First Order Nonsmooth Optimization: Algorithm Design, Analysis, Convergence, and Applications

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December 21, 2024

Abstract

The research proposal focuses on the theories and practice in solving nonsmooth optimization. The theme of proposal highlight topics of interests that emphasize the computations and applications aspect of algorithms that exhibits both practical and theoretical importance. We summarize our ongoing research in unifying Nesterov type accelerated proximal gradient method and proposes our Free R-WAPG method. We survey literatures under the topic of Catalyst Meta Acceleration framework used in accelerating variance reduced methods in the settings of Data Science and Machine Learning. Furthermore, we present literatures and progress in topics such as Performance Estimation Problem, Inexact Proximal Point, acceleration without convexity. At the end there is a section summarizing a method we developed for tree species classifications using Sentinel-2 satellite remote sensing data using big data analytics by extract spectral signatures of ground vegetation covers.

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1 Introduction

Let $\mathbb{R}^n$ be the ambient space. We consider

$$\min_{x\in\mathbb{R}^n}\left\{F(x) : f(x) + g(x)\right\}. \tag{1.1}$$

Unless specified, assume $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is L-Lipscthiz smooth $\mu \geq 0$ strongly convex and $g : Q \rightarrow \overline{\mathbb{R}}$ is convex. This type of problem is referred to as additive composite problems in the literature.

Our ongoing research concerns accelerated proximal gradient type method for solving (1). In the expository writing by Walkington [1], a variant for of accelerated gradient method for strongly convex function f is discussed. We had two lingering questions after reading it.

(i) Do there exist a unified description for the convergence for both variants of the algorithm.

(ii) Is it possible to attain faster convergence rate without knowledge about the strong convexity of function f.

The good news is we have definitive answers for both questions by our own efforts of research. Section 3, 4 are our ongoing research which present the answers to the questions.

In Section 3, we proposed the method of "Relaxed Weak Accelerated Proximal Gradient (R-WAPG)" as the foundation to describe several variants of Accelerated proximal gradient method in the literatures. The convergence theories of R-WAPG allows us to model convergence of accelerated proximal gradient method where the momentum sequence doesn't strictly follow the conditions presented in the literatures. The descriptive power of R-WAPG allows convergence analysis for all the variants using one single theorem.

In Section 4 we propose a practical algorithm that exploits a specific term in the proof of R-WAPG to achieve faster convergence for solving (1) without knowing parameter L, μ in prior. Results of numerical experiments are presented.

Section 5 are results of literatures review in MATH 590. It's based on a series of papers (CITATION HERE) in the topic of Catalyst Meta Acceleration method for First Order Variance Reduced Methods. We will point out potential future direction of research of Catalyst acceleration.

Section 6, 7, 8 preview literatures in nonsmooth optimization frontier research where progress and impacts can be made.

2 Preliminaries

Assumptions: Additive composite type convex objective until specified.

2.1 Fundamentals in convex analysis

Definitions:

(i) The proximal gradient operator.

(ii) The proximal mapping operator.

(iii) The Bregman Divergence of function.

(iv) Strong convexity.

Lemma:

(i) Quadratic growth conditions of a strongly convex function.

Theorems:

(i) The proximal gradient inequality, for additive composite objective where the smooth part is $\mu \geq 0$ strongly convex.

2.2 Fundamentals in non-convex analysis

3 Unifying variants of Nesterov's accelerated methods

4 Method Free R-WAPG

5 Catalyst accelerations and future works

6 Performance estimation problems

7 Methods of inexact proximal point

8 Nestrov's acceleration in the non-convex case and momentum in general

9 Using PostGreSQL and big data analytic method for species classification on Sentinel-2 Satellite remote sensing imagery

References

[1] W. Noel, *Nesterov's method for convex optimization*, SIAM Review, 65, pp. 539–562.