

EF21 with Bells & Whistles: Practical Algorithmic Extensions of Modern Error Feedback

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The problem

Nonconvex *distributed* optimization problem:

$$\min_{x \in \mathbb{R}^d} \left[f(x) := \frac{1}{n} \sum_{i=1}^n f_i(x) \right],$$

- n – number of clients
- $f_i(x)$ – smooth local loss function, i.e., $\|\nabla f_i(x) - \nabla f_i(y)\| \leq L_i \|x - y\|$ for all $x, y \in \mathbb{R}^d$, $f^{\inf} := \inf_{x \in \mathbb{R}^d} f(x) > -\infty$

Goal: find \hat{x} such that $\mathbb{E} [\|\nabla f(\hat{x})\|^2] \leq \varepsilon^2$

Compressed learning

Biased compressor: a (possibly randomized) map $\mathcal{C} : \mathbb{R}^d \rightarrow \mathbb{R}^d$ is called a *biased compressor*, if there exists a constant $0 < \alpha \leq 1$:

$$\mathbb{E} [\|\mathcal{C}(x) - x\|^2] \leq (1 - \alpha) \|x\|^2, \quad \forall x \in \mathbb{R}^d.$$

Top- k (greedy) sparsification operator is defined via

$$\mathcal{C}(x) := \sum_{i=d-k+1}^d x_{(i)} e_{(i)},$$

where $|x_{(1)}| \leq |x_{(2)}| \leq \dots \leq |x_{(d)}|$. Then $\alpha = \frac{k}{d}$.

Development of error feedback mechanism

◇ Motivation for error feedback – the method of type

$$x^{t+1} = x^t - \gamma \frac{1}{n} \sum_{i=1}^n \mathcal{C}(\nabla f_i(x^t))$$

- **may diverge** [1] for a biased compressor \mathcal{C} and $n > 1$.

◇ Original error feedback (EF)

$$x^{t+1} = x^t - \gamma w^t, \quad w^t = \frac{1}{n} \sum_{i=1}^n w_i^t, \\ e_i^{t+1} = e_i^t + \gamma \nabla f_i(x^t) - w_i^t,$$

$$w_i^{t+1} = \mathcal{C}(e_i^{t+1} + \gamma \nabla f_i(x^{t+1})) :$$

- bounded gradients assumption $\|\nabla f_i(x)\| \leq G$
- not optimal complexity $\mathcal{O}(1/\varepsilon^3)$

◇ Modern error feedback [2]:

Algorithm 1: EF21

for $t = 0, 1, \dots, T - 1$ **do**

Master computes

$$x^{t+1} = x^t - \gamma g^t$$

and broadcasts x^{t+1} to all nodes

for all nodes $i = 1, \dots, n$ **in parallel do**

Compress $c_i^t = \mathcal{C}(\nabla f_i(x^{t+1}) - g_i^t)$ and send c_i^t to the master

Update local state $g_i^{t+1} = g_i^t + c_i^t$

end

Master computes $g^{t+1} = \frac{1}{n} \sum_{i=1}^n g_i^{t+1}$ via $g^{t+1} = g^t + \frac{1}{n} \sum_{i=1}^n c_i^t$

end

- easy to implement and analyze
- optimal complexity $\mathcal{O}(1/\varepsilon^2)$
- better in practice

Main contribution

We propose six practical extensions of **EF21** method, obtaining state-of-the-art theoretical results for error feedback mechanism.

1. EF21 with stochastic gradients

$$f_i(x) = \mathbb{E}_{\xi_i \sim \mathcal{D}_i} [f_{\xi_i}(x)].$$

EF21-SGD method: $x^{t+1} = x^t - \gamma g^t$, $g^t = \frac{1}{n} \sum_{i=1}^n g_i^t$,

$$g_i^{t+1} = g_i^t + \mathcal{C} \left(\frac{1}{|I_i^t|} \sum_{j \in I_i^t} \nabla f_{ij}(x^{t+1}) - g_i^t \right).$$

Assumption 1. [General assumption for stochastic gradients.] There exist parameters $A_i, C_i \geq 0, B_i \geq 1$ such that

$$\mathbb{E} [\|\nabla f_{ij}(x^t)\|^2 \mid x^t] \leq 2A_i (f_i(x^t) - f_i^{\inf}) + B_i \|\nabla f_i(x^t)\|^2 + C_i,$$

where $j \in I_i^t$, $f_i^{\inf} = \inf_{x \in \mathbb{R}^d} f_i(x) > -\infty$.

