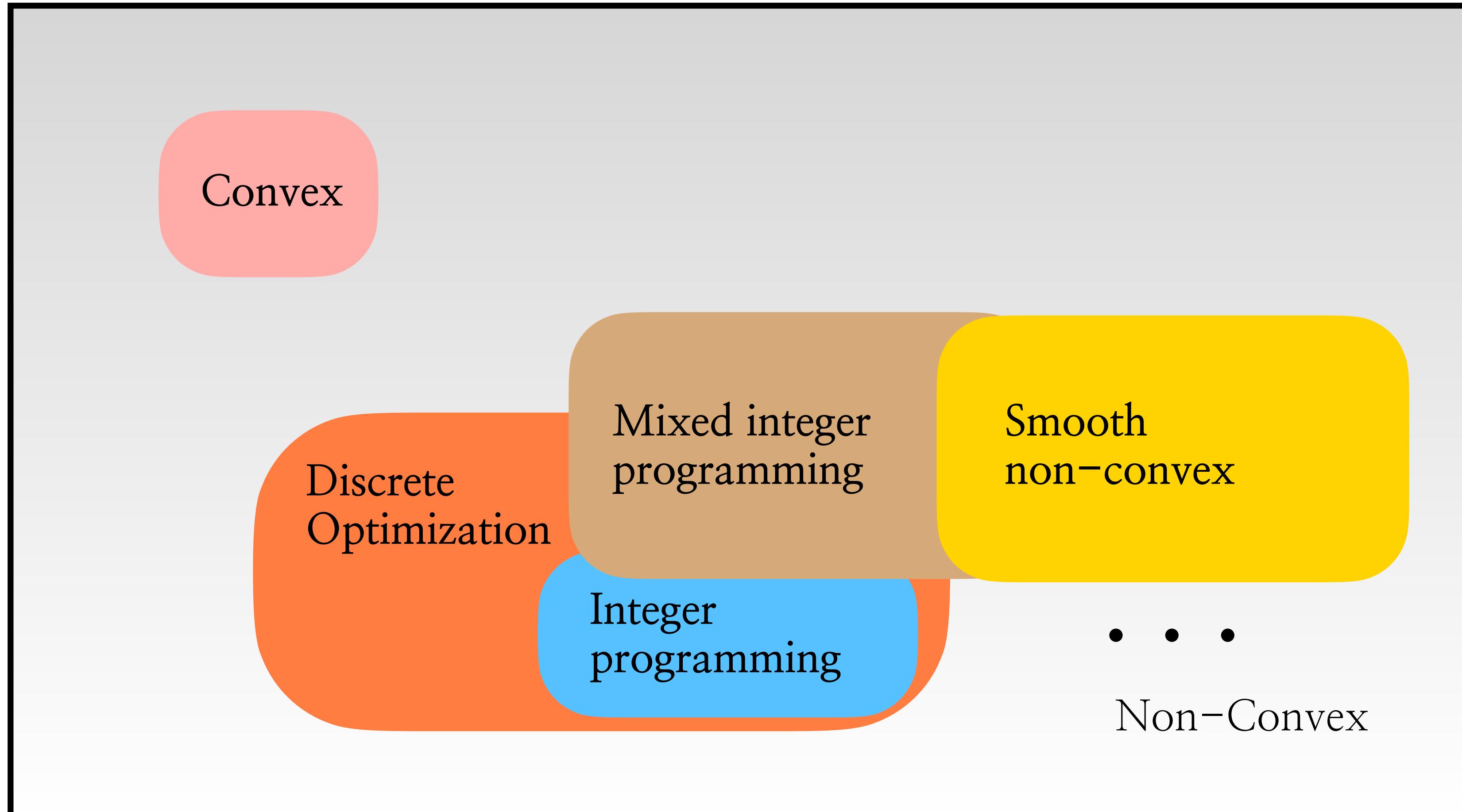
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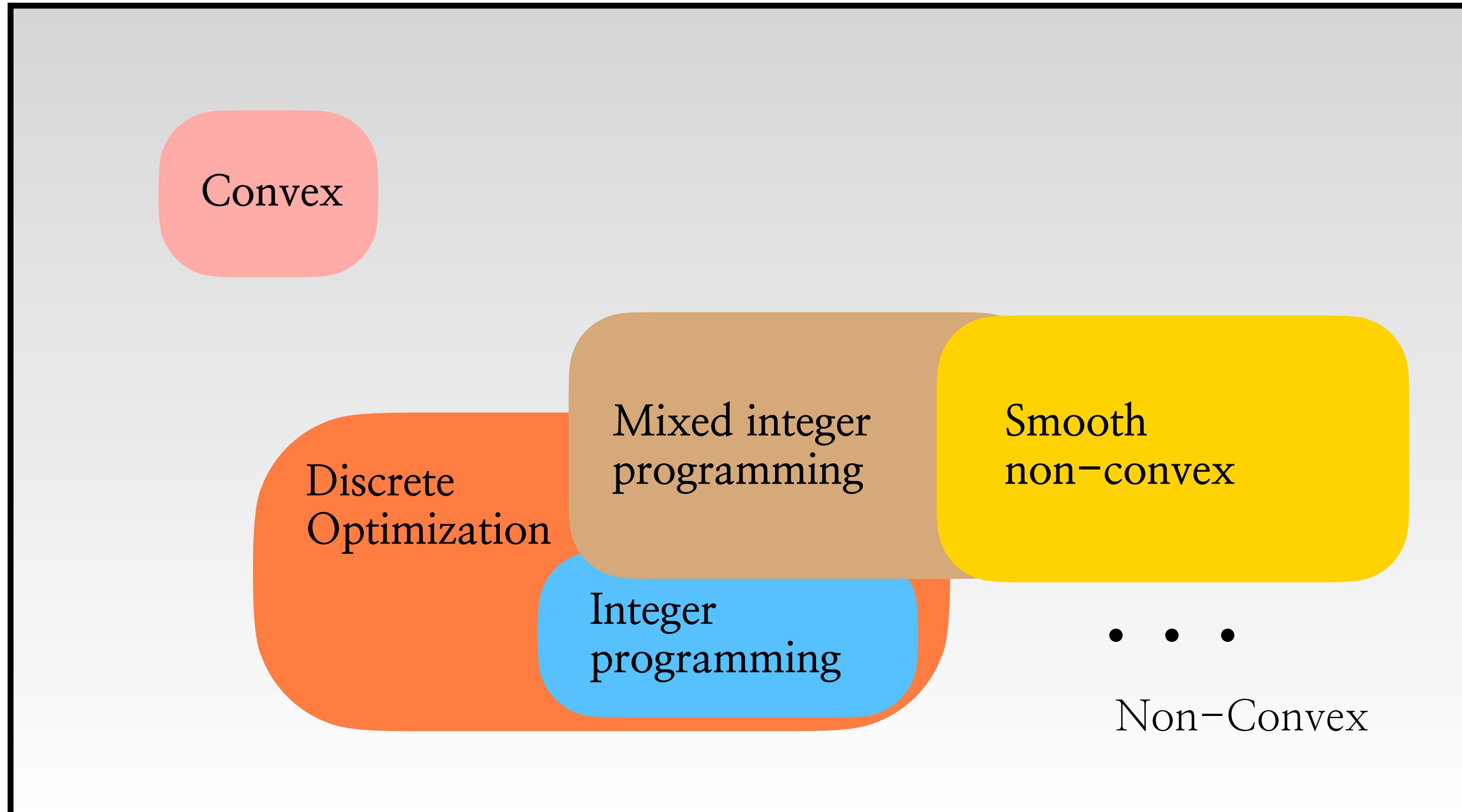
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(Naive interpretation of) Space of optimization problems

Derivatives and gradients

- Definition of a **derivative**

$$f : \mathbb{R} \rightarrow \mathbb{R} \quad | \quad \frac{\partial f}{\partial x} = f'(x) = \lim_{\epsilon \rightarrow 0} \frac{f(x + \epsilon) - f(x)}{\epsilon}$$

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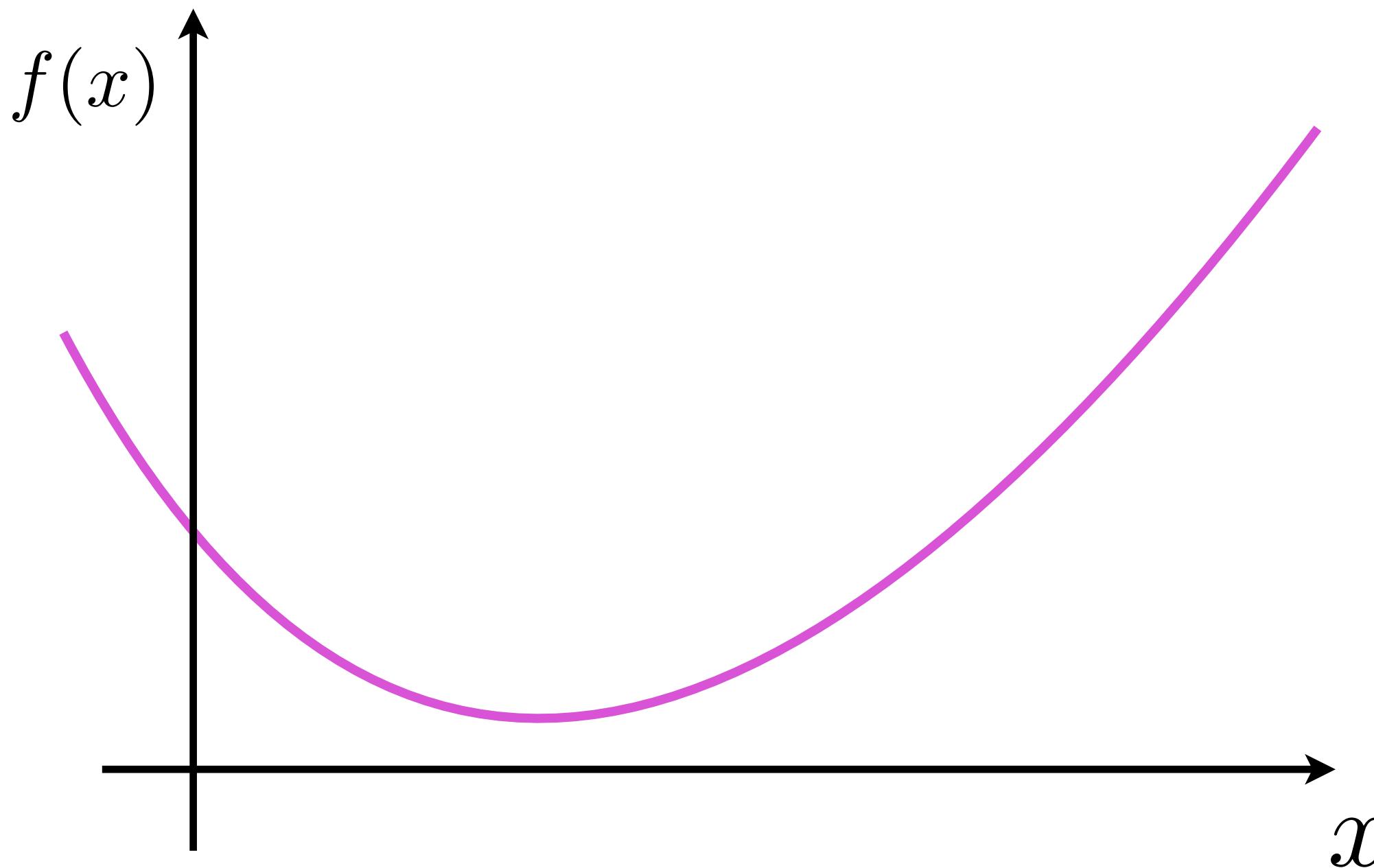
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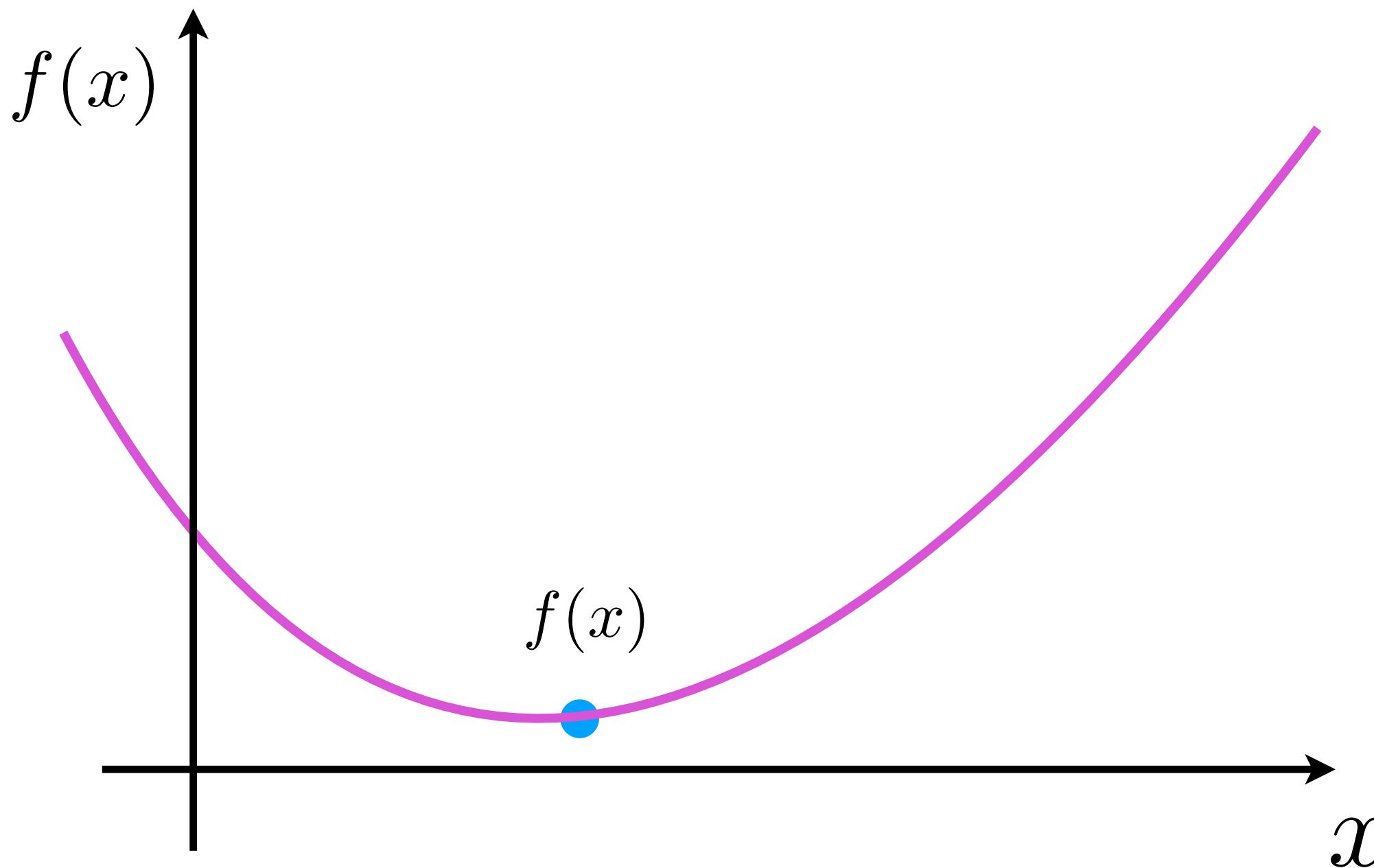


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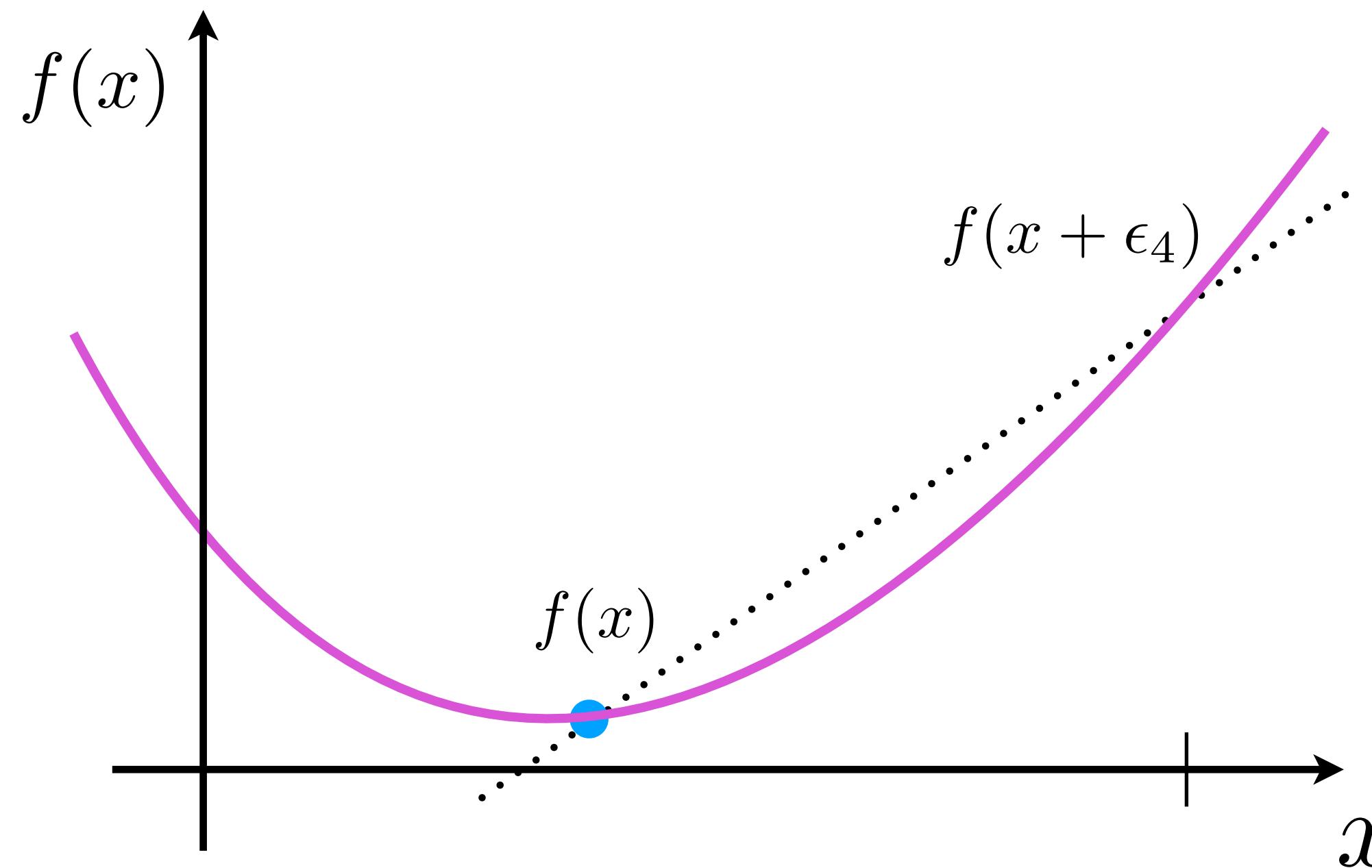


