

# Optimization for Machine Learning

## CS-439

Lecture 09: Coordinate Descent

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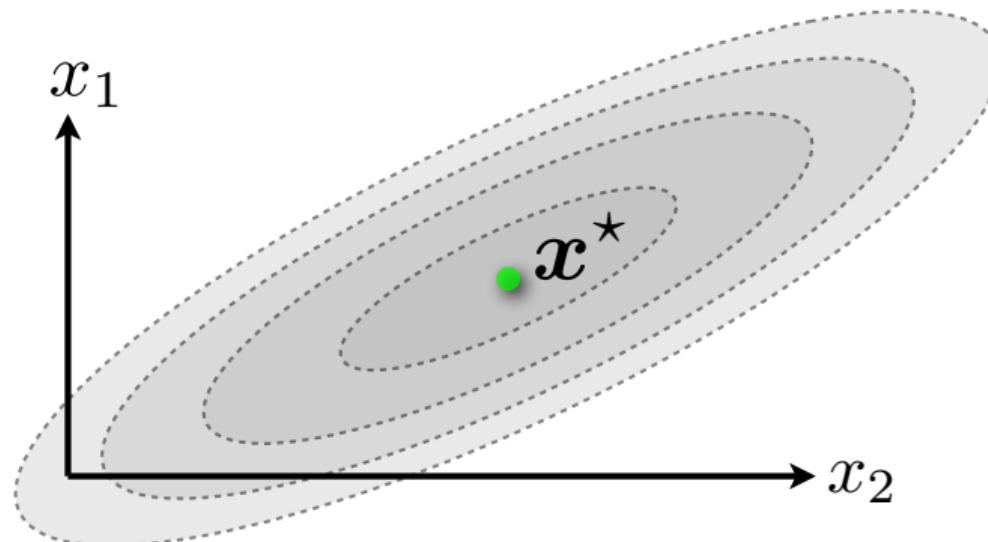
EPFL – [github.com/epfml/OptML\\_course](https://github.com/epfml/OptML_course)

May 1, 2020

# Coordinate Descent

Goal: Find  $\mathbf{x}^* \in \mathbb{R}^d$  minimizing  $f(\mathbf{x})$ .

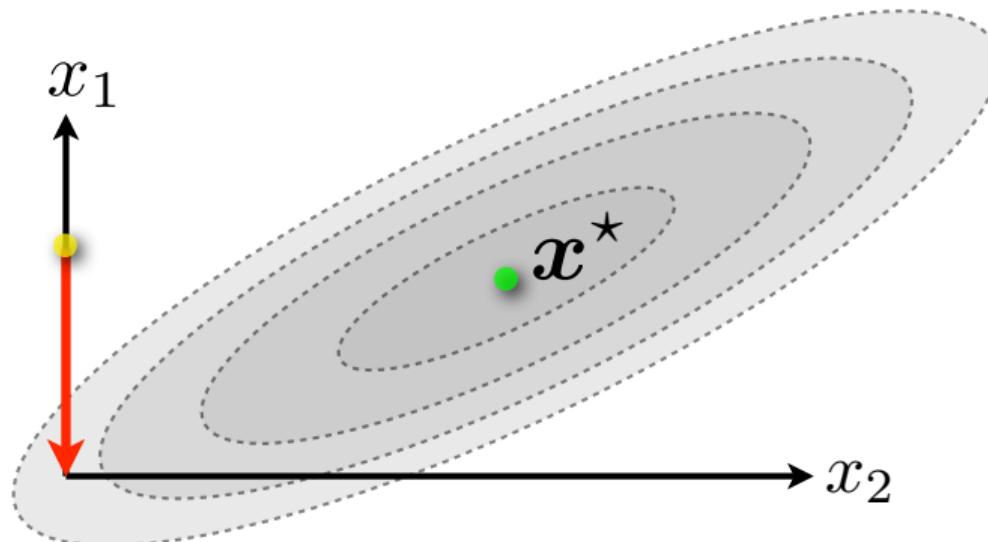
(Example:  $d = 2$ )



Idea: Update one coordinate at a time, while keeping others fixed.