- **UBV** assumption is a special case with $A_i = 0, B_i = 1, C_i = \sigma_i^2$
- holds for **arbitrary samplings**, e.g., independent sampling (IS)

2. EF21 with Variance Reduction

$$f_i(x) = \frac{1}{m} \sum_{j=1}^m f_{ij}(x). \quad (1)$$

EF21-PAGE method: $x^{t+1} = x^t - \gamma g^t$, $g^t = \frac{1}{n} \sum_{i=1}^n g_i^t$,

$$v_i^{t+1} = \begin{cases} \nabla f_i(x^{t+1}), & \text{Be}(p_i) = 1, \\ v_i^t + \frac{1}{|I_i^t|} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t)), & \text{Be}(p_i) = 0, \end{cases} \\ g_i^{t+1} = g_i^t + \mathcal{C}(v_i^{t+1} - g_i^t),$$

Assumption 2. [Average \mathcal{L} -smoothness] Let every f_i have the form (1). Assume that for all $t \geq 0$, all nodes $i = 1, \dots, n$, and batch I_i^t (of size τ_i), the minibatch stochastic gradients difference $\tilde{\Delta}_i^t := \frac{1}{\tau_i} \sum_{j \in I_i^t} (\nabla f_{ij}(x^{t+1}) - \nabla f_{ij}(x^t))$ satisfies $\mathbb{E} [\tilde{\Delta}_i^t \mid x^t, x^{t+1}] = \Delta_i^t$ and

$$\mathbb{E} [\|\tilde{\Delta}_i^t - \Delta_i^t\|^2 \mid x^t, x^{t+1}] \leq \frac{\mathcal{L}_i^2}{\tau_i} \|x^{t+1} - x^t\|^2$$

with some $\mathcal{L}_i \geq 0$, where $\Delta_i^t := \nabla f_i(x^{t+1}) - \nabla f_i(x^t)$.

- if I_i^t is a full batch, then $\mathcal{L}_i = 0$
- for uniform sampling and f_{ij} is L_{ij} -smooth, $\mathcal{L}_i \leq \max_{1 \leq j \leq m} L_{ij}$

3. EF21 with Bidirectional Compression

EF21-BC method: $x^{t+1} = x^t - \gamma g^t$,

$$g^{t+1} = g^t + \mathcal{C}_M \left(\frac{1}{n} \sum_{i=1}^n \tilde{g}_i^{t+1} - g^t \right), \\ \tilde{g}_i^{t+1} = \tilde{g}_i^t + \mathcal{C}_w (\nabla f_i(x^{t+1}) - \tilde{g}_i^t).$$

- some applications require compression in both directions

Convergence theory

Setup	Method	#grads	Comment
Full grads	EF21 [2]	$\frac{1}{\alpha \varepsilon^2}$	
Stochastic gradients	Choco-SGD [3]	$\frac{1}{\varepsilon^2} + \frac{G}{\alpha \varepsilon^3} + \frac{\sigma^2}{n \varepsilon^4}$	$\ \nabla f_i(x)\ \leq G$
	EF21-SGD [2]	$\frac{1}{\alpha \varepsilon^2} + \frac{\sigma^2}{\alpha^3 \varepsilon^4}$	UBV
	EF21-SGD	$\frac{1}{\alpha \varepsilon^2} + \frac{1 + \Delta^{\inf}}{\alpha^3 \varepsilon^4}$	IS
	EF21-PAGE	$m + \sqrt{\frac{m+1/\alpha}{\varepsilon^2}}$	$f_i(x) = \frac{1}{m} \sum_{j=1}^m f_{ij}(x)$
BC	DoubleSqueeze [4]	$\frac{1}{\varepsilon^2} + \frac{\Delta}{\varepsilon^3} + \frac{\sigma^2}{n \varepsilon^4}$	$\mathbb{E} [\ \mathcal{C}(x) - x\] \leq \Delta$
	EF21-BC	$\frac{1}{\alpha_m \alpha_M \varepsilon^2}$	
PP	EF21-PP	$\frac{1}{p \alpha \varepsilon^2}$	
Mom.	M-CSER [5]	$\frac{1}{\varepsilon^2} + \frac{G}{(1-\eta) \alpha \varepsilon^3}$	$\ \nabla f_i(x)\ \leq G$
	EF21-HB	$\frac{1}{\varepsilon^2} \left(\frac{1}{1-\eta} + \frac{1}{\alpha} \right)$	
Prox	EF21-Prox	$\frac{1}{\alpha \varepsilon^2}$	

