

Problem 1

- i) Yes, the cost is strongly convex. Write $f_t(x) = \frac{1}{2} \|Ax - b_t\|_2^2$, and $h_t(x) = Ax - b_t$. Then f_t is μ -strongly convex if the smallest eigenvalue of its Hessian $\nabla^2 f_t(x) = A$ is positive, with μ equal to that eigenvalue. By construction, then, $\mu = 1/\sqrt{\kappa}$.
- ii) We know from class that for convergence, we require the step size α to be in the range $(0, 2/L]$. Since L is the Lipschitz constant of $\nabla f = Ax - b_t$, we have that since

$$\|Ax - b_t - (Ay - b_t)\| = \|Ax - Ay\| \leq \|A\| \|x - y\|,$$

that $L \leq \|A\| = 1$, since the largest singular value of A is 1. Thus we must pick $\alpha \in (0, 2]$. The bound we derived in class uses

$$\rho = \max\{|1 - \alpha\mu|, |1 - \alpha L|\} = \max\{|1 - \alpha/\sqrt{\kappa}|, |1 - \alpha|\}.$$

This gives the finite bound

$$\|x_t - x_t^*\| \leq \rho^t \|x_0 - x_0^*\| + \sigma \sum_{i=0}^t \rho^i = \rho^t \|x_0 - x_0^*\| + \sigma \frac{1 - \rho^t}{1 - \rho} \quad (1)$$

with the asymptotic result

$$\limsup_{t \rightarrow \infty} \|x_t - x_t^*\| \leq \frac{\sigma}{1 - \rho}.$$

With this specific problem, for $\sigma = 1$, since $\kappa = 100$, we have that for an arbitrary pick of $\alpha = 1$ that $\rho = 91/100$, so the asymptotic bound is $1/(1 - \rho) = 10$. As seen in Figure 1, the tracking error does not appear to typically approach either the finite or asymptotic bounds here.

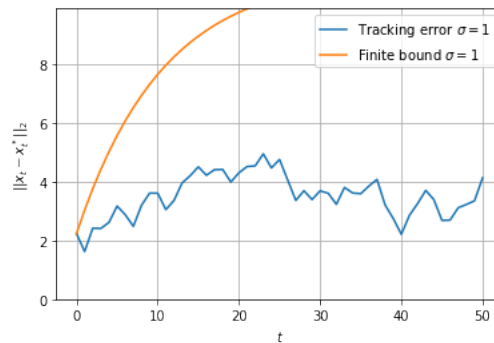


Figure 1: Tracking error of one run of online gradient descent vs. finite bounds

- iii) In Figure 2 we display a run using $\sigma = 0.1$ vs. its corresponding bound, as well as a run using $\sigma = 2.0$ using its bound. Since the optimal value moves around more when σ is larger, we are unsurprised to see both the bound and the tracking error lowered for smaller σ .

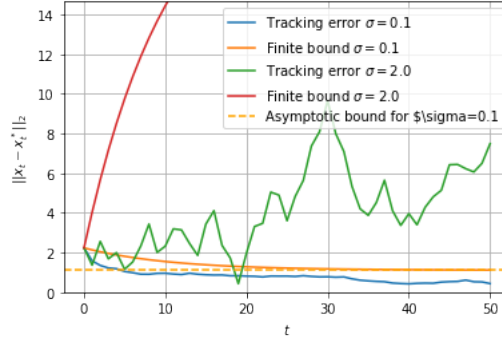


Figure 2: Tracking error of one run of online gradient descent vs. finite bounds for $\sigma = 0.1$ and $\sigma = 2.0$. We display the asymptotic error for $\sigma = 0.1$ since it is visible on the figure. For $\sigma = 2$, the bound converges to 20, which skews the axis too much.

Problem 2

We claimed in class that the bounds in Equation 1 holds for projected gradient descent as well. We find that the performance of PGD falls well within these bounds, perhaps simply because the maximum distance between any two points on the hypersphere is 2, which we drew in Figure 3 as a solid dashed line. To actually evaluate the effectiveness of the algorithm then, we compared the tracking bounds to the expected distance between two uniformly randomly selected points on the 5-dimensional hypersphere (referring to this formula on StackExchange: <https://math.stackexchange.com/q/2366593>). The tracking error is indeed consistently below this theoretical baseline, confirming that our algorithm is working better than chance.

