

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)

1.2.1 General case

A is a $n \times n$ positive definite matrix representing our problem.

For C any subset of $\{1, \dots, n\}$ of length s , we denote by I_C the $s \times n$ matrix which rows are $\{e_i^T\}_{i \in C}$ up to a permutation, where $\{e_i\}_{i=1, \dots, n}$ is a canonical basis of \mathbb{R}^n .

Throughout the computations, we denote by $Z = AI_C^T(I_C AI_C^T)^{-1}I_C A$. That is a quantity that intervenes in the computation of the convergence rate.

The convergence rate is defined by $\rho = 1 - \lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}})$.

By definition, $A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}} = \sum_i p_i A^{\frac{1}{2}} I_{C_i}^T (I_{C_i} A I_{C_i}^T)^{-1} I_{C_i} A^{\frac{1}{2}}$

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

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

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

Denote by $\mathbf{C} = (I_{C_1}^T, \dots, I_{C_r}^T)$ which is of size $n \times rs$.

$A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}} = (A^{\frac{1}{2}}\mathbf{C}D)(D\mathbf{C}^T A^{\frac{1}{2}})$ where
 $D = \text{diag}(\sqrt{p_1}(I_{C_1} A I_{C_1}^T)^{-\frac{1}{2}}, \dots, \sqrt{p_r}(I_{C_r} A I_{C_r}^T)^{-\frac{1}{2}}) \in \mathcal{M}_{rs}(\mathbb{R})$

Proposition 1.2.1

$$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geq \binom{n-1}{s-1} \frac{\lambda_{\min}(A)}{\lambda_{\max}(A)} \min_i p_i$$

Proof :

$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geq \lambda_{\min}(\mathbf{C}^T \mathbf{A} \mathbf{C}) \lambda_{\min}(D^2)$
 $\lambda_{\min}(D^2) = \min_i \frac{p_i}{\lambda_{\max}(I_{C_i} \mathbf{A} I_{C_i}^T)} \geq \min_i \frac{p_i}{\lambda_{\max}(I_{C_i}^T I_{C_i}) \lambda_{\max}(\mathbf{A})} \geq \min_i \frac{p_i}{\lambda_{\max}(\mathbf{A})}$, since for any $i \in \{1, \dots, n\}$, for any x in \mathbb{R}^n $\langle I_{C_i}^T I_{C_i} x | x \rangle = \|I_{C_i} x\|^2 \leq \|x\|^2$ and then $\lambda_{\max}(I_{C_i}^T I_{C_i}) \leq 1$.

Therefore, $\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geq \min_i p_i \frac{\lambda_{\min}(\mathbf{C}^T \mathbf{A} \mathbf{C})}{\lambda_{\max}(\mathbf{A})} = \min_i p_i \frac{\lambda_{\min}(\mathbf{A}) \lambda_{\min}(\mathbf{C} \mathbf{C}^T)}{\lambda_{\max}(\mathbf{A})}$.

$\mathbf{C} \mathbf{C}^T = \sum_i I_{C_i}^T I_{C_i} = \binom{n-1}{s-1} I_n$ and then we obtain that :

$$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geq \binom{n-1}{s-1} \frac{\lambda_{\min}(\mathbf{A})}{\lambda_{\max}(\mathbf{A})} \min_i p_i$$

1.2.2 Uniform case

For any i , $p_i = \frac{1}{\binom{n}{s}}$ is the uniform probability of choosing s rows uniformly on $\{1, \dots, n\}$, knowing that s is the sketch size. That leads towards that corollary of **Proposition 1.2.1** :

Corollary 1.2.2

$$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geq \frac{s}{n} \frac{\lambda_{\min}(\mathbf{A})}{\lambda_{\max}(\mathbf{A})}$$

Robert: This is already pretty interesting! It shows an improvement for using bigger batchsize! We should try to push this further, for instance, when $s = n$ we know the method converges in one step. It would be great if we have a convergence rate that shows this phenomena. In other words, when $s = n$ we have $\lambda_{\min}(A^{-1/2}E[Z]A^{-1/2}) = 1$! Also, please have a look at the paper “paving_kaczmarz.pdf” which I’ve just added to our repo.

1.2.3 A convenient probability

Suppose here that $p_i = \frac{\text{Tr}(I_{C_i} \mathbf{A} I_{C_i}^T)}{\|A^{\frac{1}{2}} \mathbf{C}\|_F^2}$, for any $i = 1, \dots, r$.

2. Randomized orthonormal systems

This type of randomized system is well-suited for big data regression, thanks to the efficiency of matrix multiplication used in this method.

When the dimension of our matrix A is n , we denote by H_n the Hadamard matrix (well defined if the dimension of the problem n is a power of 2) defined recursively as :

$$H_p = \dots \text{ and } H_1 = 1.$$

The Hadamard sketch consists of choosing a sketch matrix $S \in \mathcal{M}_{s,n}$ where s is called the sketch size of the problem, as follows :

we sample s *i.i.d.* rows of the form $s^T = e_j^T H_n D$ with probability $\frac{1}{n}$ for $j = 1, \dots, n$, where $(e_j)_j$ forms a canonical base of \mathbb{R}^n , and $D = \text{diag}(\nu)$ is a diagonal matrix of *i.i.d.* Rademacher variables $\nu \in \{-1, 1\}^n$.