EF21-SGD, **EF21-PAGE**, **EF21-BC**, **EF21-PP**, **EF21-Prox** were also analyzed under PL condition, i.e., $f(x) - f(x^*) \leq \frac{1}{2\mu} \|\nabla f(x)\|^2$ for all $x \in \mathbb{R}^d$, where $x^* = \arg \min_{x \in \mathbb{R}^d} f(x)$.

4. EF21 with Partial Participation of Devices

EF21-PP method: $x^{t+1} = x^t - \gamma g^t$, $g^t = \frac{1}{n} \sum_{i=1}^n g_i^t$, sample a subset of devices $S_t \subset \{1, \dots, n\} : \text{Prob}(i \in S_t) = p_i > 0$

$$g_i^{t+1} \begin{cases} g_i^t + \mathcal{C}(\nabla f_i(x^{t+1}) - g_i^t) & \text{if } i \in S_t, \\ g_i^t & \text{if } i \notin S_t. \end{cases}$$

- full participation is impractical in federated learning
- arbitrary proper samplings
- first analysis with error feedback

5. EF21 with Heavy Ball Momentum

EF21-HB method: $x^{t+1} = x^t - \gamma v^t$,

$$g_i^{t+1} = g_i^t + \mathcal{C}(\nabla f_i(x^{t+1}) - g_i^t), \\ v^{t+1} = \eta v^t + \gamma g^{t+1}, \quad g^{t+1} = \frac{1}{n} \sum_{i=1}^n g_i^{t+1}.$$

- works well in practice, especially in training NNs for CV

6. EF21 with Proximal Step

$$\min_{x \in \mathbb{R}^d} \Phi(x) := \frac{1}{n} \sum_{i=1}^n f_i(x) + r(x),$$

where each $f_i(\cdot)$ is L_i -smooth, $r(\cdot)$ is convex, and $\Phi^{\inf} = \inf_{x \in \mathbb{R}^d} \Phi(x) > -\infty$.

EF21-Prox method:

$$x^{t+1} = \text{prox}_{\gamma r}(x^t - \gamma g^t), \quad g^t = \frac{1}{n} \sum_{i=1}^n g_i^t, \\ g_i^{t+1} = g_i^t + \mathcal{C}(\nabla f_i(x^{t+1}) - g_i^t).$$

