Closed form for distributed SDCA updates

April 27, 2017

Option I at the Routine **IncDual**(w, scl):

For Hinge Loss:

$$\triangle\alpha_{k,i} = y_{k,i}\max(0, \min(1, \frac{1 - x_{k,i}^{\top} w^{t-1} y_i}{scl\|x_{k,i}\|^2/\lambda n} + \alpha_{k,i}^{t-1} y_{k,i})) - \alpha_{k,i}^{t-1}$$

The choice of g in the procedure **SDCA-mR**:

$$g(w) = \frac{1}{2}\|w\|^2,$$

We may not need to consider a general g. g being a quadratic function is actually the same with the original SDCA paper (Shai Shalev-Shwartz and Tong Zhang).