# Sign operator for $(L_0, L_1)$-smooth optimization

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**Abstract**

In Machine Learning, the non-smoothness of optimization problems, the high cost of communicating gradients between workers, and severely corrupted data during training necessitate generalized optimization approaches. This paper explores the efficacy of sign-based methods [1], which address slow transmission by communicating only the sign of each minibatch stochastic gradient. We investigate these methods within $(L_0, L_1)$-smooth problems [2], which encompass a wider range of problems than the $L$-smoothness assumption. Furthermore, under the assumptions above, we investigate techniques to handle heavy-tailed noise [4], defined as noise with bounded $\kappa$-th moment $\kappa \in (1, 2]$. This includes the use of SignSGD with Majority Voting in the case of symmetric noise. We then attempt to extend the findings to convex cases using error feedback [3].

**Keywords:** Sign-based methods, $(L_0, L_1)$-smoothness, high-probability convergence, heavy-tailed noise.

**Highlights below to be fixed later (these are our hopes for the paper)**

**Highlights:**

1. Proves convergence of sign-based methods for $(L_0, L_1)$-smooth optimization
2. Handles heavy-tailed noise with high-probability convergence guarantees
3. Extends sign-based optimization to convex functions using error feedback

# 1 Introduction

The object of this research is the stochastic optimization of a smooth, non-convex function $f : \mathbb{R}^d \to \mathbb{R}$, defined as $f(x) = \mathbb{E}_{\xi \sim \mathcal{S}}[f(x, \xi)]$, where $\xi$ is a random variable sampled from an unknown distribution $\mathcal{S}$. In machine learning, $f(x, \xi)$ typically represents a loss function evaluated on a sample $\xi$, and the gradient oracle provides unbiased estimates $\nabla f(x, \xi)$. The most popular approach for solving (**??**) is Stochastic Gradient Descent:

$$x^{k+1} = x^k - \gamma_k \cdot g^k, \quad g^k := \nabla f(x^k, \xi^k).$$

For non-convex functions, the main goal of stochastic optimization is to find a point with small gradient norm. Traditional optimization often assumes $L$-smoothness (Lipschitz continuity of the gradient), but this is often restrictive for real-world deep learning models like Transformers. Instead, we adopt the $(L_0, L_1)$-smoothness condition [2], where:

$$\|\nabla f(x) - \nabla f(y)\| \leq \left( L_0 + L_1 \sup_{u \in [x,y]} \|\nabla f(u)\| \right) \|x - y\|,$$

allowing for a broader class of functions encountered in practice.

A key challenge is the communication bottleneck in distributed machine learning, where gradients are exchanged between workers and a parameter server. For large-scale neural networks, this process is computationally expensive. Sign-based methods, such as SignSGD [1], compress gradients by transmitting only their signs, reducing communication to one bit per parameter. However, their convergence under non-smooth conditions and heavy-tailed noise—where noise has a bounded $\kappa$-th moment for $\kappa \in (1, 2]$ [4]—remains underexplored. This noise, prevalent in modern datasets, can destabilize optimization, necessitating robust techniques.

Our methodology builds on a literature review of stochastic optimization, including Stochastic Gradient Descent (SGD), sign-based methods [1], and recent advances in heavy-tailed noise [4]. We also leverage error feedback mechanisms [3] to extend these methods to convex problems. The project tasks are:

1. Investigate sign-based methods for communication-efficient distributed optimization under the assumptions above.

2. Develop high-probability convergence guarantees accounting for generalized conditions.

3. Extend findings to convex optimization via error feedback technique.

The proposed solution is a sign-based optimization framework for $(L_0, L_1)$-smooth functions, robust to heavy-tailed noise. Its novelty lies in providing convergence guarantees under generalized smoothness conditions and handling heavy-tailed noise with high-probability bounds. Advantages include reduced communication costs, robustness to noise, and flexibility for non-smooth problems. Recent works like Bernstein et al. [1] offer communication savings but assume standard smoothness, while Gorbunov et al. [2] focus on $(L_0, L_1)$-smoothness without sign-based compression. Kornilov et al. [4] tackle heavy-tailed noise but not communication efficiency. Our work unifies these aspects.

The experimental goals are to validate convergence under $(L_0, L_1)$-smoothness and heavy-tailed noise. The setup includes synthetic datasets satisfying $(L_0, L_1)$-smoothness, real-world datasets with heavy-tailed noise, non-convex neural networks, and convex logistic regression models. The workflow compares sign-based SGD (with/without error feedback) against traditional SGD and other compression methods, measuring convergence rates and communication costs.

The nearest alternative to our reaserch is Bernstein et al. [1]. Our advantage is the extension to $(L_0, L_1)$-smoothness and robustness to heavy-tailed noise, with the distinguished characteristic of high-probability convergence bounds. Thus, the paper proposes a sign-based optimization method for $(L_0, L_1)$-smooth non-convex problems, providing communication efficiency and robustness to heavy-tailed noise, distinguished by high-probability convergence guarantees.

## Problem Statement

We consider the stochastic optimization problem of minimizing a smooth, non-convex function $f : \mathbb{R}^d \to \mathbb{R}$:

$$\min_{x \in \mathbb{R}^d} f(x) := \mathbb{E}_{\xi \sim \mathcal{S}}[f(x, \xi)],$$

where $\xi$ is a random variable sampled from an unknown distribution $\mathcal{S}$, and the gradient oracle provides an unbiased estimate $\nabla f(x, \xi) \in \mathbb{R}^d$. In machine learning, $f(x, \xi)$ represents the loss on a sample $\xi$, and the goal is to find a point $x^*$ with a small gradient norm, i.e., $\|\nabla f(x^*)\| \leq \epsilon$, especially for non-convex objectives.

The samples $\xi$ are drawn from $\mathcal{S}$, representing data points (e.g., images, text) in a machine learning task. The data originates from real-world or synthetic sources, with the statistical hypothesis that gradients $\nabla f(x, \xi)$ exhibit heavy-tailed noise, i.e., $\mathbb{E}_\xi[\|\nabla f(x, \xi) - \nabla f(x)\|_2^\kappa] \leq \sigma^\kappa$ for $\kappa \in (1, 2]$. The model is a parameterized function (e.g., neural network) with parameters $x \in \mathbb{R}^d$, within the class of $(L_0, L_1)$-smooth functions, satisfying symmetric $(L_0, L_1)$-smoothness, relaxing traditional $L$-smoothness. The objective $f(x)$ is the expected loss, with $f(x, \xi)$ as the sample-wise loss (e.g., cross-entropy). Convergence is measured by the gradient norm, with high-probability bounds (probability $\geq 1 - \delta$, $\delta \in (0, 1)$). Solutions are unconstrained in $\mathbb{R}^d$, but we seek robustness to noise and communication efficiency. In distributed settings, we prioritize low communication costs (bits transmitted per iteration).

# References


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