# Coordinate Descent

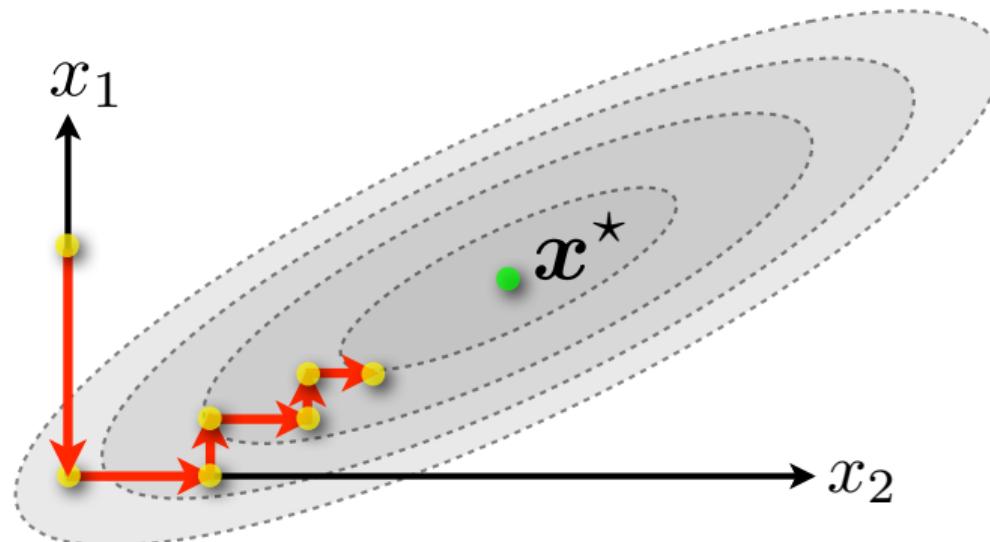
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# Coordinate Descent

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Idea: Update one coordinate at a time, while keeping others fixed.

# Coordinate Descent

Modify only one coordinate per step:

select  $i_t \in [d]$

$$\mathbf{x}_{t+1} := \mathbf{x}_t + \gamma \mathbf{e}_{i_t}$$

Two main variants:

- Gradient-based step-size:

$$\mathbf{x}_{t+1} := \mathbf{x}_t - \frac{1}{L} \nabla_{i_t} f(\mathbf{x}_t) \mathbf{e}_{i_t}$$

- Exact coordinate minimization: solve the single-variable minimization  $\operatorname{argmin}_{\gamma \in \mathbb{R}} f(\mathbf{x}_t + \gamma \mathbf{e}_{i_t})$  in closed form.

# Randomized Coordinate Descent

select  $i_t \in [d]$  uniformly at random

$$\mathbf{x}_{t+1} := \mathbf{x}_t - \frac{1}{L} \nabla_{i_t} f(\mathbf{x}_t) \mathbf{e}_{i_t}$$

- ▶ Faster convergence than gradient descent  
(if coordinate step is significantly cheaper than full gradient step)

# Convergence Analysis

Assume coordinate-wise smoothness:

$$f(\mathbf{x} + \gamma \mathbf{e}_i) \leq f(\mathbf{x}) + \gamma \nabla_i f(\mathbf{x}) + \frac{L}{2} \gamma^2 \quad \forall \mathbf{x} \in \mathbb{R}^d, \forall \gamma \in \mathbb{R}, \forall i$$

Is equivalent to coordinate-wise Lipschitz gradient:

$$|\nabla_i f(\mathbf{x} + \gamma \mathbf{e}_i) - \nabla_i f(\mathbf{x})| \leq L|\gamma|, \quad \forall \mathbf{x} \in \mathbb{R}^d, \forall \gamma \in \mathbb{R}, \forall i.$$

- ▶ Additionally assume strong convexity

# Convergence Analysis: Linear Rate

## Theorem

Let  $f$  be coordinate-wise smooth with constant  $L$ , and strongly convex with parameter  $\mu > 0$ . Then, coordinate descent with a step-size of  $1/L$ ,

$$\mathbf{x}_{t+1} := \mathbf{x}_t - \frac{1}{L} \nabla_{i_t} f(\mathbf{x}_t) \mathbf{e}_{i_t}.$$

when choosing the active coordinate  $i_t$  uniformly at random, has an expected [linear convergence rate](#) of

$$\mathbb{E}[f(\mathbf{x}_t) - f^*] \leq \left(1 - \frac{\mu}{dL}\right)^t [f(\mathbf{x}_0) - f^*].$$

# Convergence Proof

Proof.