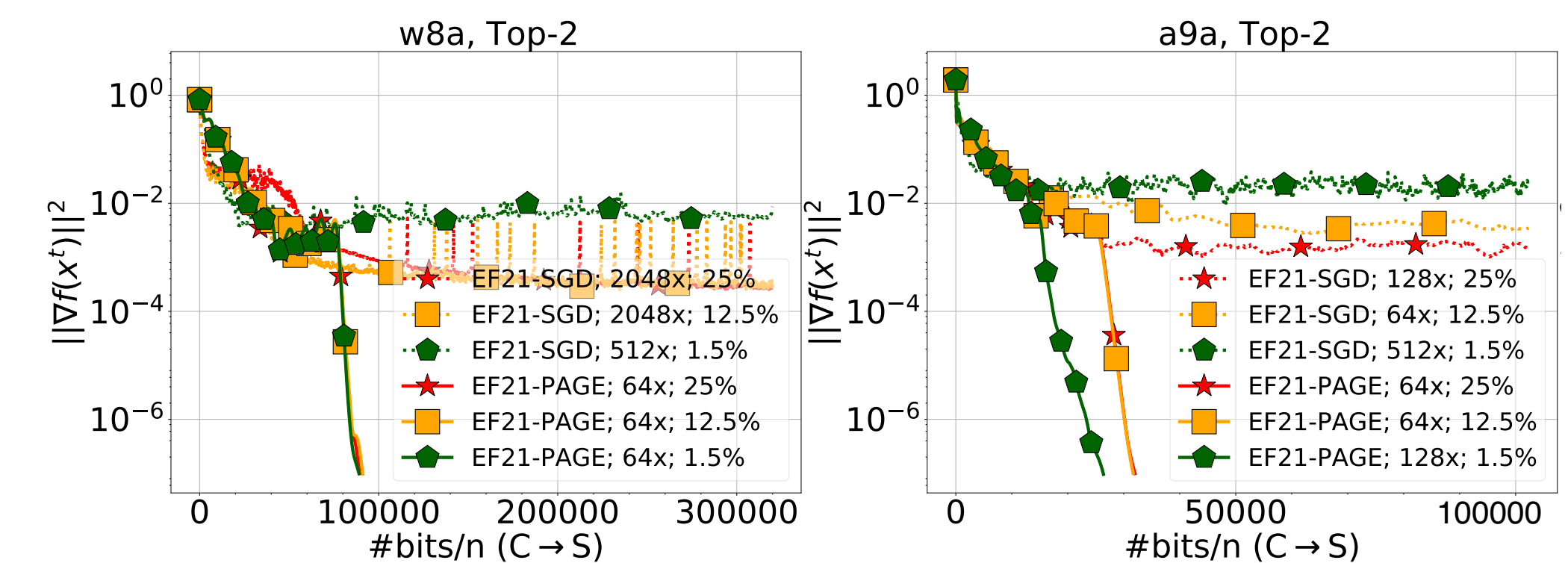
- constrained optimization
- better generalization and sparsity of the solution
- first analysis with error feedback

Experiments

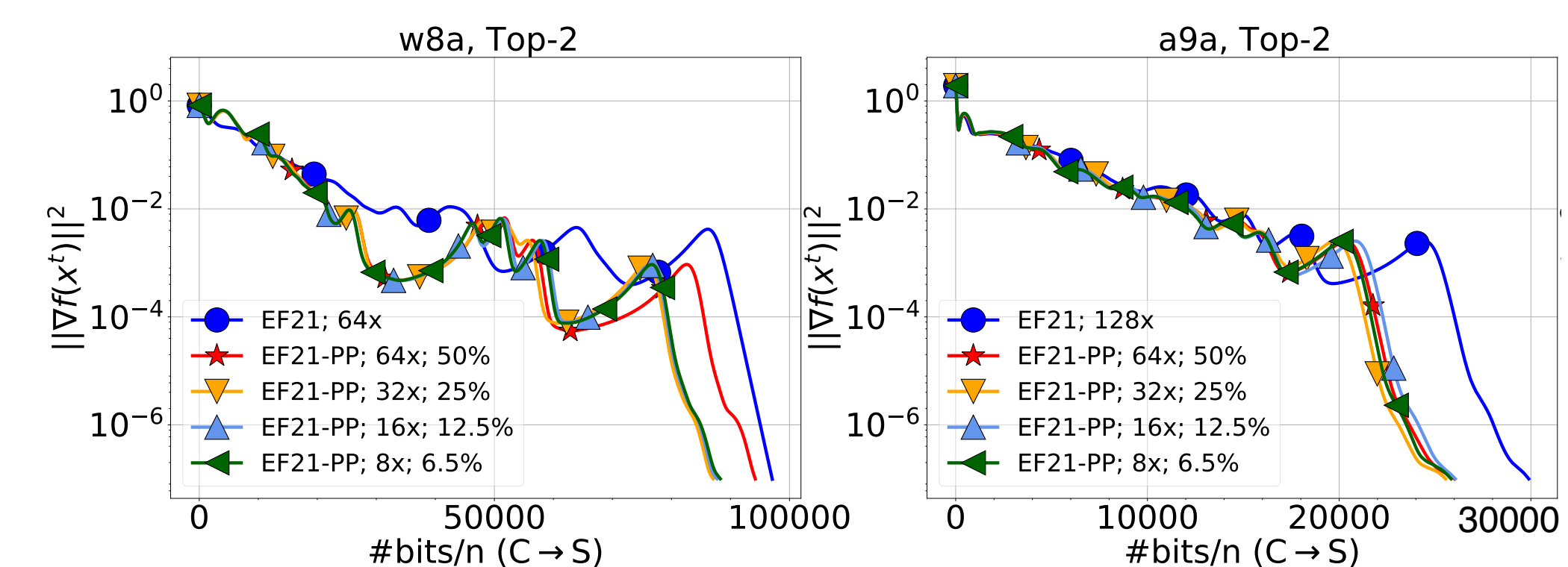
Logistic regression problem with a non-convex regularizer