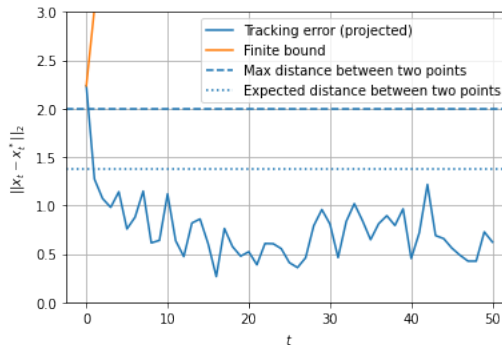


Figure 3: Tracking error of one run of projected online gradient descent vs. finite bounds and some theoretical quantities related to points on a 5-dimensional hypersphere.

Code

generator.py

```
import numpy as np
from numpy import linalg

from scipy.stats import ortho_group
# Return a random orthogonal matrix, drawn from the O(N) Haar
distribution (the only uniform distribution on O(N)).'''

def generate_A(n, d):
    U = ortho_group.rvs(n)
    V = ortho_group.rvs(d)
    D = np.diagflat(np.flip(np.linspace(1 / np.sqrt(100), 1, min(n,
        d))))
    D = np.vstack((D, np.zeros([n - d, d])))
    return U @ D @ V

def generate_bt(A, n, x_gen):
    '''generator for b_t'''
    while True:
        xstar = next(x_gen)
        w = np.random.normal(0, 10 ** (-3), n)
        yield A @ xstar + w, xstar

def xstar1(sigma, d):
    '''generator for x_t^* for q1'''
    x = np.zeros(d)
    while True:
        yield x
        x += sigma * sample_n_sphere_surface(d)

def xstar2(d):
    '''generator for x_t^* for question 2'''
    x = np.zeros(d)
    while True:
        yield x
        x = xstar2_helper(x, d)

def xstar2_helper(x, d):
    step = sample_n_sphere_surface(d) # step size 1
```

```

while linalg.norm(x + step) >= 1.0: # resample the step
    step = sample_n_sphere_surface(d)
return x + step

def sample_n_sphere_surface(ndim, norm_p=2):
    """sample random vector from  $S^{n-1}$  with norm_p"""

    vec = np.random.randn(ndim)
    vec = vec / linalg.norm(vec, norm_p) # create random vector
    with norm 1
    return vec

optimizer.py

import numpy as np
from numpy import linalg
import generator as gen

def gradient_descent_experiment(A, alpha, n, d, sigma, iters=100,
    projected=False):
    tracking_error = []

    if projected: # pgd with sigma=1
        xstar_gen = gen.xstar2(d)
    else: # gd with variable sigma
        xstar_gen = gen.xstar1(sigma, d)

    b_gen = gen.generate_bt(A, n, xstar_gen)
    x_t = np.ones(d)
    b_t, xstar_t = next(b_gen)

    tracking_error.append(linalg.norm(x_t - xstar_t))

    for i in range(iters):
        b_t, xstar_t = next(b_gen)
        x_t = x_t - alpha * gradient(A, x_t, b_t)
        if projected: # do projection step in pgd
            x_t = project_unit_ball(x_t)
        tracking_error.append(linalg.norm(x_t - xstar_t))

    return tracking_error

def gradient(A, x_t, b_t):
    return A.T @ (A @ x_t - b_t)

```

```
def project_unit_ball(x):  
    norm = linalg.norm(x)  
    if norm > 1.0:  
        return x / norm  
    else:  
        return x
```

Experiment for HW 4 notebook

September 29, 2020

1 Experimental data for Homework 4

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```
[1]: %load_ext autoreload
      %autoreload 2
```

```
[2]: import generator as gen
      import optimizer as opt
      import numpy as np
      import scipy

      import matplotlib.pyplot as plt
      %matplotlib inline
```

```
[3]: kappa = 100
      n = 20
      d = 5
      A = gen.generate_A(n, d)
      alpha = 0.9
      sigma0 = 1
      sigma1 = 0.1
      sigma2 = 2.0

      tracking_errs0 = opt.gradient_descent_experiment(A, alpha, n, d, sigma0,
      ↪iters=50, projected=False)
      tracking_errs1 = opt.gradient_descent_experiment(A, alpha, n, d, sigma1,
      ↪iters=50, projected=False)
      tracking_errs2 = opt.gradient_descent_experiment(A, alpha, n, d, sigma2,
      ↪iters=50, projected=False)
      tracking_errs_proj = opt.gradient_descent_experiment(A, alpha, n, d, sigma0,
      ↪iters=50, projected=True)
```

