New stochastic sketching methods for Big Data Ridge Regression

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Abstract

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1. *Randomized Newton Method*

1.1 Algorithm

1.2 Convergence rate (draft)

$Z = AI_C^T(I_C A I_C^T)^{-1} I_C A$

$\rho = 1 - \lambda_{min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}})$.
$A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}} = \sum_i p_i A^{\frac{1}{2}} I_{C_i}^T (I_{C_i} A I_{C_i}^T)^{-1} I_{C_i} A^{\frac{1}{2}}$

for any $i \in \{1, \ldots, n\}$, $A^{\frac{1}{2}} I_{C_i}^T (I_{C_i} A I_{C_i}^T)^{-1} I_{C_i} A^{\frac{1}{2}}$ is a projection matrix and then its eigenvalues are a nonempty subset of $\{0, 1\}$.

Since λ_{max} is convex, we obtain that :

$$0 \leqslant \lambda_{min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \leqslant \lambda_{max}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \leqslant \sum_i p_i \lambda_{max}(A^{\frac{1}{2}} I_{C_i}^T (I_{C_i} A I_{C_i}^T)^{-1} I_{C_i} A^{\frac{1}{2}}) \leqslant 1.$$

$\mathbf{C} = (I_{C_1}^T, \ldots, I_{C_r}^T)$.

$A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}} = (A^{\frac{1}{2}}\mathbf{C}D)(D\mathbf{C}^T A^{\frac{1}{2}})$.

And then :
$\lambda_{min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geqslant \lambda_{min}(\mathbf{C}^T A \mathbf{C})\lambda_{min}(D^2)$ where $D = \sqrt{p}\text{diag}((S_1 A S_1^T)^{-\frac{1}{2}}, \ldots, (S_r A S_r^T)^{-\frac{1}{2}})$
[ref Rob thesis]

2. *Hadamard Sketches*

2.1 Algorithm

2.2 Convergence rate (draft)

$Z = AS^T(SAS^T)^{-1}SA$

$\rho = 1 - \lambda_{min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}})$
$S_i = I_{C_i}H.$

$\tilde{A} = \frac{1}{n}HAH^T = \frac{H}{\sqrt{n}}A\frac{H^T}{\sqrt{n}}.$

$$A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}} = E[A^{\frac{1}{2}}S^T(SAS^T)^{-1}SA^{\frac{1}{2}}] = \sum_i p_i A^{\frac{1}{2}}H^T I_{C_i}^T(I_{C_i}HAH^T I_{C_i}^T)^{-1}I_{C_i}HA^{\frac{1}{2}}$$

$$= A^{\frac{1}{2}}H^T\frac{1}{n}E[I_C^T(I_C\tilde{A}I_C^T)^{-1}I_C]HA^{\frac{1}{2}} = H^{-1}\tilde{A}^{\frac{1}{2}}E[I_C^T(I_C\tilde{A}I_C^T)^{-1}I_C]\tilde{A}^{\frac{1}{2}}(\frac{H^T}{n})^{-1} = H^{-1}\tilde{A}^{\frac{1}{2}}E[I_C^T(I_C\tilde{A}I_C^T)^{-1}I_C]\tilde{A}^{\frac{1}{2}}H.$$

Hence :

$$\rho = 1 - \lambda_{min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) = 1 - \lambda_{min}(\tilde{A}^{\frac{1}{2}}E[I_C^T(I_C\tilde{A}I_C^T)^{-1}I_C]\tilde{A}^{\frac{1}{2}})$$

We recognize the convergence rate in the Randomized Newton Method and then, denoting by $\rho_{Newton}(M)$ the convergence rate of the Newton method associated with the definite positive matrix M, we obtain that :
$\rho = 1 - \lambda_{min}(\tilde{A}^{\frac{1}{2}}E[I_C^T(I_C\tilde{A}I_C^T)^{-1}I_C]\tilde{A}^{\frac{1}{2}}) = 1 - (1 - \rho_{Newton}(\tilde{A})) = \rho_{Newton}(\tilde{A})$

3. *Count-min Sketches*

3.1 Algorithm

3.2 Convergence rate

$Z = AS^T(SAS^T)^{-1}SA$

4. *Conclusion*

References

[1] Robert Gower and Peter Richtarik, Randomized iterative methods for linear systems, SIAM, (2015).