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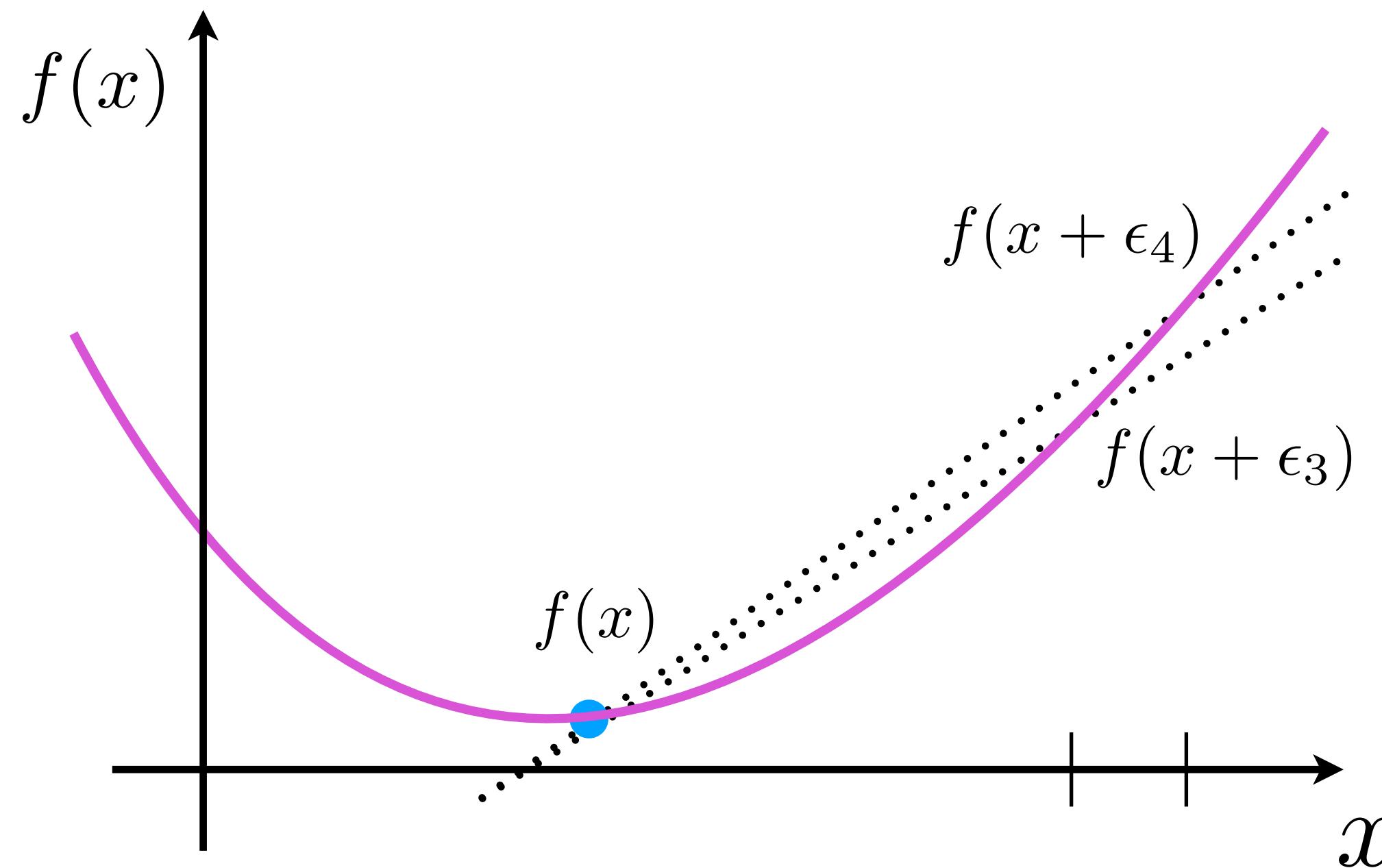


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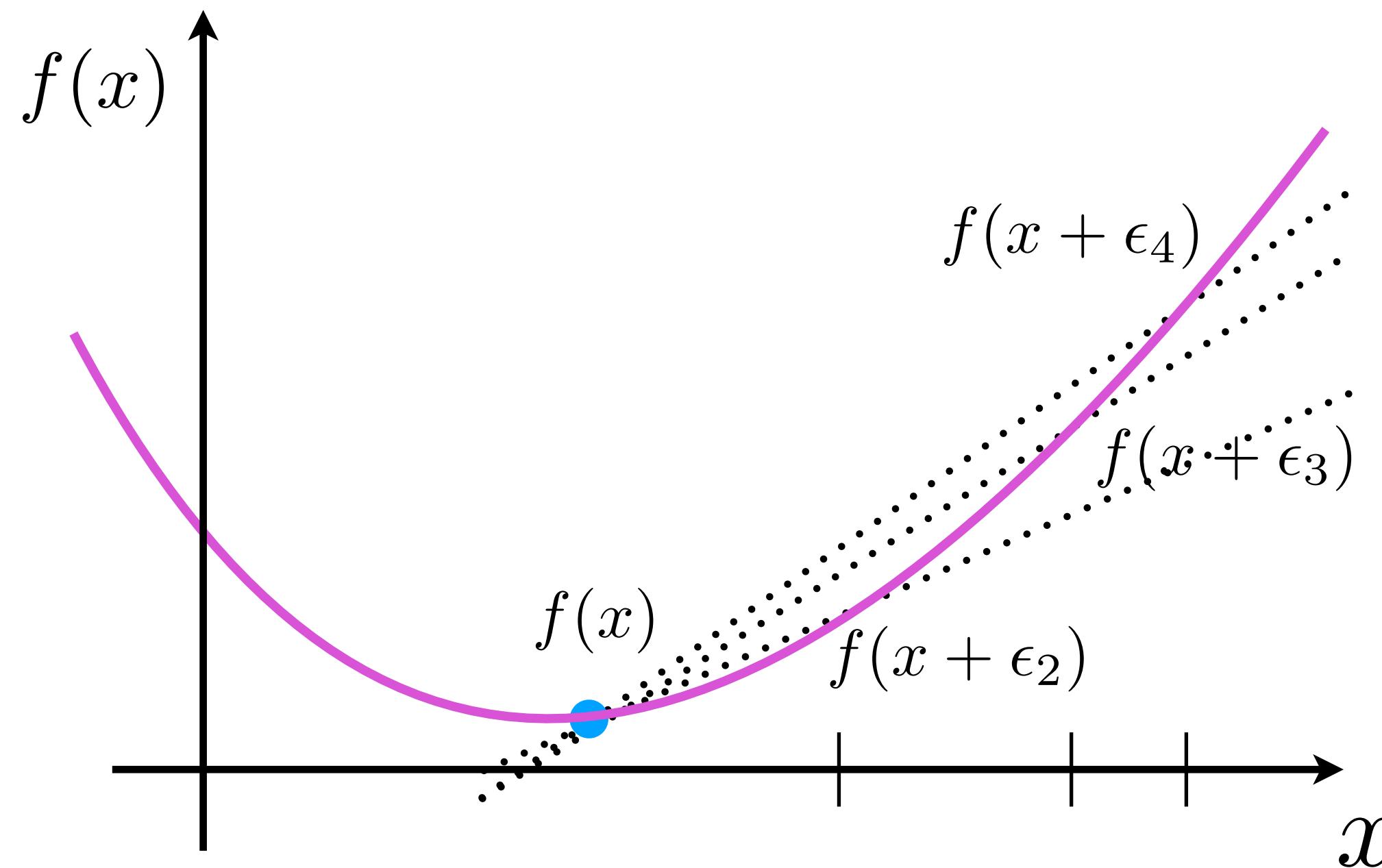


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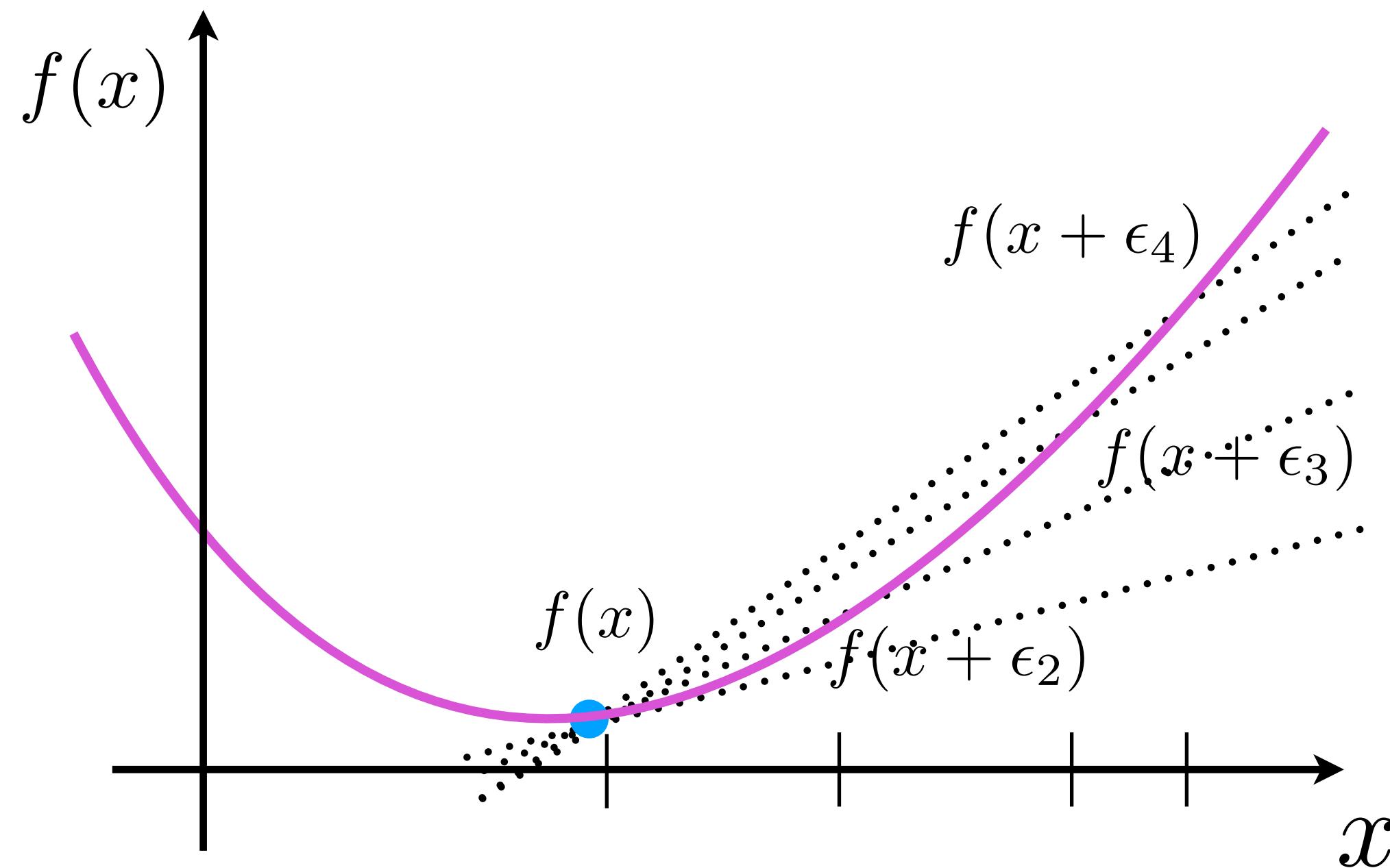


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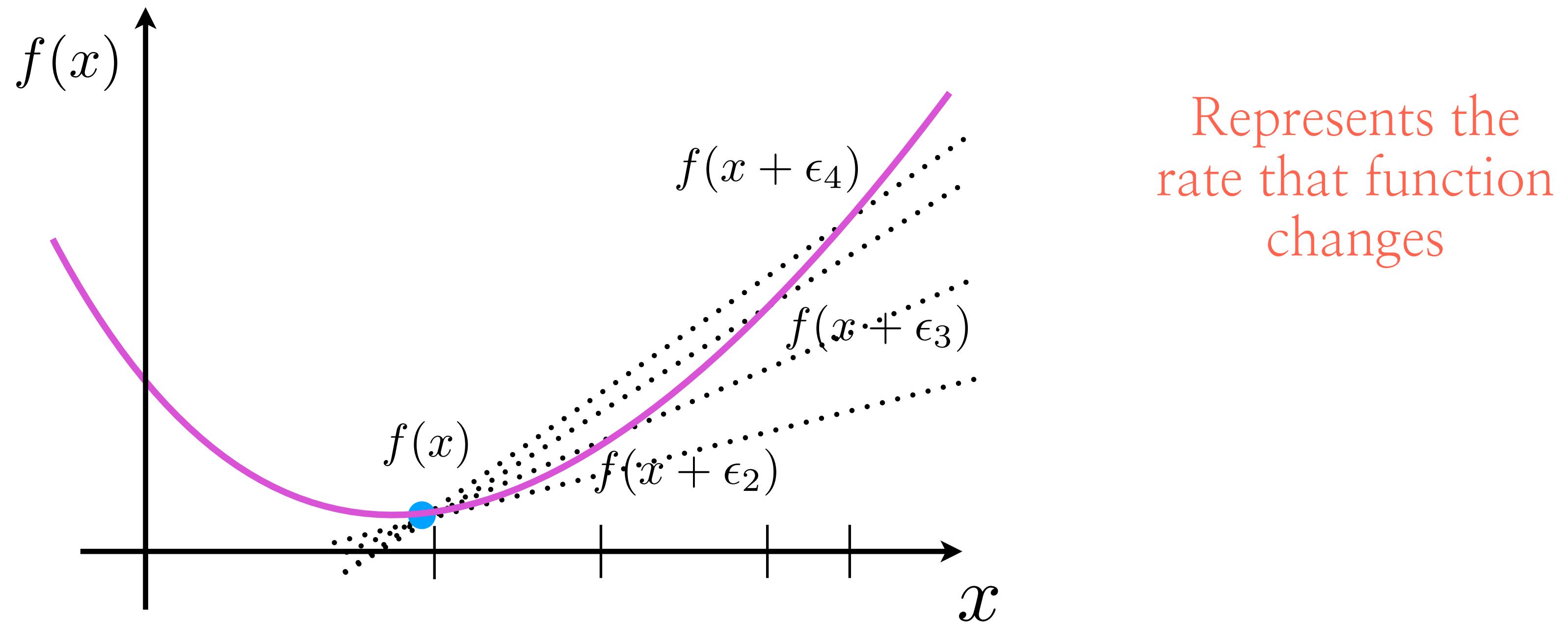


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Represents the local curvature:
How the slope of the function changes

Derivatives and gradients

- Generalization to multiple components: **gradient**

$$f : \mathbb{R}^p \rightarrow \mathbb{R} \quad | \quad \nabla f(x) = \begin{bmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_2} \\ \vdots \\ \frac{\partial f}{\partial x_p} \end{bmatrix} \in \mathbb{R}^p$$

where

$$\frac{\partial f}{\partial x_i} = \lim_{\epsilon \rightarrow 0} \frac{f(x_1, \dots, x_{i-1}, x_i + \epsilon, x_{i+1}, \dots, x_p) - f(x_1, \dots, x_{i-1}, x_i, x_{i+1}, \dots, x_p)}{\epsilon} = \frac{f(x + \epsilon e_i) - f(x)}{\epsilon}$$

Derivatives and gradients

- **Jacobian** matrix (relates to neural networks)

$$f : \mathbb{R}^p \rightarrow \mathbb{R}^m \quad | \quad Df(x) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \cdots & \frac{\partial f_1}{\partial x_p} \\ \vdots & \vdots & & \vdots \\ \frac{\partial f_m}{\partial x_1} & \frac{\partial f_m}{\partial x_2} & \cdots & \frac{\partial f_m}{\partial x_p} \end{bmatrix} \in \mathbb{R}^{m \times p}$$