```
[4]: rho = max([np.abs(1 - alpha/np.sqrt(kappa)), np.abs(1 - alpha)])
      err0 = np.linalg.norm(tracking_errs0[0])
      err1 = np.linalg.norm(tracking_errs1[0])
      err2 = np.linalg.norm(tracking_errs2[0])
```

```

err_proj = np.linalg.norm(tracking_errs_proj[0])

bounds0 = [rho**t * err0 + sigma0 * (1 - rho**t)/(1-rho) for t in
    range(len(tracking_errs0))]
bounds1 = [rho**t * err1 + sigma1 * (1 - rho**t)/(1-rho) for t in
    range(len(tracking_errs1))]
bounds2 = [rho**t * err2 + sigma2 * (1 - rho**t)/(1-rho) for t in
    range(len(tracking_errs2))]

bounds_proj = [rho**t * err_proj + sigma0 * (1 - rho**t)/(1-rho) for t in
    range(len(tracking_errs_proj))]

```

1.0.1 Results for $\sigma = 1$

```

[5]: plt.plot(range(len(tracking_errs0)), tracking_errs0, label="Tracking error_
    ↳  $\sigma = 1$ ")
plt.plot(range(len(tracking_errs0)), bounds0, label="Finite bound  $\sigma = 1$ ")

#plt.axhline(1/(1-rho), linestyle='--', label="Asymptotic bound")
plt.grid()
plt.ylim([0, max(tracking_errs0)*2])
plt.legend()

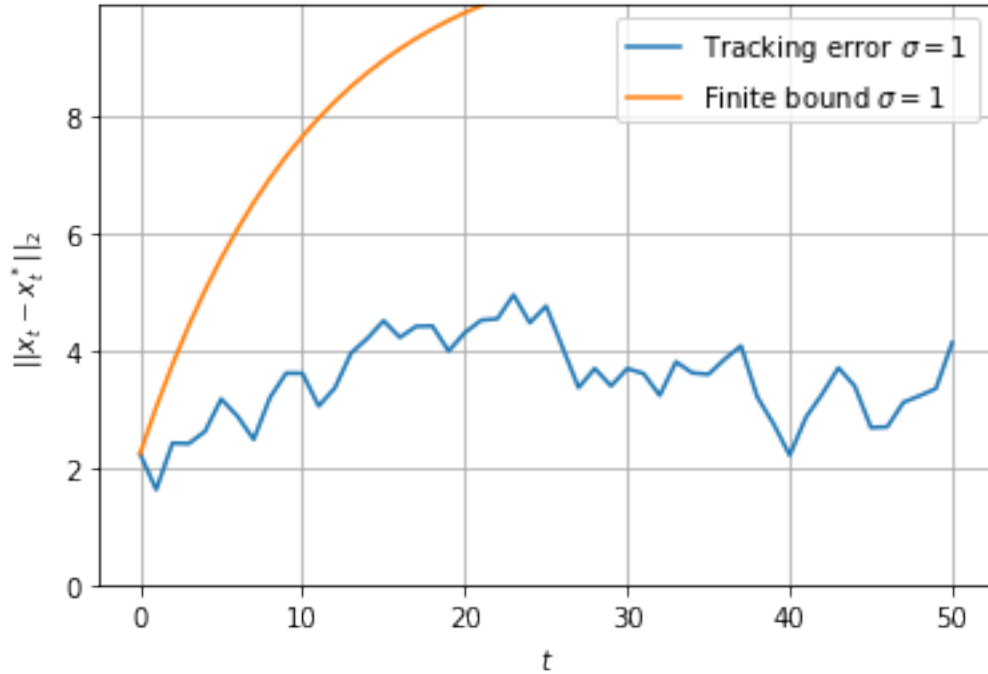
plt.xlabel(" $t$ ")
plt.ylabel(" $\|x_t - x_t^*\|_2$ ")

```