$$f(x) = \frac{1}{n} \sum_{i=1}^n \log(1 + \exp(-y_i a_i^\top x)) + \lambda \sum_{j=1}^d \frac{x_j^2}{1 + x_j^2}.$$

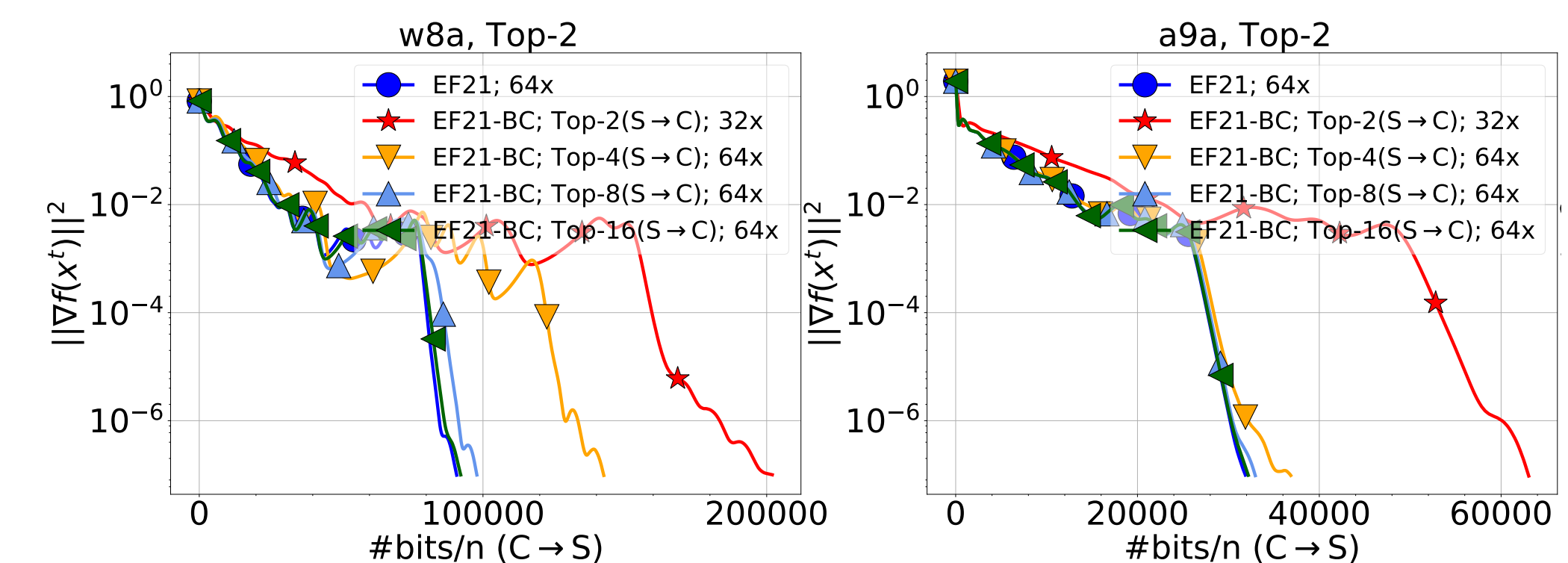
EF21-SGD vs EF21-PAGE



EF21-PP vs EF21



EF21-BC vs EF21



By $1\times, 2\times, 4\times$ (and so on) it is indicated that the stepsize was set to a multiple of the largest stepsize predicted by our theory. $k = 1$ means that Top-1 compressor was used in the experiment. Stepsizes were fine-tuned in all experiments.

References

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- [4] H. Tang, X. Lian, C. Yu, T. Zhang, J. Liu. DoubleSqueeze: Parallel stochastic gradient descent with double-pass error-compensated compression. ICML'20, arXiv:1905.05957, 2019.
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