- Generalizes the notion of gradient to multiple-output functions

Derivatives and gradients

- Hessian matrix

$$f : \mathbb{R}^p \rightarrow \mathbb{R} \quad | \quad \nabla^2 f(x) = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_p} \\ \frac{\partial^2 f}{\partial x_1 \partial x_2} & \frac{\partial^2 f}{\partial x_2^2} & \cdots & \frac{\partial^2 f}{\partial x_2 \partial x_p} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_p \partial x_1} & \frac{\partial^2 f}{\partial x_p \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_p^2} \end{bmatrix} \in \mathbb{R}^{p \times p}$$

Derivatives and gradients

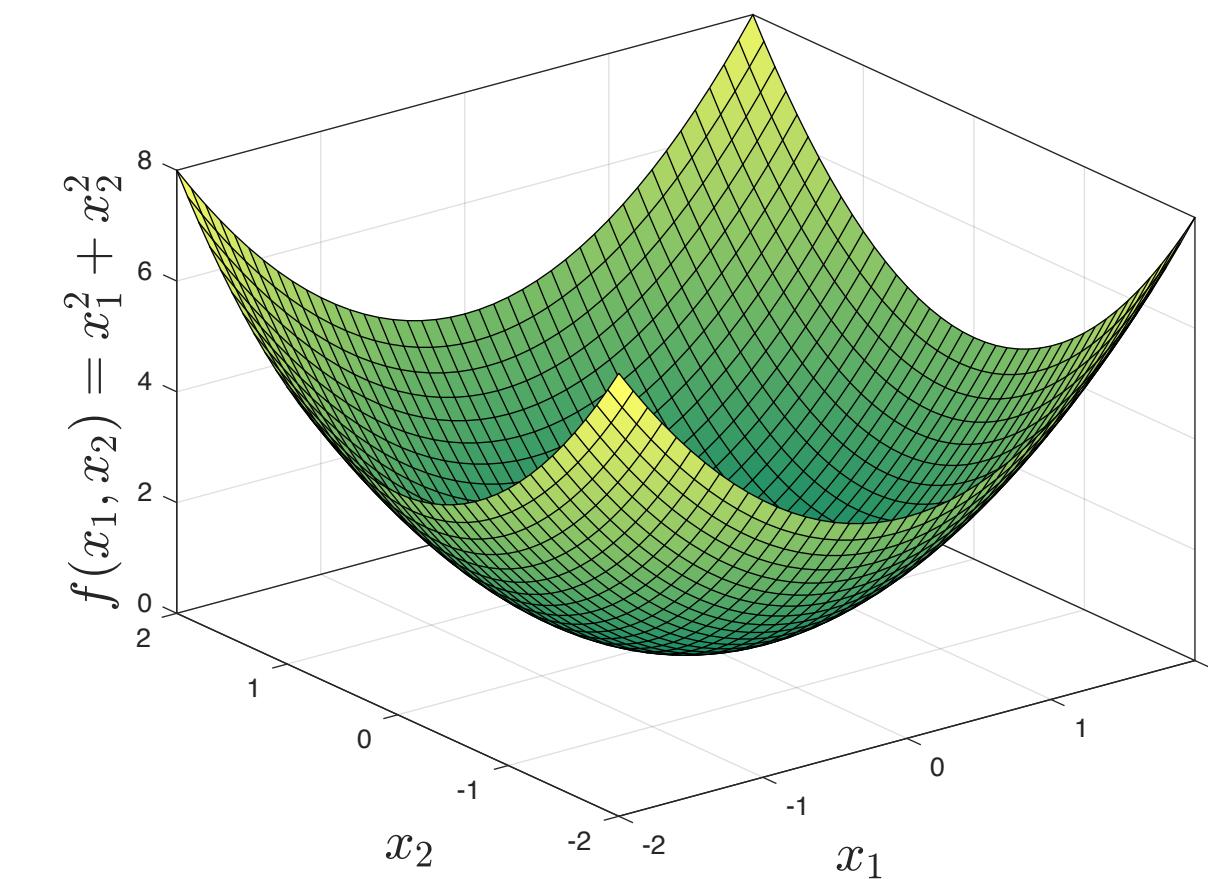
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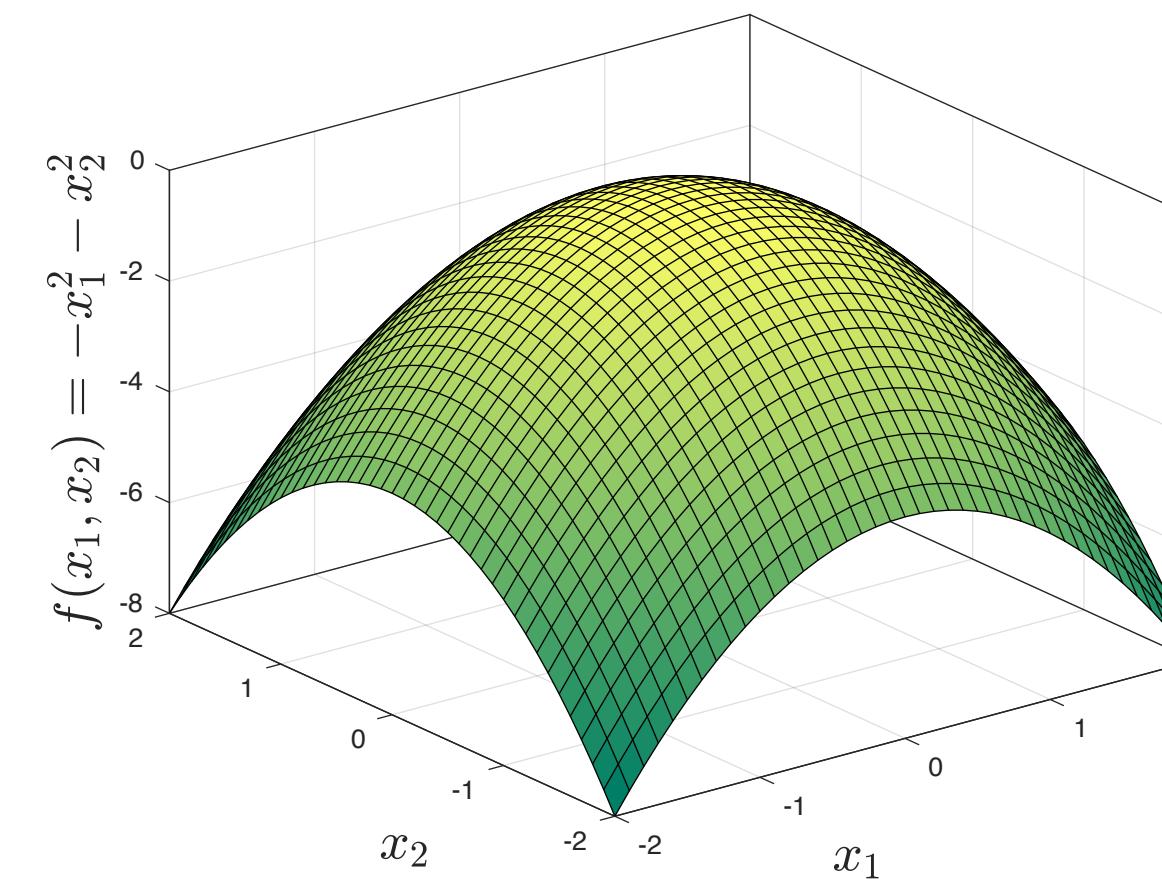
$$\mid$$

$$\nabla^2 f(x) =$$

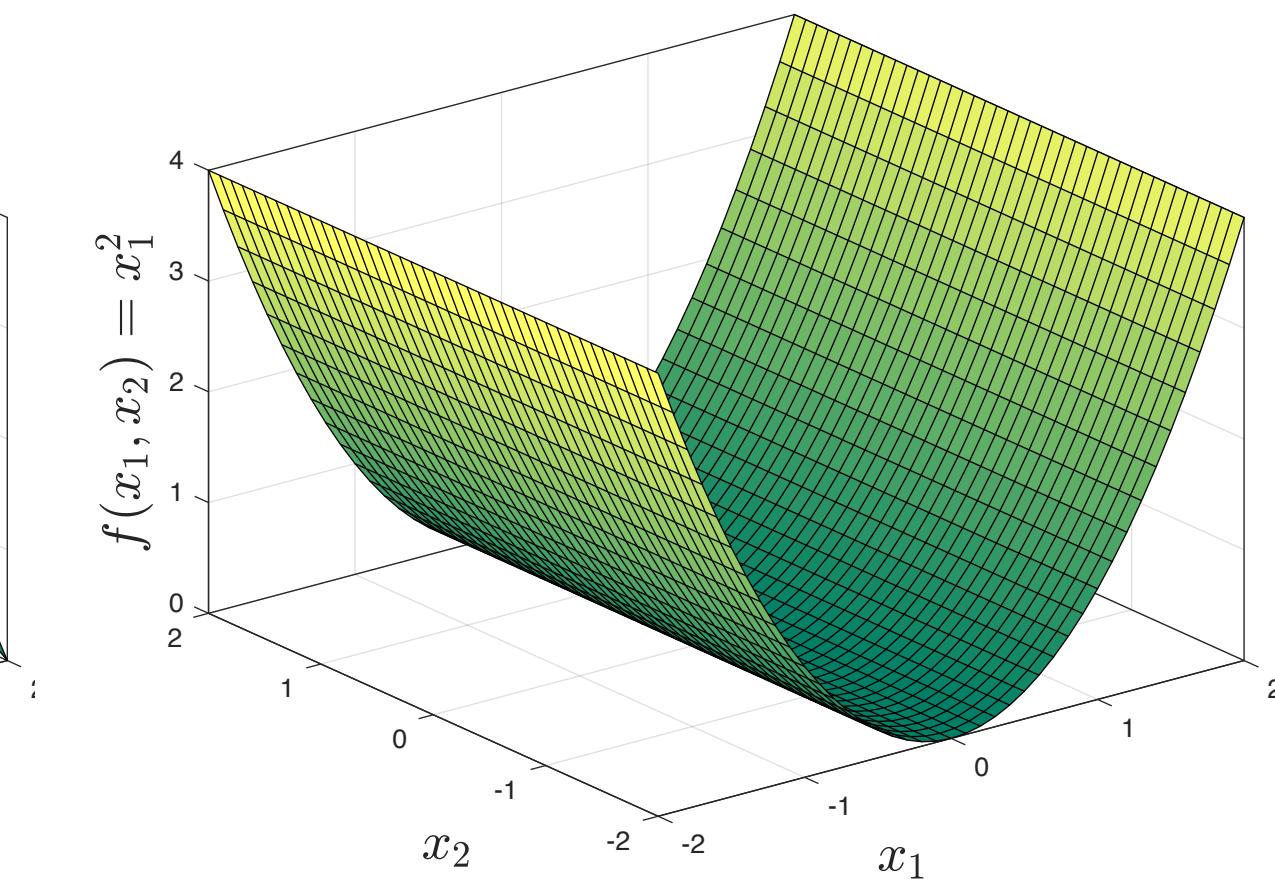
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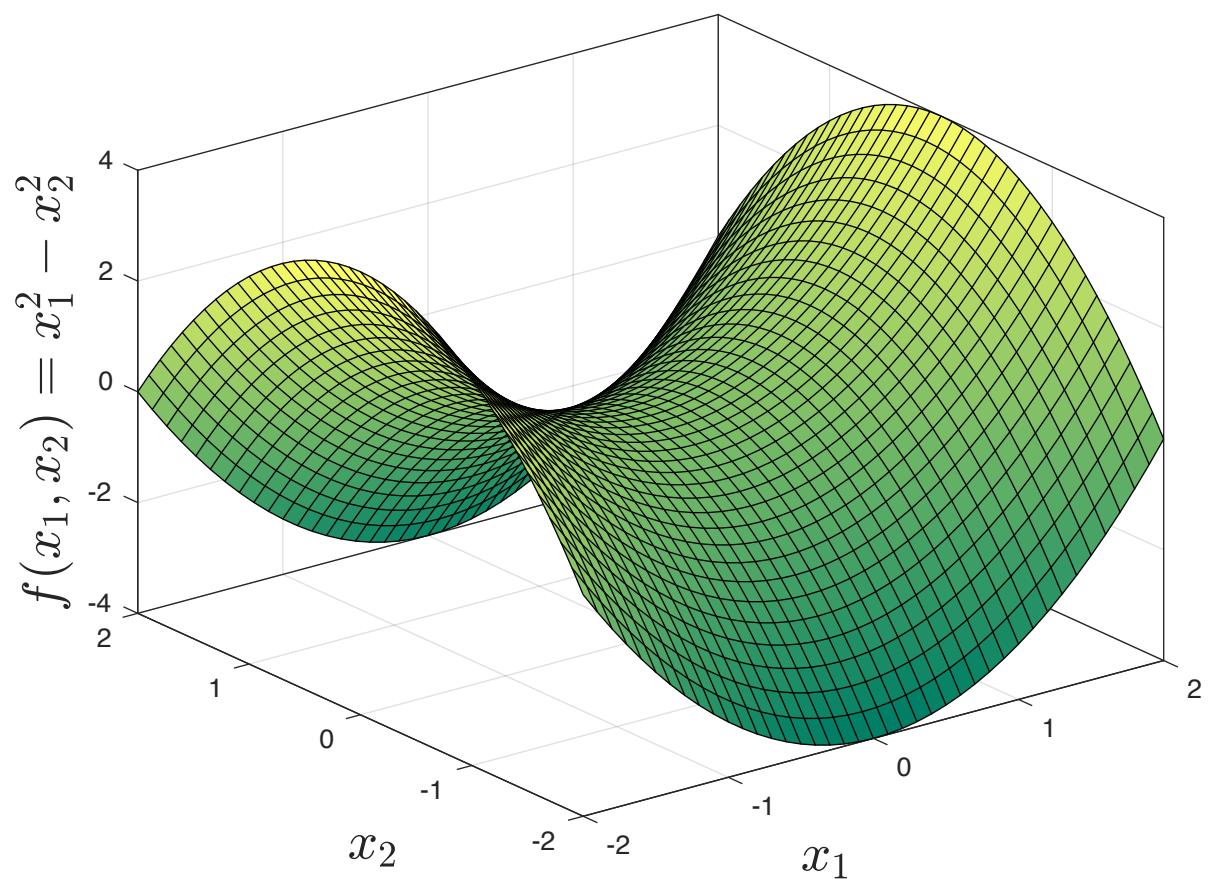
$\nabla^2 f(\cdot) \succ 0$



$\nabla^2 f(\cdot) \prec 0$



$\nabla^2 f(\cdot) \succcurlyeq 0$

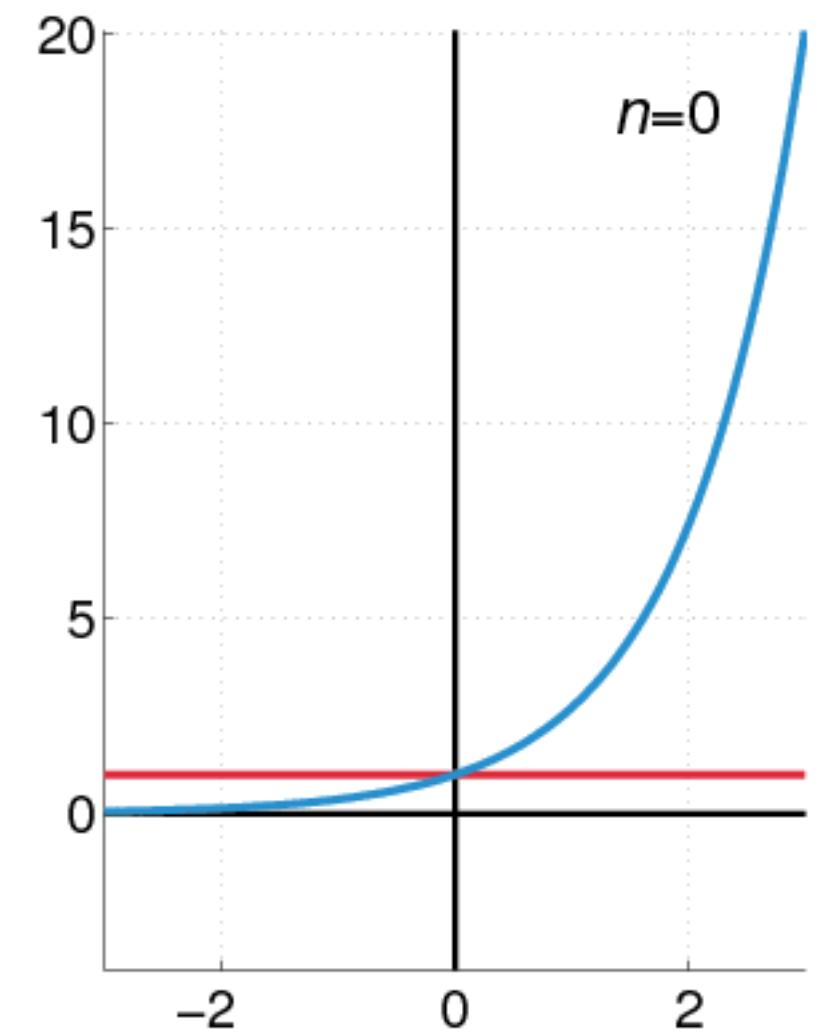


Indefinite

Taylor's expansion

- Taylor's expansion: used for (locally) approximating a function

$$f(x)\Big|_{x=\alpha} = f(\alpha) + f'(\alpha)(x - \alpha) + \frac{f''(\alpha)}{2!}(x - \alpha)^2 + \cdots + \frac{f^{(n)}(\alpha)}{n!}(x - \alpha)^n + R_n$$