```

[5]: Text(0, 0.5, ' $\|x_t - x_t^*\|_2$ ')

```



1.0.2 Results for $\sigma = 0.1, \sigma = 2$

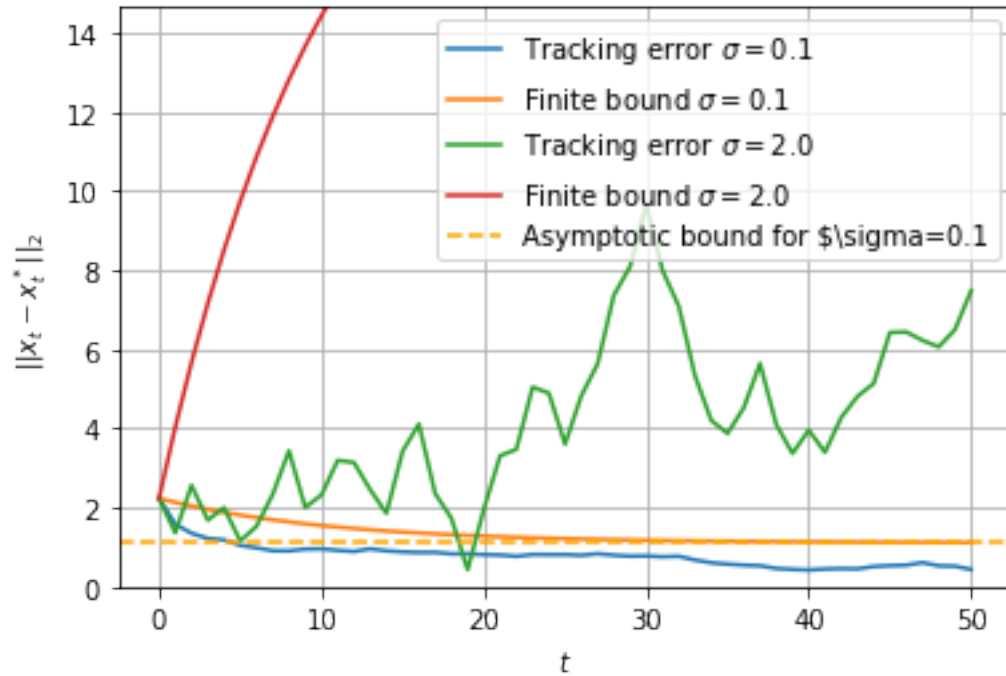
```
[10]: plt.plot(range(len(tracking_errs1)), tracking_errs1, label="Tracking error_
      ↪ $\sigma = 0.1$")
plt.plot(range(len(tracking_errs1)), bounds1, label="Finite bound $\sigma = 0.
      ↪ 1$")

plt.plot(range(len(tracking_errs1)), tracking_errs2, label="Tracking error_
      ↪ $\sigma = 2.0$")
plt.plot(range(len(tracking_errs1)), bounds2, label="Finite bound $\sigma = 2.
      ↪ 0$")

plt.axhline(sigma1/(1-rho), linestyle='--', c='orange', label="Asymptotic bound_
      ↪ for $\sigma=0.1$")
plt.grid()
plt.ylim([0, max(tracking_errs2)+5])
plt.legend()

plt.xlabel("$t$")
plt.ylabel("$||x_t - x_t^*||_2$")
```

```
[10]: Text(0, 0.5, '$||x_t - x_t^*||_2$')
```

1.0.3 Results for projected GD

```
[7]: plt.plot(range(len(tracking_errs_proj)), tracking_errs_proj, label="Tracking_
      ↳error (projected)")
plt.plot(range(len(tracking_errs_proj)), bounds_proj, label="Finite bound")
#plt.axhline(1/(1-rho), linestyle='--', label="Asymptotic bound")
plt.axhline(2, linestyle='--', label="Max distance between two points")
plt.axhline(1.3796796759881553, linestyle=':', label="Expected distance between_
      ↳two points")
plt.grid()
plt.ylim([0, 3])
plt.legend()

plt.xlabel("$t$")
plt.ylabel("$||x_t - x_t^*||_2$")
```

```
[7]: Text(0, 0.5, '$||x_t - x_t^*||_2$')
```