2.1 Algorithm

2.2 Convergence rate

Now we denote by $Z = AS^T(SAS^T)^{-1}SA$, where S is our Hadamard random matrix.

$S = I_C H D$ where C is a uniform random subset of $\{1, \dots, n\}$ of size s , as defined in the *Randomized Newton* section 1, H is the *Hadamard* matrix ($HH^T = nI_n$) and D is a diagonal random matrix which values are uniformly distributed in $\{-1, 1\}$

Recall that the convergence rate is $\rho = 1 - \lambda_{\min}(A^{-\frac{1}{2}} E[Z] A^{-\frac{1}{2}})$.

Lemma 2.2.1

$$\lambda_{\min}(A^{-\frac{1}{2}} E[Z] A^{-\frac{1}{2}}) \geq \frac{s \lambda_{\min}(A)}{n \lambda_{\max}(A)}$$

Proof :

Let's condition on the Rademacher diagonal matrix D .

Define by $\tilde{A}_D = \frac{H}{\sqrt{n}} D A D \frac{H^T}{\sqrt{n}}$. We obtain that :

$$\begin{aligned}
A^{-\frac{1}{2}}E[Z|D]A^{-\frac{1}{2}} &= E[A^{\frac{1}{2}}S^T(SAS^T)^{-1}SA^{\frac{1}{2}}|D] \\
&= \sum_i p_i A^{\frac{1}{2}}DH^T I_{C_i}^T (I_{C_i}HDADH^T I_{C_i}^T)^{-1} I_{C_i}HDA^{\frac{1}{2}} \\
&= \frac{1}{n} A^{\frac{1}{2}}DH^T E[I_C^T (I_C \tilde{A}_D I_C^T)^{-1} I_C] HDA^{\frac{1}{2}} \\
&= DH^{-1} \tilde{A}_D^{\frac{1}{2}} E[I_C^T (I_C \tilde{A}_D I_C^T)^{-1} I_C] \tilde{A}_D^{\frac{1}{2}} n (H^T)^{-1} D \\
&= \frac{1}{n} DH^T \tilde{A}_D^{\frac{1}{2}} E[I_C^T (I_C \tilde{A}_D I_C^T)^{-1} I_C] \tilde{A}_D^{\frac{1}{2}} HD.
\end{aligned}$$

Hence :

$$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) = \lambda_{\min}\left(E_D \left[\tilde{A}_D^{\frac{1}{2}} E[I_C^T (I_C \tilde{A}_D I_C^T)^{-1} I_C] \tilde{A}_D^{\frac{1}{2}} \right]\right).$$

Denote by $(D_i)_{i=1,\dots,2^n}$ the 2^n possible values of the random matrix D .

We obtain that :

$$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) = \lambda_{\min}\left(\sum_{i=1}^{2^n} \frac{1}{2^n} \tilde{A}_{D_i}^{\frac{1}{2}} E[I_C^T (I_C \tilde{A}_{D_i} I_C^T)^{-1} I_C] \tilde{A}_{D_i}^{\frac{1}{2}}\right).$$

And thanks to the concavity of λ_{\min} , we obtain that :

$$\lambda_{\min}(A^{-\frac{1}{2}}E[Z]A^{-\frac{1}{2}}) \geq \sum_{i=1}^{2^n} \frac{1}{2^n} \lambda_{\min}\left(\tilde{A}_{D_i}^{\frac{1}{2}} E[I_C^T (I_C \tilde{A}_{D_i} I_C^T)^{-1} I_C] \tilde{A}_{D_i}^{\frac{1}{2}}\right)$$

We recognize the convergence rate in the Randomized Newton Method and then, denoting by $\rho_{\text{Newton}}(M)$ the convergence rate of the Newton method associated with the definite positive matrix M , we obtain that :

3. *Count-min Sketches*

3.1 Algorithm

3.2 Convergence rate

S is constructed as follows :

For every $i \in \{1, \dots, n\}$, l is chosen uniformly on $\{1, \dots, n\}$ and ϵ uniformly on $\{-1, 1\}$, then S is updated in his l^{th} row as :

$S(l, :) := S(l, :) + \epsilon e_i^T$, where e_i^T is the i^{th} coloumn of the identity matrix.

$$\mathbf{C} = (S_1^T, \dots, S_r^T) \text{ and } \lambda_{\max}(S_i^T S_i) = \lambda_{\max}(S_i S_i^T). \\ S_i S_i^T = \sum_{j,k} f_{\pi(j)} e_j^T e_k f_{\pi(k)}^T.$$

4. *Conclusion*

References

- [1] ROBERT GOWER AND PETER RICHTARIK, Randomized iterative methods for linear systems, SIAM, (2015).