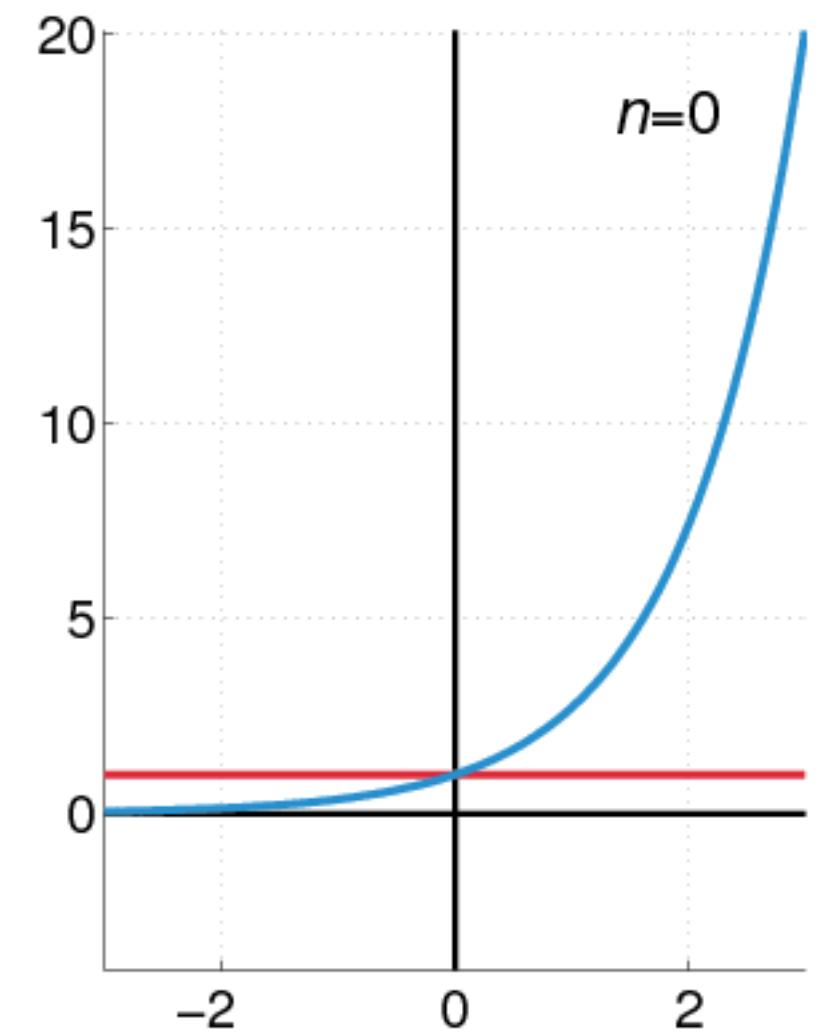


Example:
exponential function

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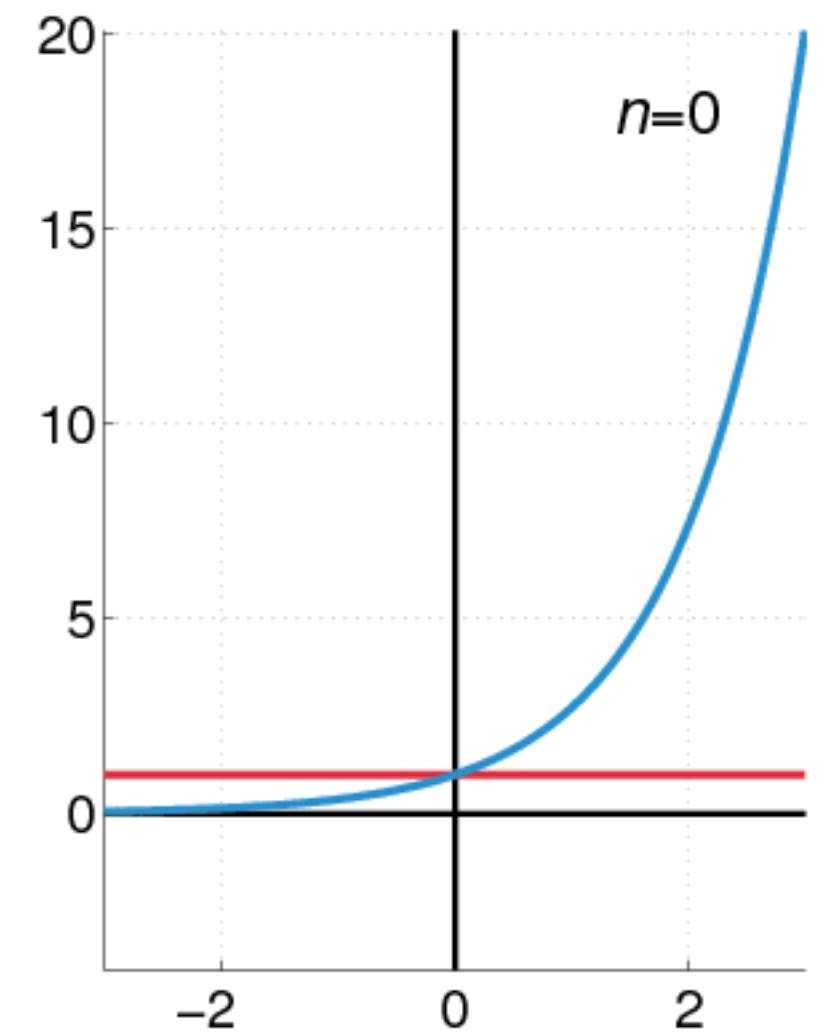


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- Key properties/assumptions:
 - Function f is differentiable as many times we'd like
 - Provides (locally) a good approximation of the function

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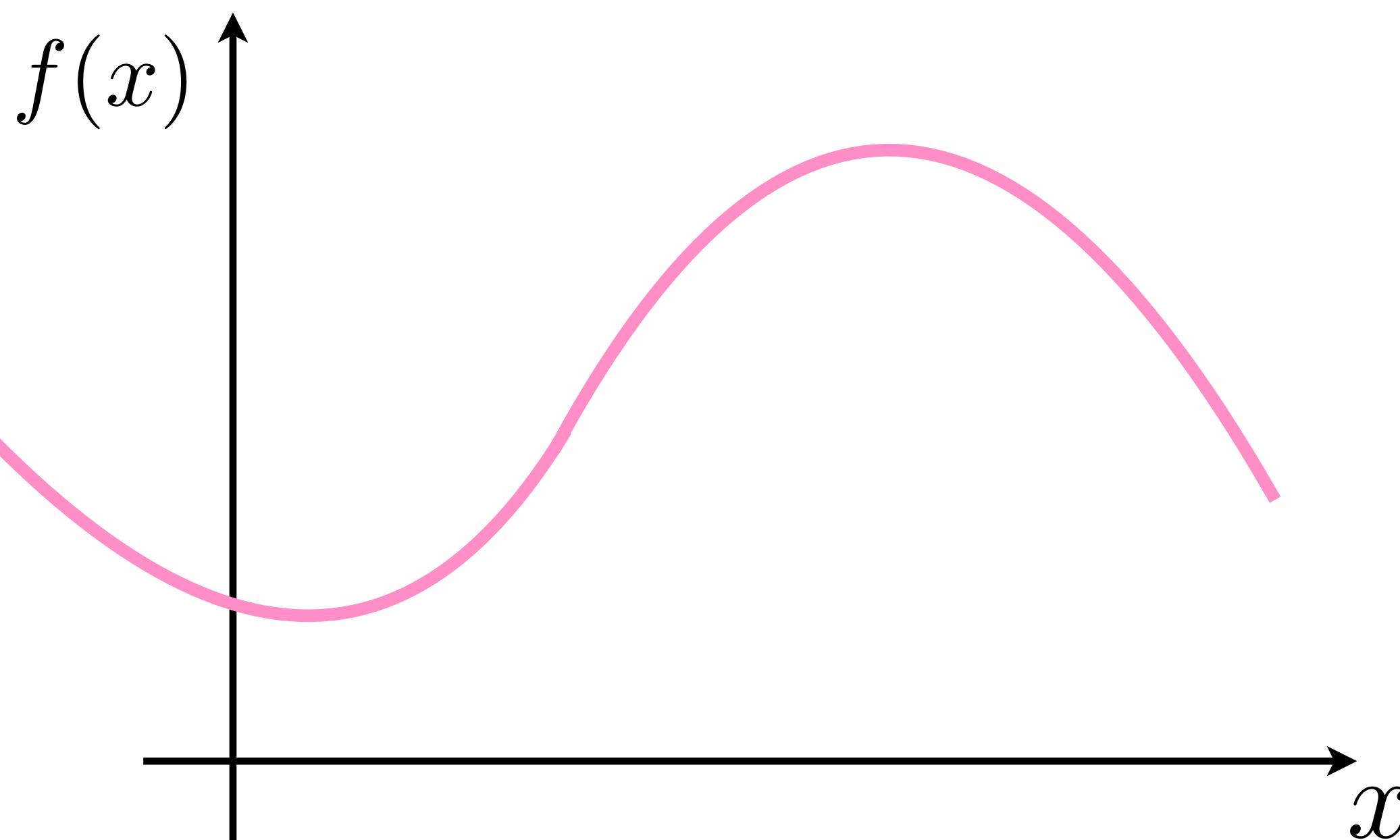
- First-order Taylor's approximation

$$f : \mathbb{R}^p \rightarrow \mathbb{R} \quad \Big| \quad f(x) \approx f(\alpha) + \langle \nabla f(\alpha), x - \alpha \rangle, \alpha \in \mathbb{R}^p$$

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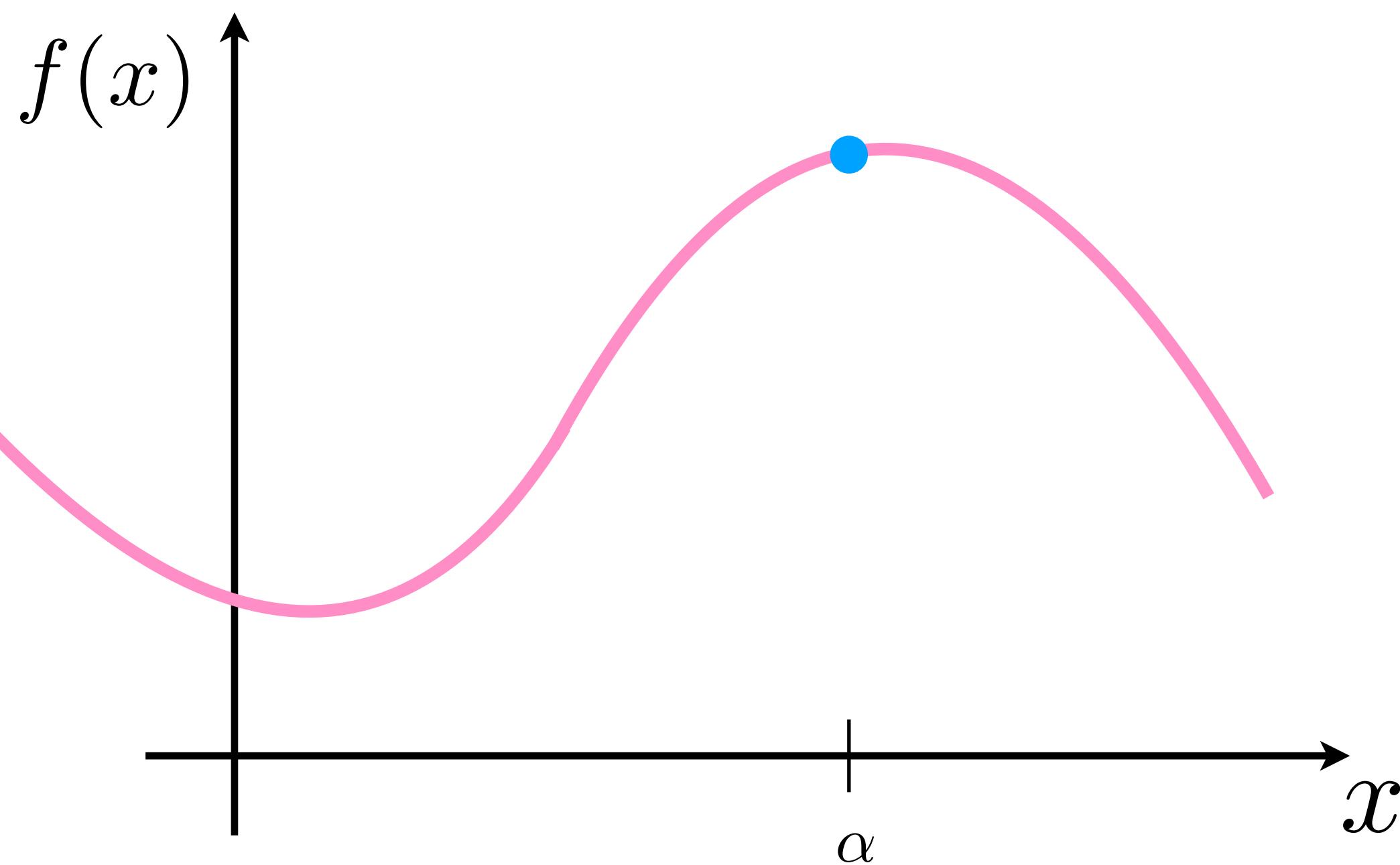
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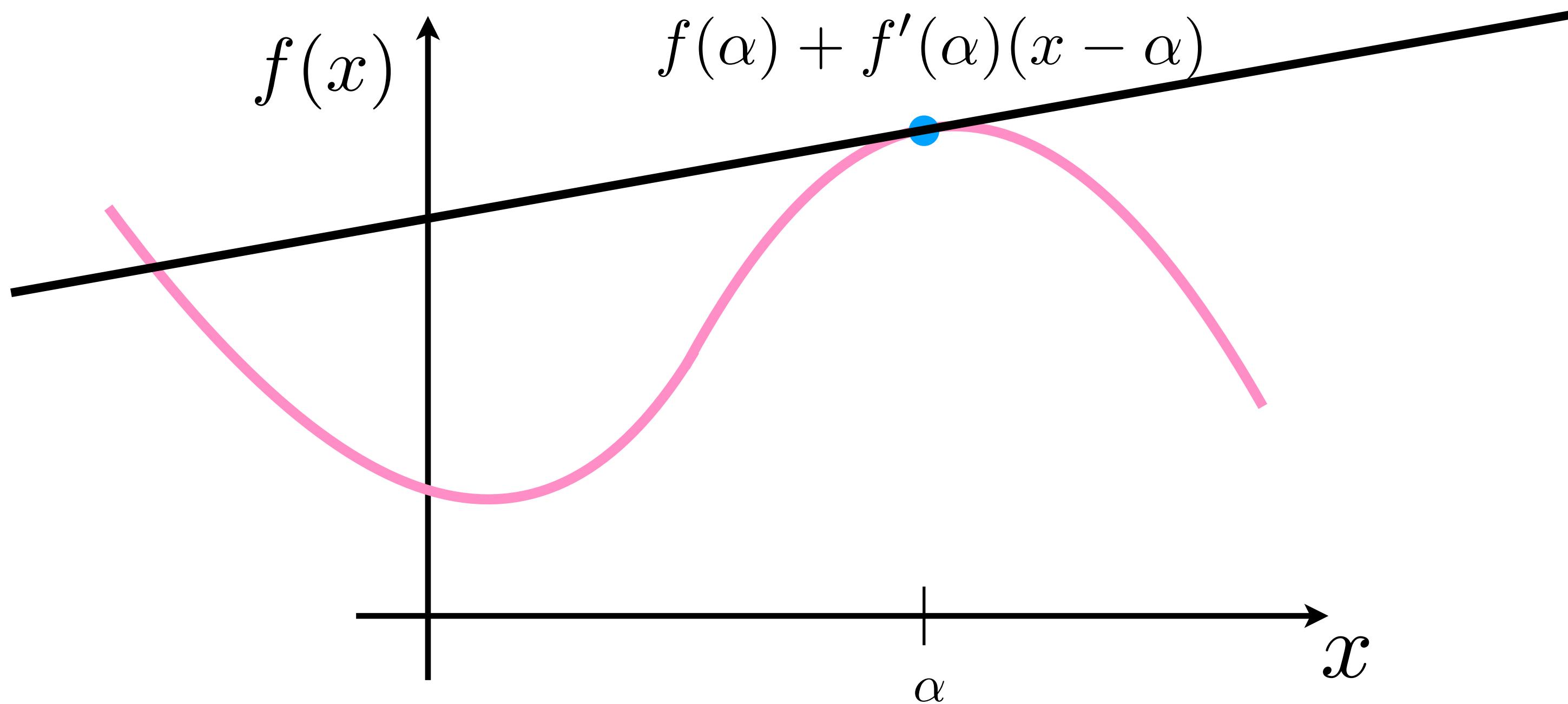
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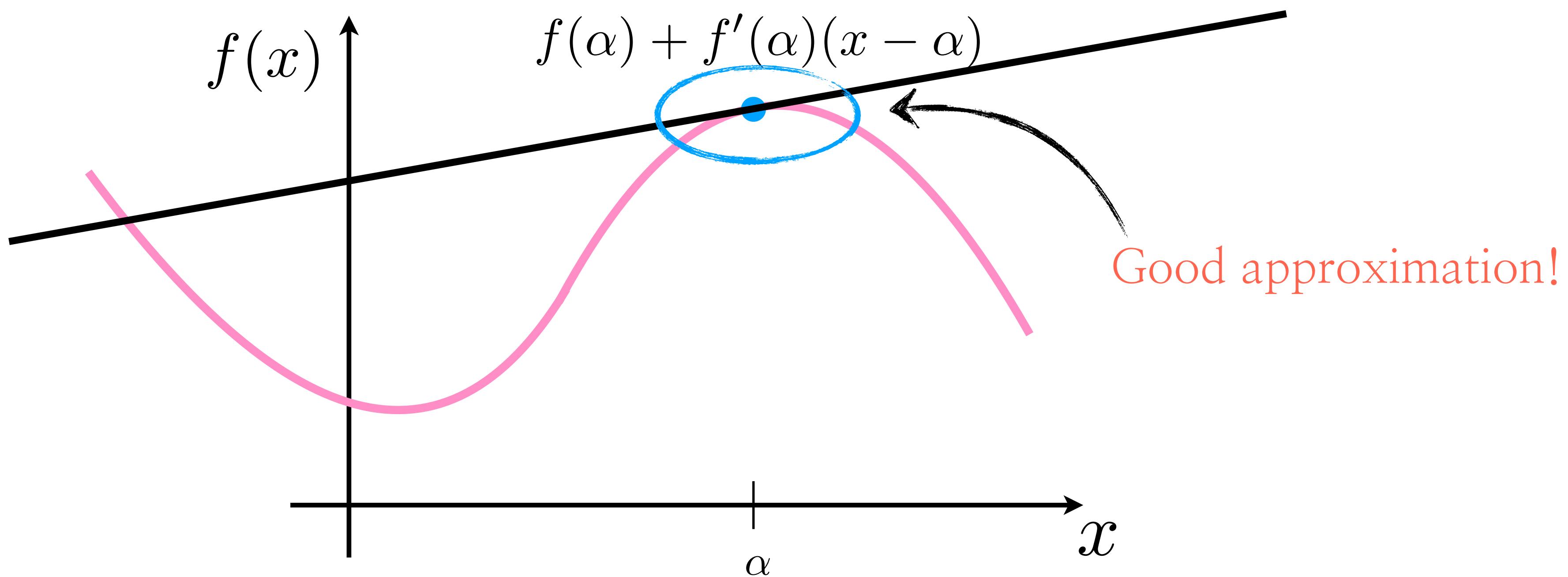
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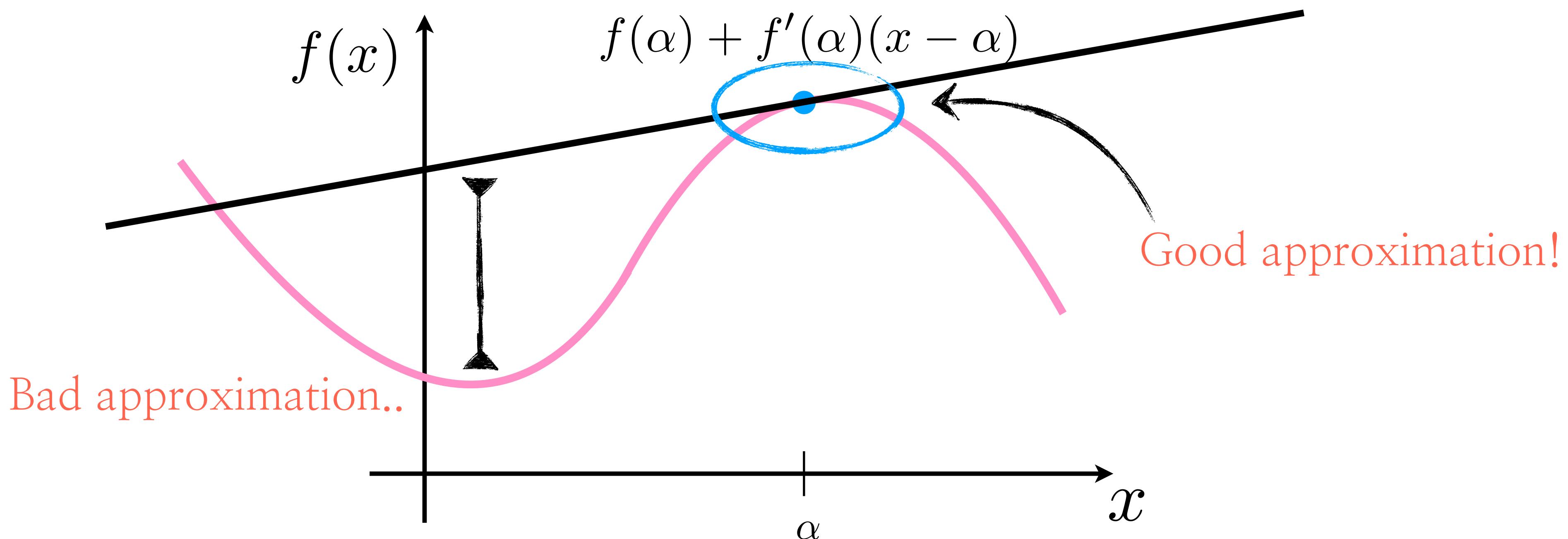
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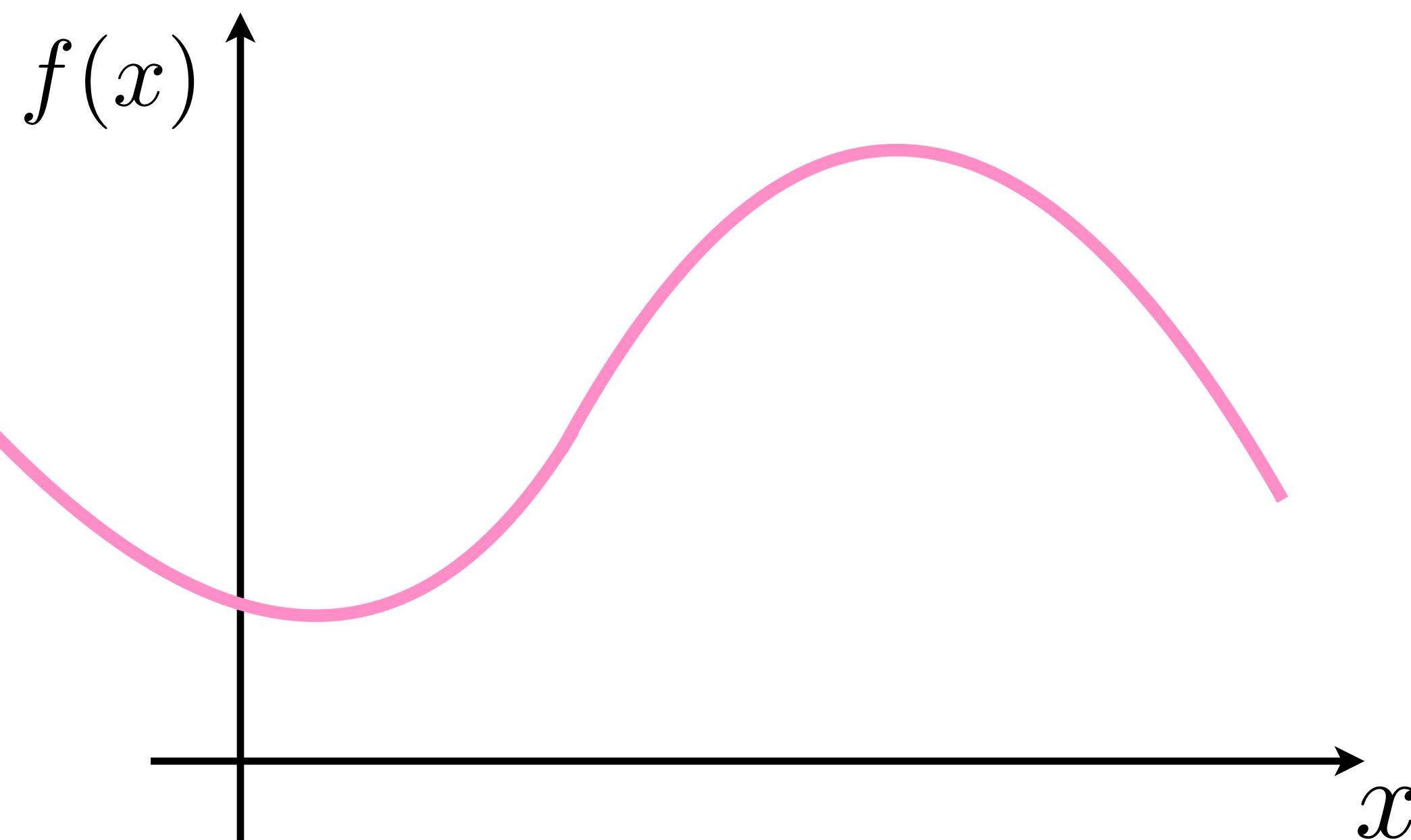
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Taylor's expansion

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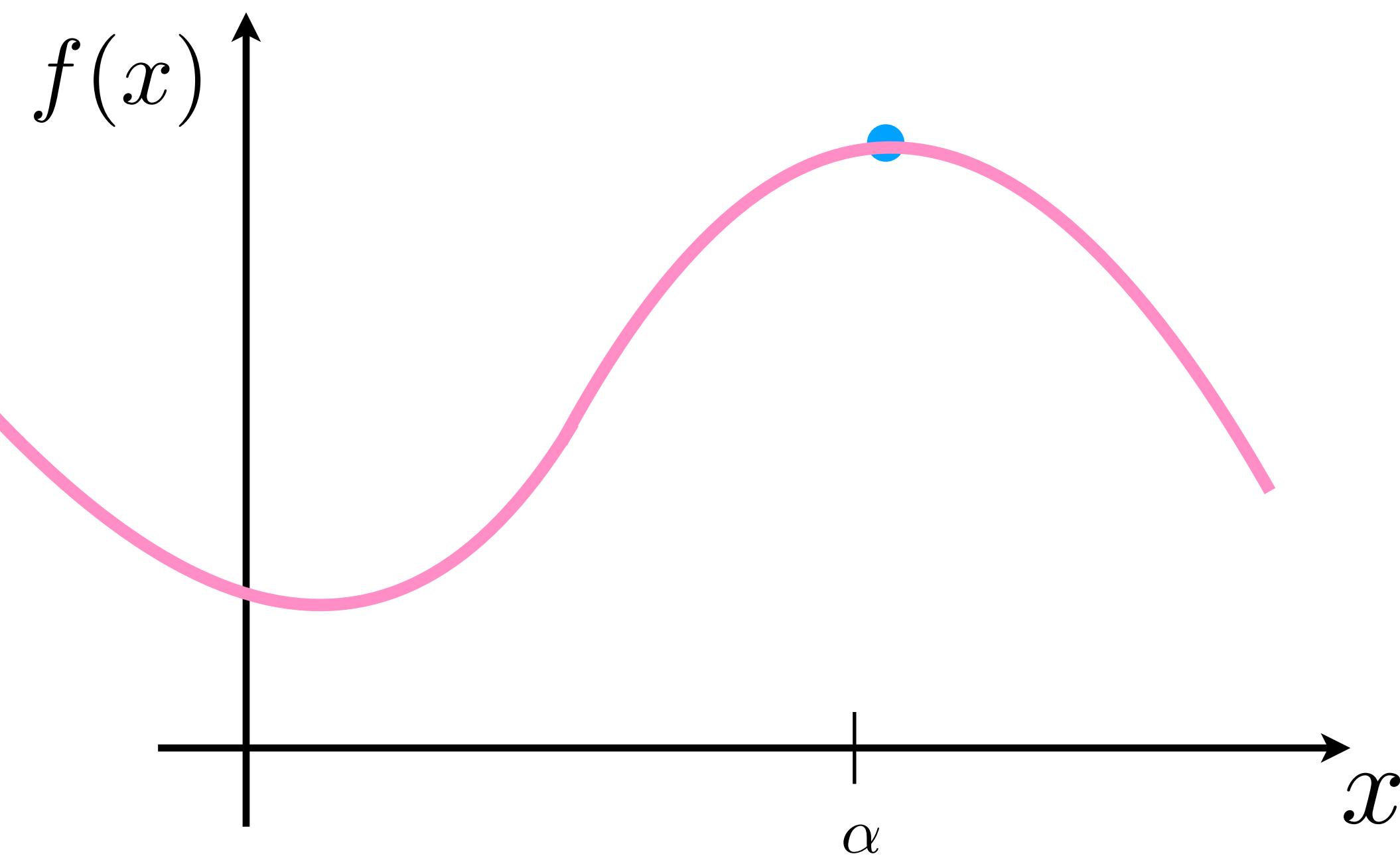
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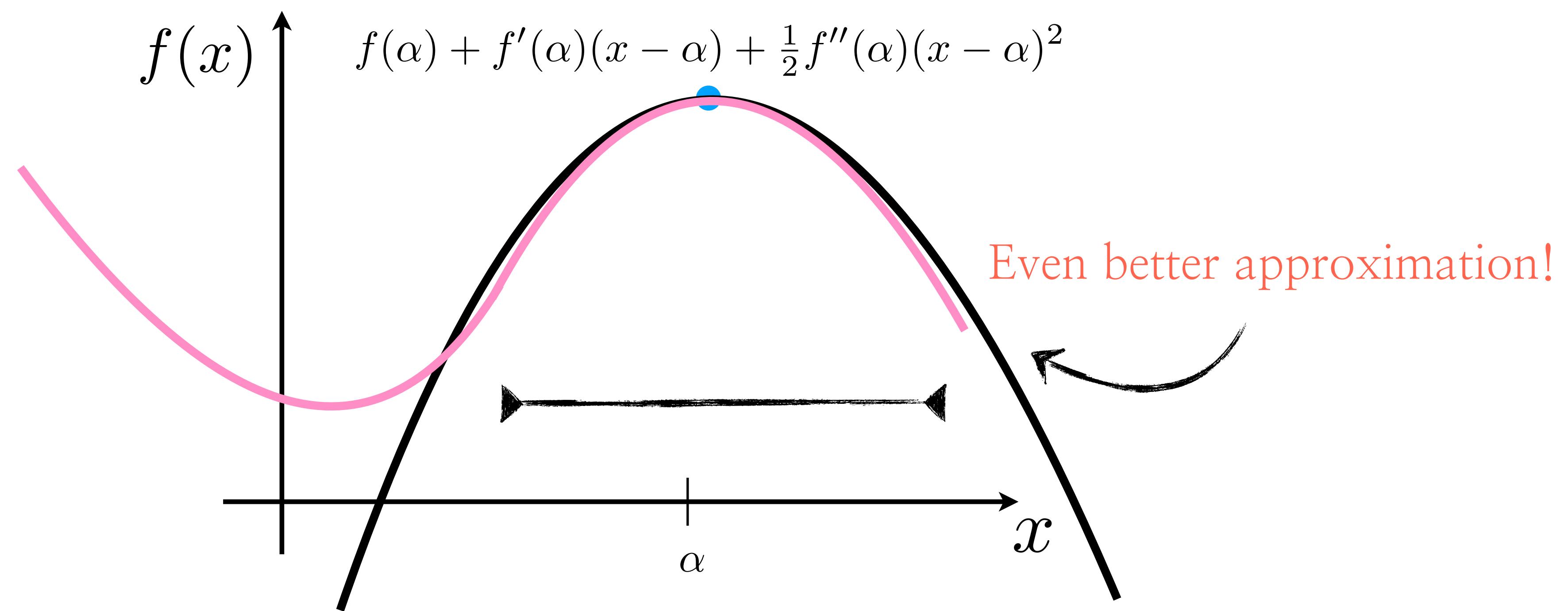
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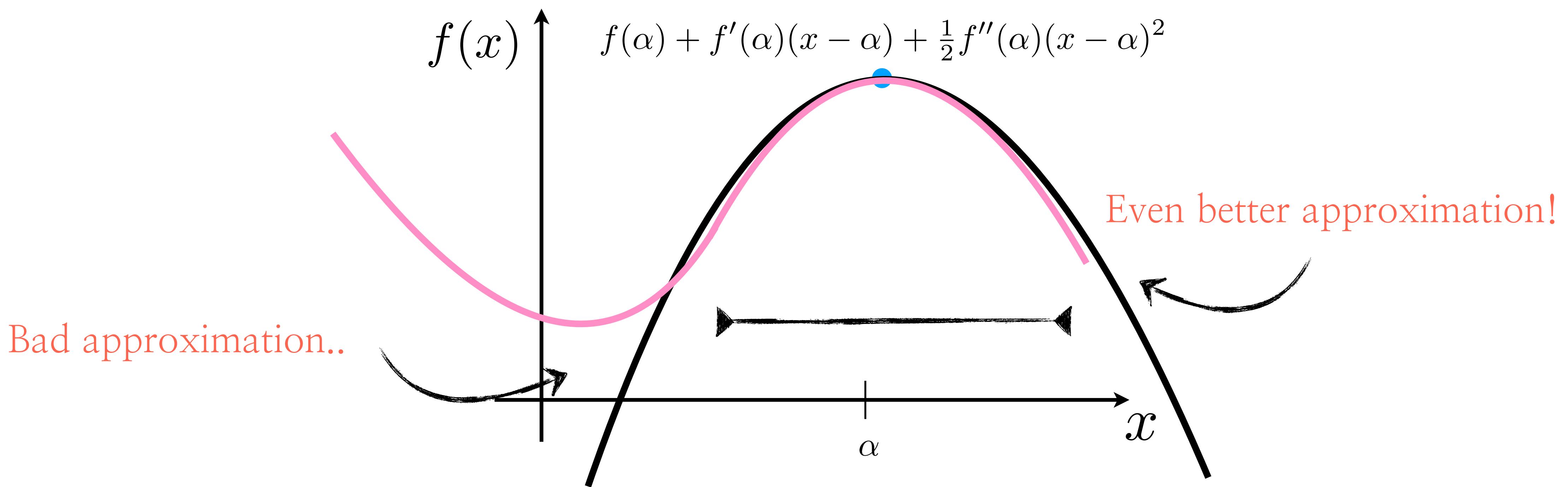
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- Spoiler alert: “Why are all these useful?”
 - Often, we optimize a function through its local approximations
 - E.g., second order approximations are.. quadratic functions!

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Weirdest function ever
(but differentiable)

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$$\min_x f(x) \longrightarrow \min_x \left\{ f(x_0) + \nabla f(x_0)^\top (x - x_0) + \frac{1}{2}(x - x_0)^\top \nabla f(x_0)(x - x_0) \right\}$$

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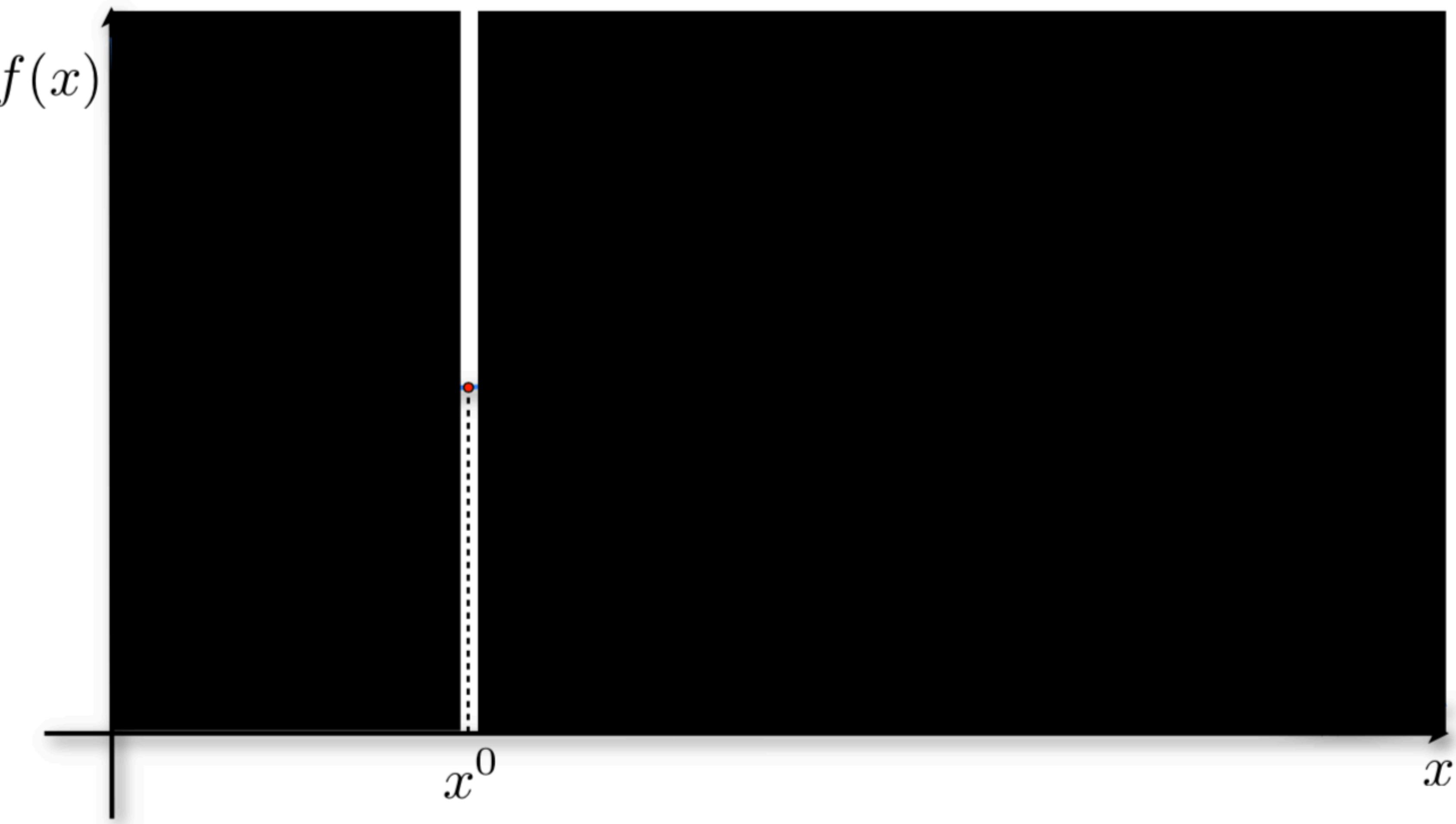
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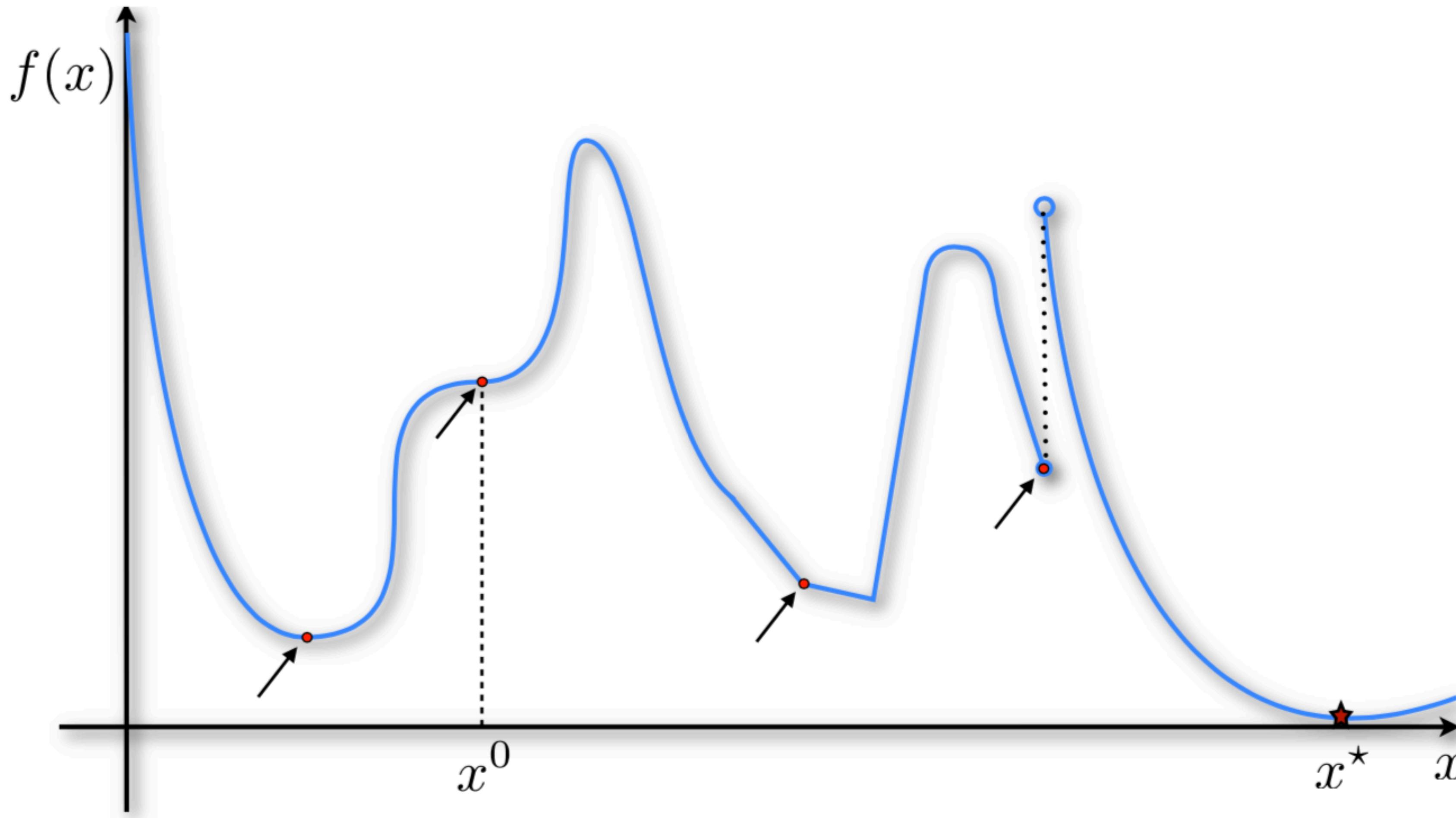
Agnostic optimization

Demo

Agnostic optimization



Agnostic optimization

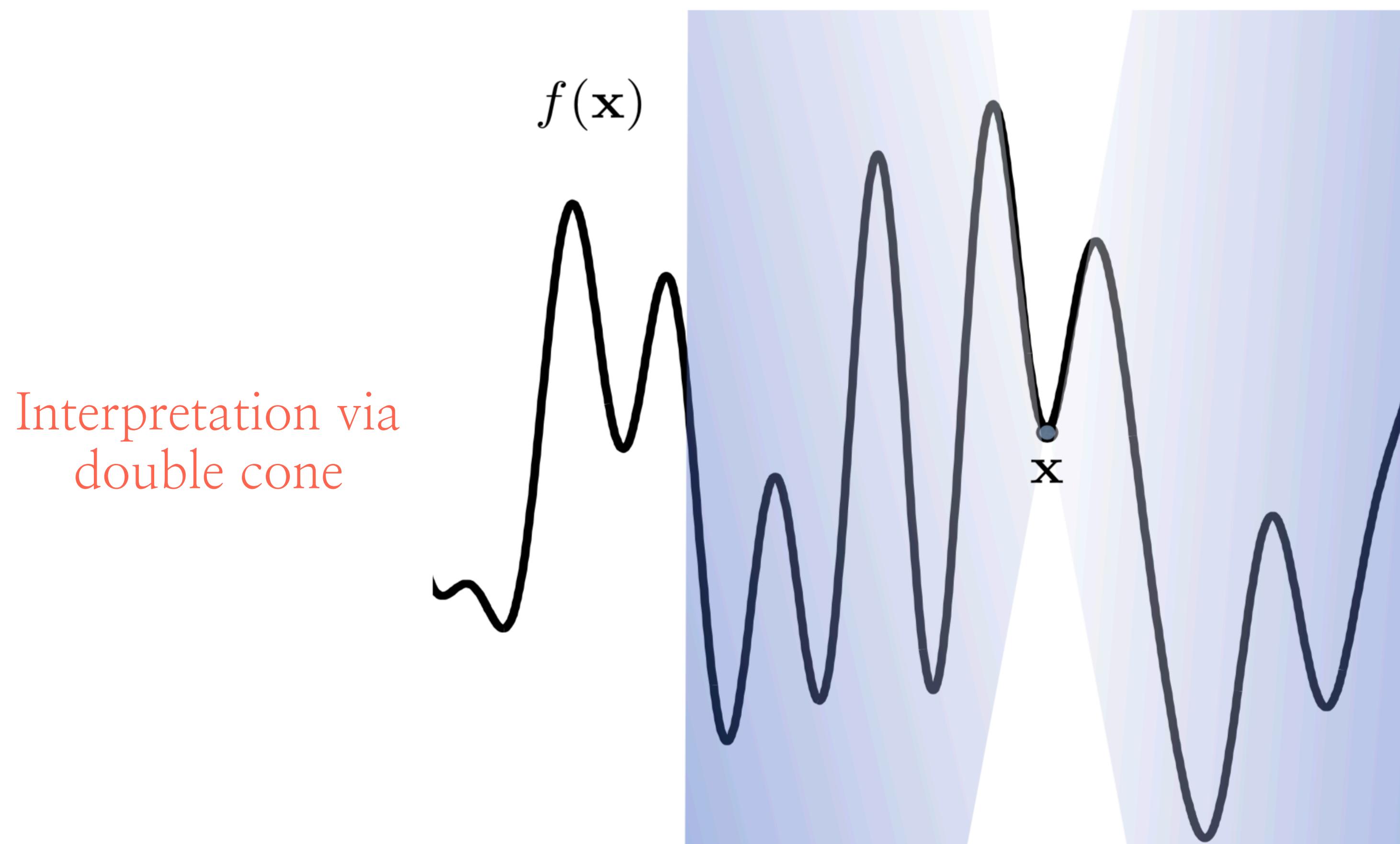


Lipschitz conditions

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- Function examples:
1. Absolute value
 2. Trigonometric functions
 3. Quadratics (..)

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(the function becomes arbitrarily steep as we approach infinity)

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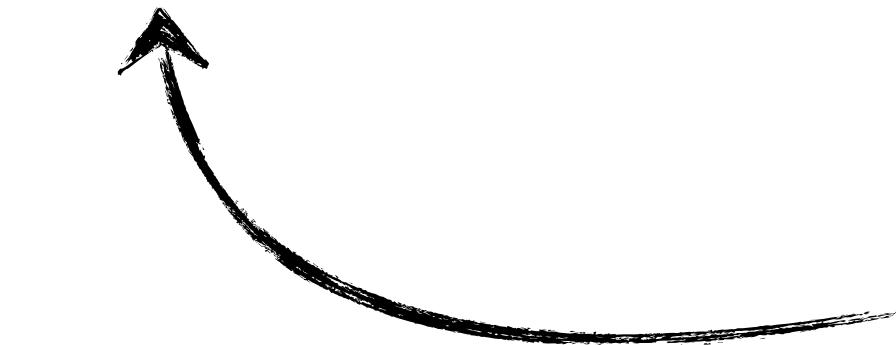
for: $f(x) = \frac{1}{2}\|Ax - b\|_2^2$

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Largest singular value

Lipschitz conditions

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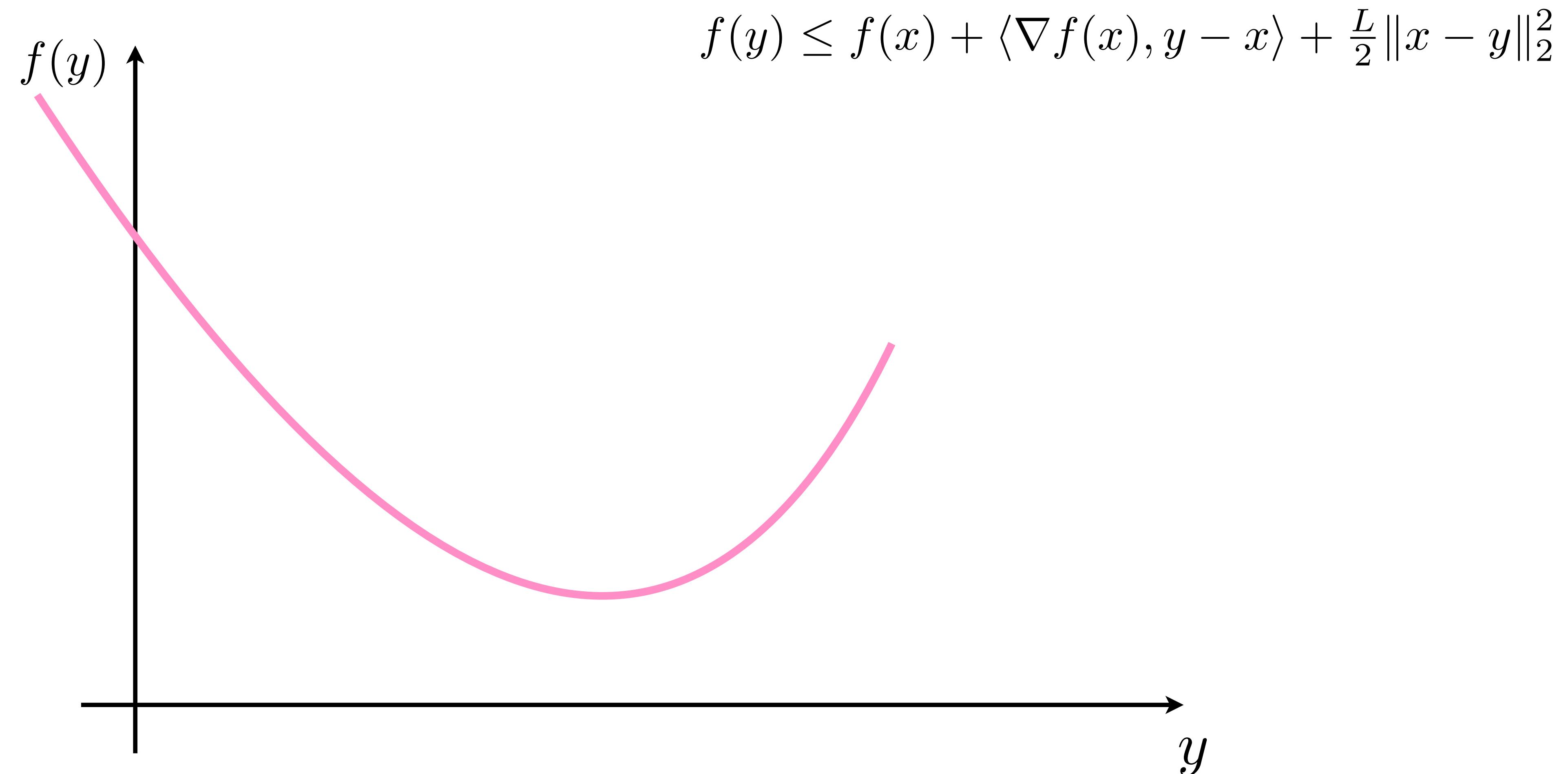
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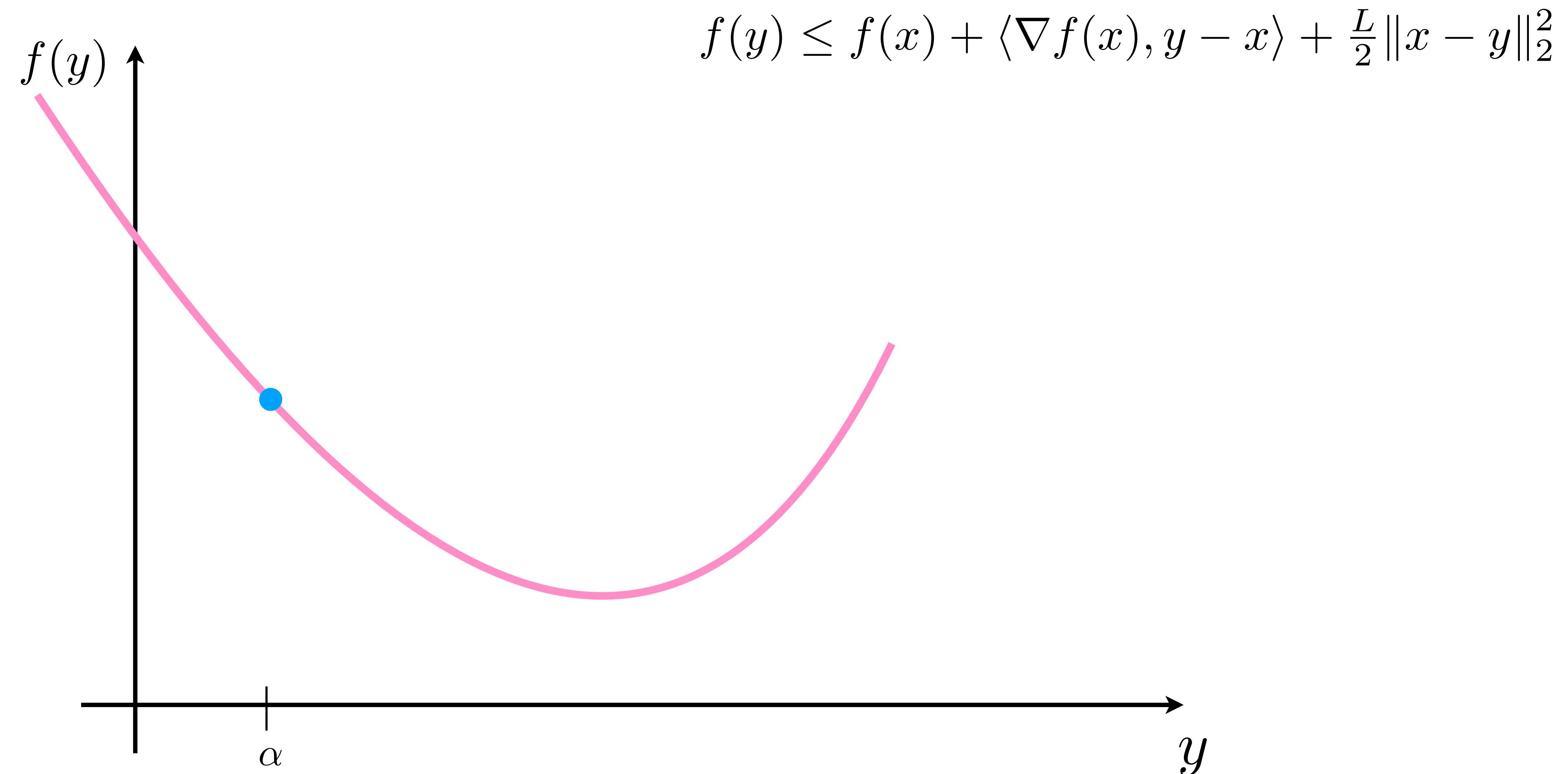
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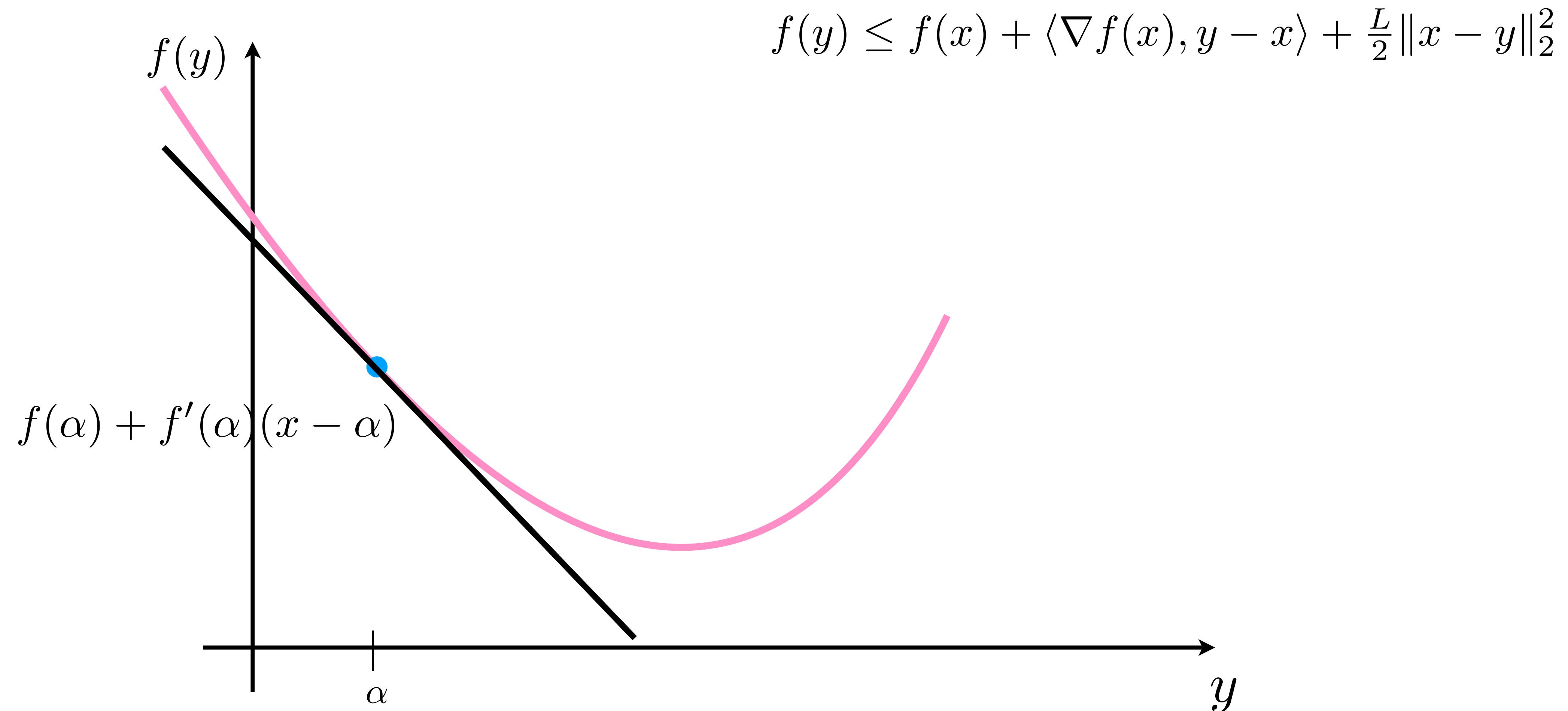
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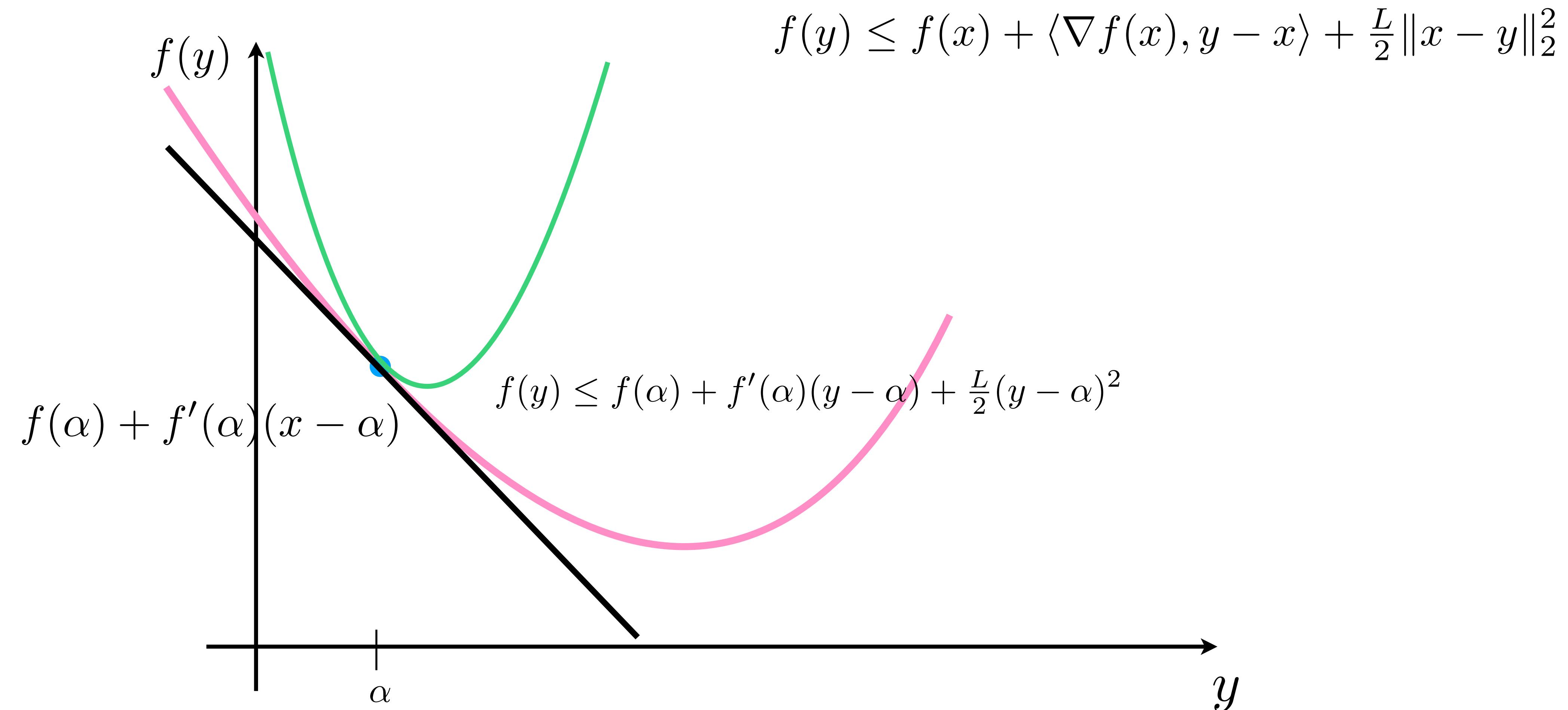
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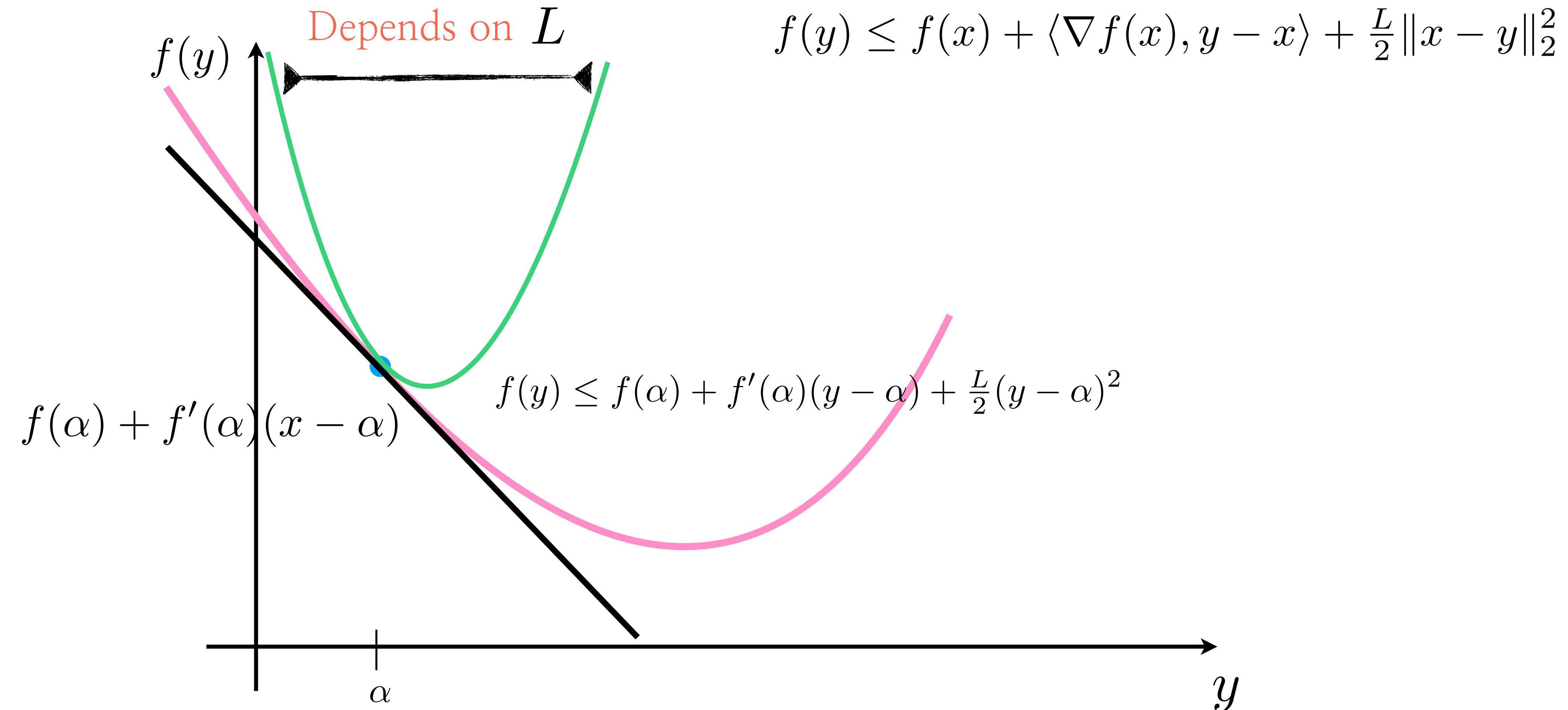
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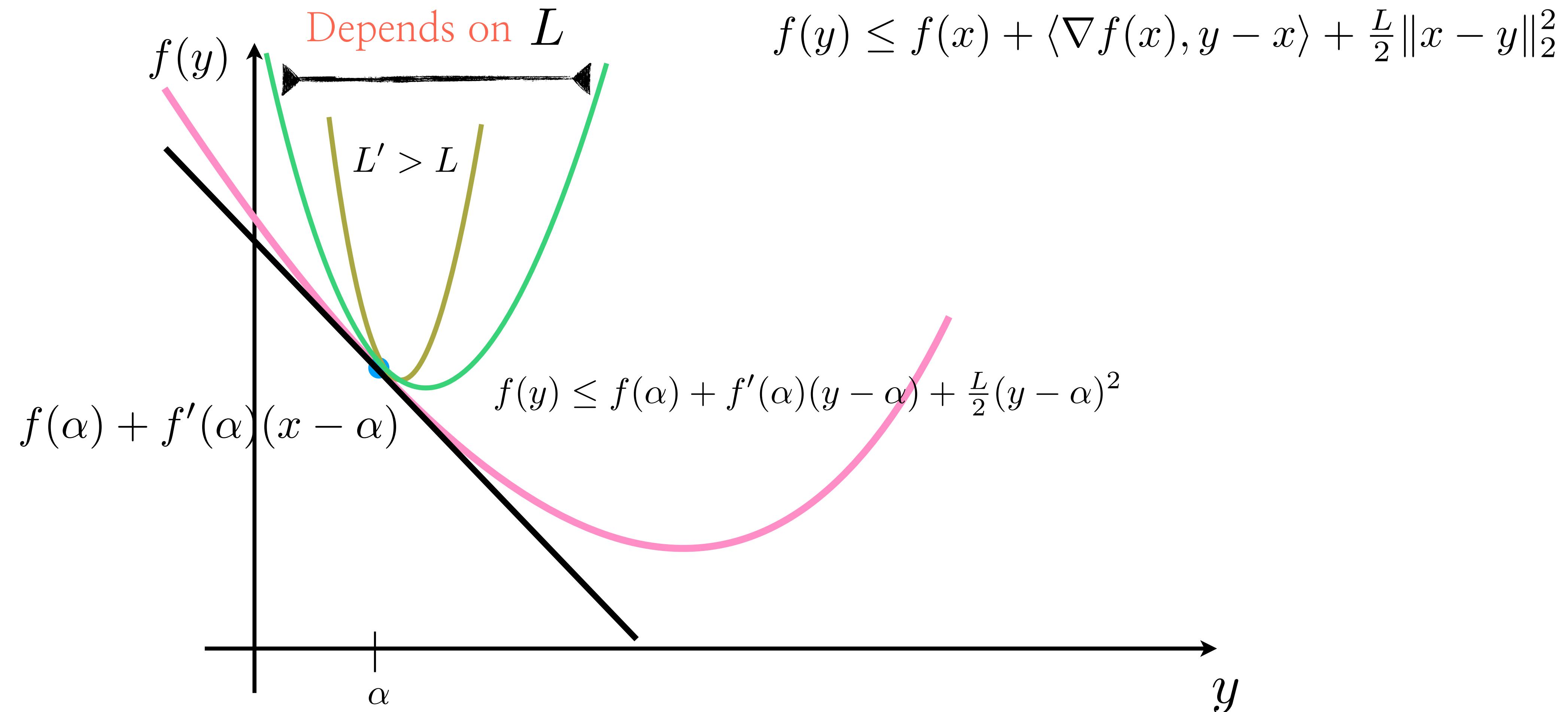
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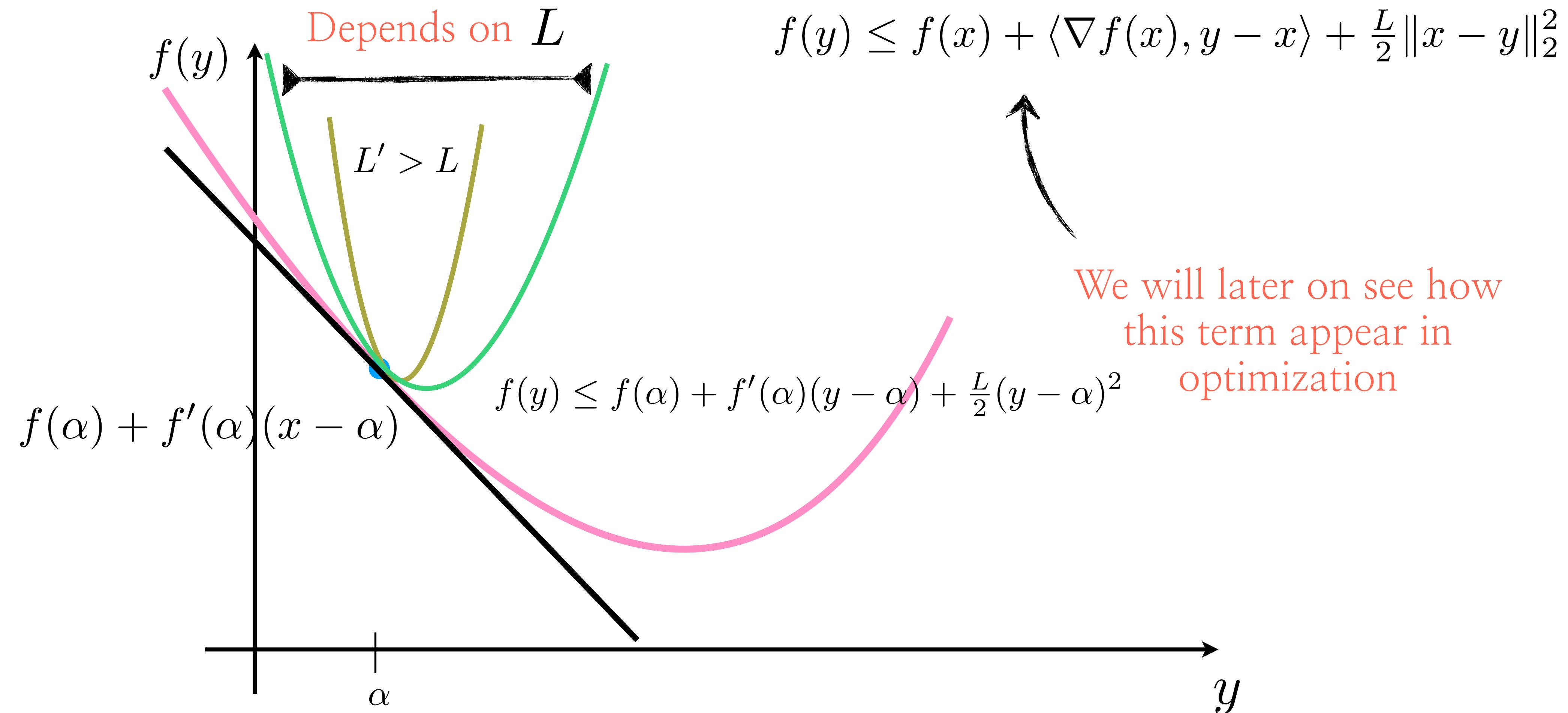
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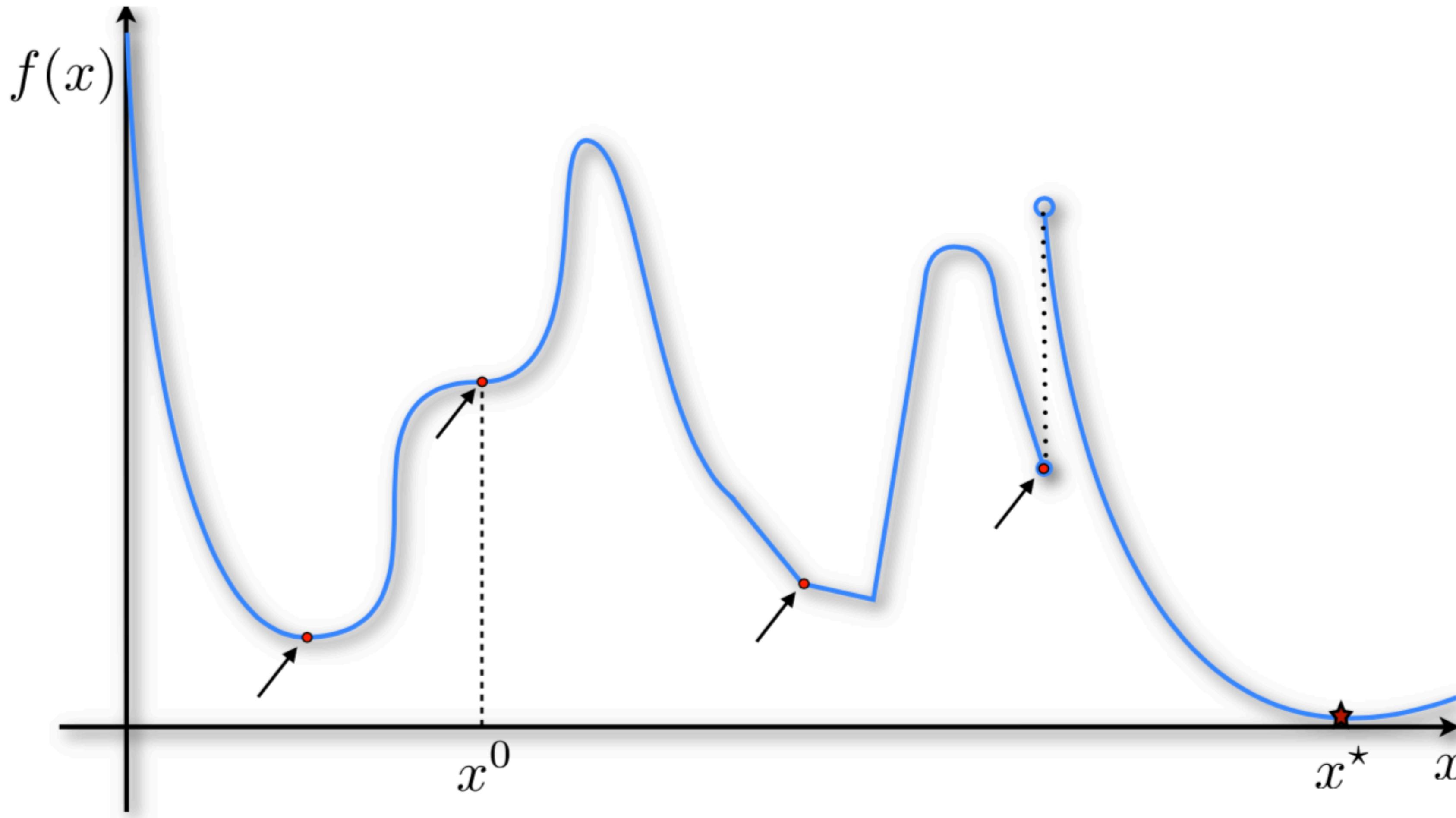
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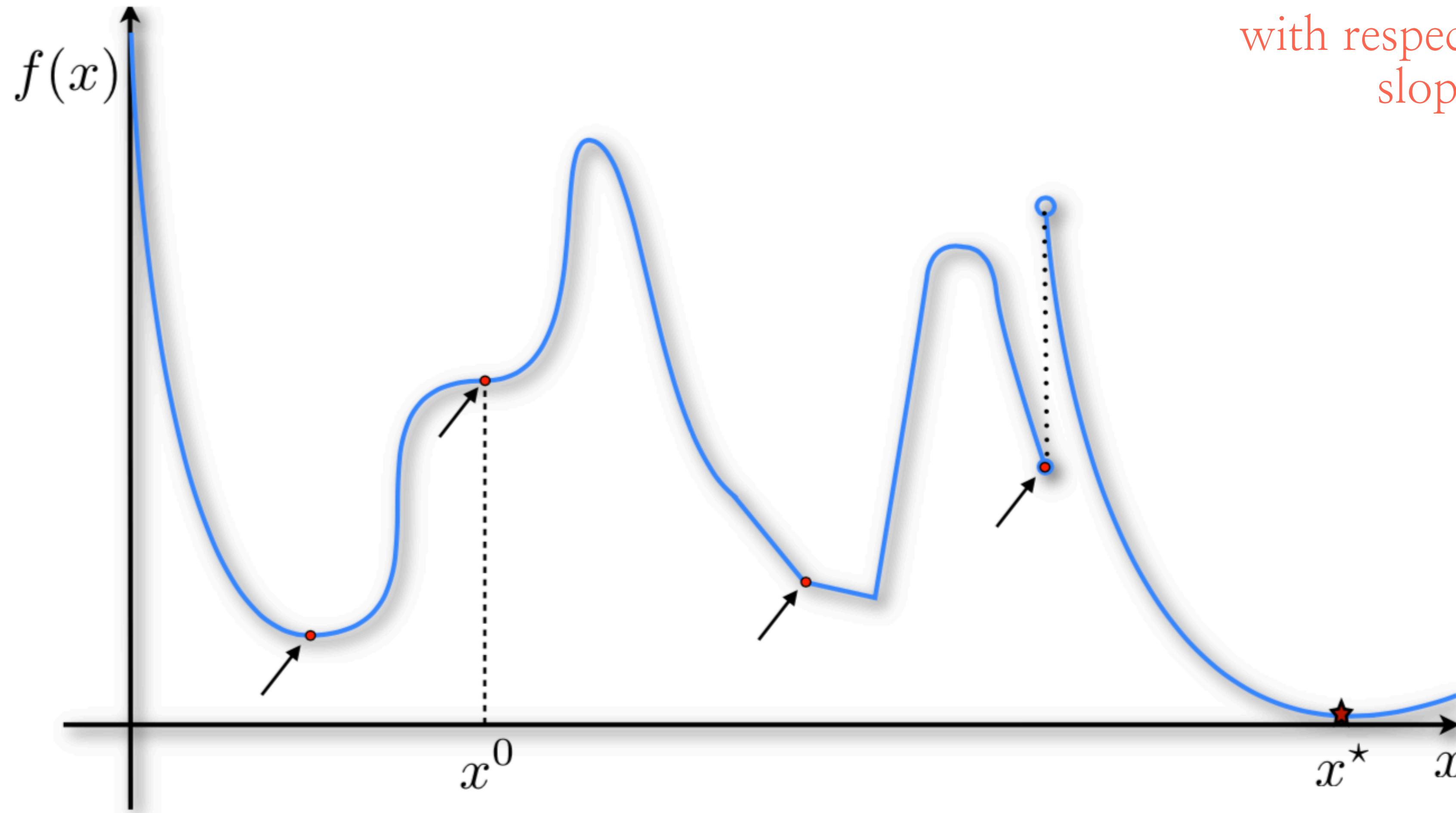
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Agnostic optimization



Agnostic optimization



What do you observe at
local minima/maxima
with respect to their
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Types of solutions

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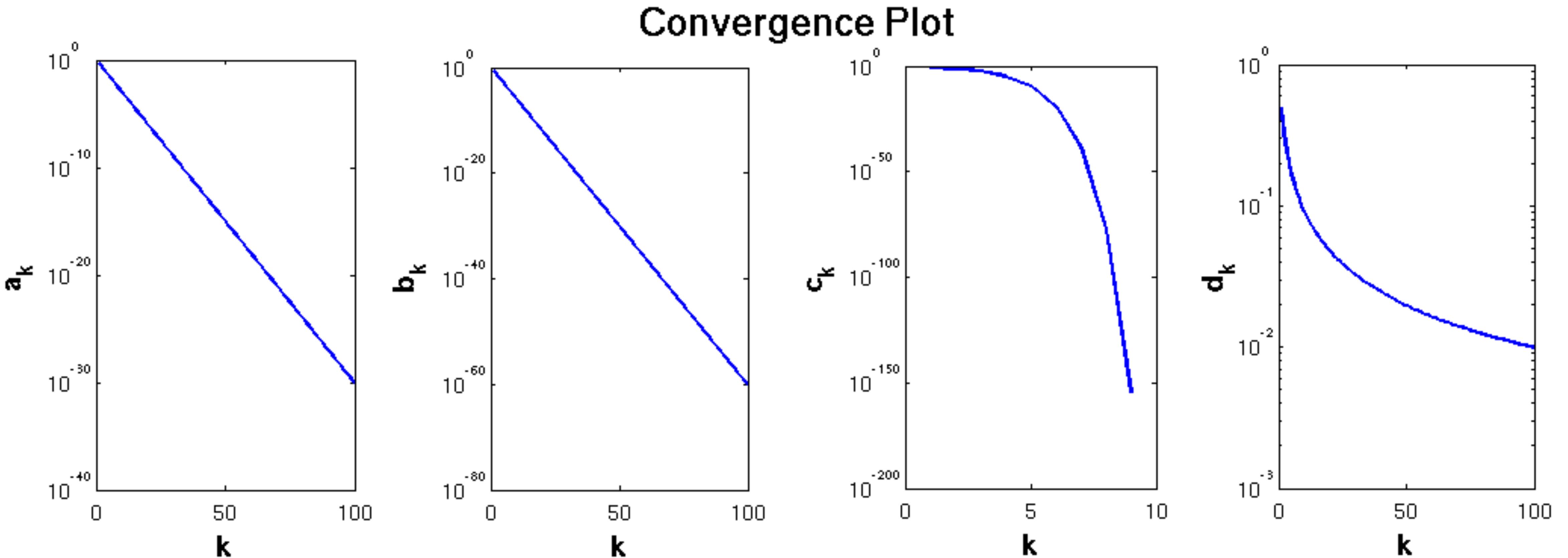
Necessary

First convergence result

Whiteboard

Convergence rates 101

(Source: Wikipedia)



$$O(\log 1/\varepsilon)$$

$$q^k, \quad q \in (0, 1)$$

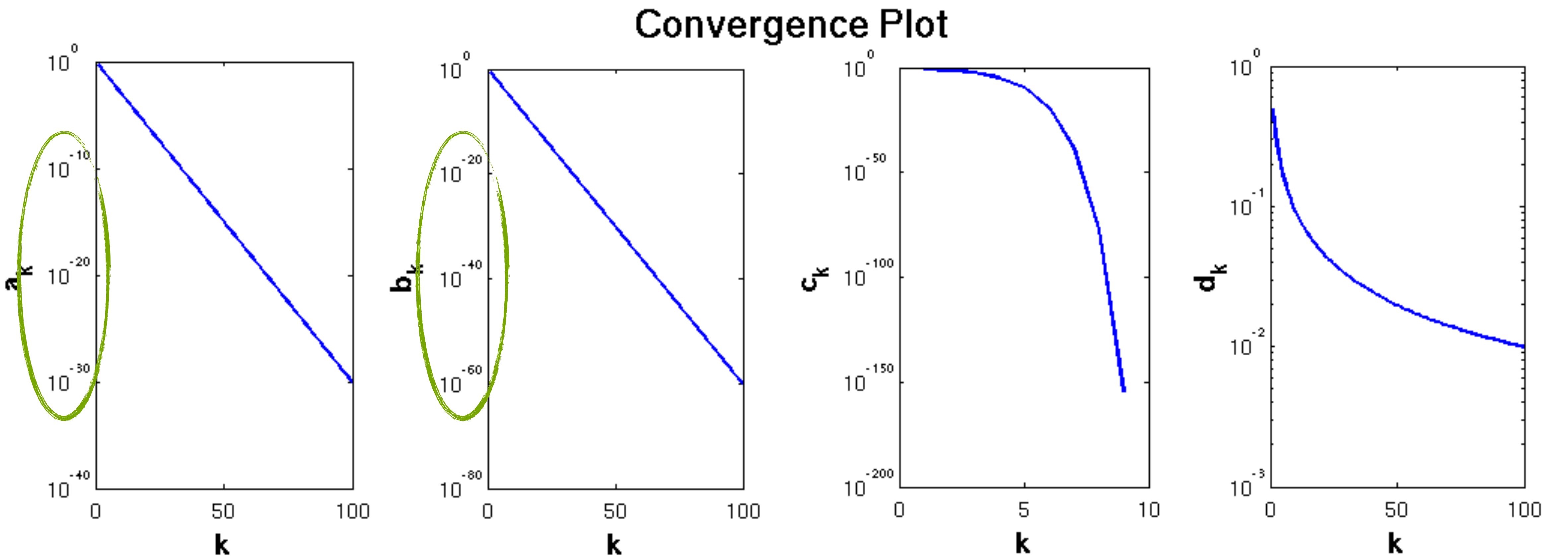
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First convergence result

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

“Assume the objective is has Lipschitz continuous gradients. Then, gradient descent:

$$x_{t+1} = x_t - \eta \nabla f(x_t)$$

with step size

$$\eta = \frac{1}{L}$$

converges sublinearly to a stationary point; i.e.,

$$\min_t \|\nabla f(x_t)\|_2 \leq \sqrt{\frac{2L}{T+1}} \cdot (f(x_0) - f(x^\star))^{1/2} = O\left(\frac{1}{\sqrt{T}}\right)$$

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Whiteboard

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Whiteboard

- Non-convex objective: $f(x) = x^2 + 3 \sin^2(x)$

Demo

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Next lecture

- Brief introduction to convex optimization and related topics