Plugging the update rule, into the smoothness condition, we have

$$f(\mathbf{x}_{t+1}) \leq f(\mathbf{x}_t) - \frac{1}{2L} |\nabla_{i_t} f(\mathbf{x}_t)|^2.$$

Take expectation with respect to  $i_t$ :

$$\begin{aligned}\mathbb{E}[f(\mathbf{x}_{t+1})] &\leq f(\mathbf{x}_t) - \frac{1}{2L} \mathbb{E}[|\nabla_{i_t} f(\mathbf{x}_t)|^2] \\ &= f(\mathbf{x}_t) - \frac{1}{2L} \frac{1}{d} \sum_i |\nabla_i f(\mathbf{x}_t)|^2 \\ &= f(\mathbf{x}_t) - \frac{1}{2dL} \|\nabla f(\mathbf{x}_t)\|^2.\end{aligned}$$

[ **Lemma:** strongly convex  $f$  satisfy **PL**:  $\frac{1}{2} \|\nabla f(\mathbf{x})\|^2 \geq \mu(f(\mathbf{x}) - f^*) \quad \forall \mathbf{x}$  ]

Subtracting  $f^*$  from both sides, we therefore obtain

$$\mathbb{E}[f(\mathbf{x}_{t+1}) - f^*] \leq \left(1 - \frac{\mu}{dL}\right) [f(\mathbf{x}_t) - f^*].$$



# The Polyak-Lojasiewicz Condition

**Definition:**  $f$  satisfies the Polyak-Lojasiewicz Inequality (PL) if the following holds for some  $\mu > 0$ ,

$$\frac{1}{2} \|\nabla f(\mathbf{x})\|^2 \geq \mu(f(\mathbf{x}) - f^*), \quad \forall \mathbf{x}.$$

**Lemma (Strong Convexity  $\Rightarrow$  PL)**

*Let  $f$  be strongly convex with parameter  $\mu > 0$ . Then  $f$  satisfies PL for the same  $\mu$ .*

**Proof.**

For all  $\mathbf{x}$  and  $\mathbf{y}$  we have

$$f(\mathbf{y}) \geq f(\mathbf{x}) + \langle \nabla f(\mathbf{x}), \mathbf{y} - \mathbf{x} \rangle + \frac{\mu}{2} \|\mathbf{y} - \mathbf{x}\|^2.$$

minimizing each side of the inequality with respect to  $\mathbf{y}$  we obtain

$$f(\mathbf{x}^*) \geq f(\mathbf{x}) - \frac{1}{2\mu} \|\nabla f(\mathbf{x})\|^2.$$

□

# Linear Convergence without Strong Convexity

Examples satisfying PL:

- ▶  $f(\mathbf{x}) := g(A\mathbf{x})$  for strongly convex  $g$  and arbitrary matrix  $A$ , including least squares regression and many other applications in machine learning.

Linear convergence for all  $f$  satisfying the PL condition:

Corollary

*For minimization of a function  $f$  which is coordinate-wise smooth with constant  $L$ , satisfies the PL inequality, and has a non-empty solution set  $\mathcal{X}^*$ , random coordinate descent with a step-size of  $1/L$  has the expected linear convergence rate of*

$$\mathbb{E}[f(\mathbf{x}_t) - f^*] \leq \left(1 - \frac{\mu}{dL}\right)^t [f(\mathbf{x}_0) - f^*].$$

# Importance Sampling

Uniformly random selection is not always best!

- ▶ individual smoothness constants  $L_i$  for each coordinate  $i$

$$f(\mathbf{x} + \gamma \mathbf{e}_i) \leq f(\mathbf{x}) + \gamma \nabla_i f(\mathbf{x}) + \frac{L_i}{2} \gamma^2$$

Coordinate descent using this modified selection probabilities  $P[i_t = i] = \frac{L_i}{\sum_i L_i}$ , and using a step-size of  $1/L_{i_t}$  converges (Exercise 54) with the faster rate of

$$\mathbb{E}[f(\mathbf{x}_t) - f^*] \leq \left(1 - \frac{\mu}{d\bar{L}}\right)^t [f(\mathbf{x}_0) - f^*],$$

where  $\bar{L} = \frac{1}{d} \sum_{i=1}^d L_i$ .

Often:  $\bar{L} \ll L = \max_i L_i$  !

# Steepest Coordinate Descent

- ▶ Coordinate selection rule

$$i_t := \operatorname{argmax}_{i \in [d]} |\nabla_i f(\mathbf{x}_t)|.$$

“Greedy” or steepest coordinate descent.

Deterministic vs random.

# Convergence of Steepest Coordinate Descent

Has same convergence rate as for random coordinate descent!

Use

$$\max_i |\nabla_i f(\mathbf{x})|^2 \geq \frac{1}{d} \sum_i |\nabla_i f(\mathbf{x})|^2,$$

(And: algorithm is deterministic, so no need to take expectations in the proof.)

## Corollary

*Steepest coordinate descent with a step-size of  $1/L$  has the linear convergence rate of*

$$\mathbb{E}[f(\mathbf{x}_t) - f^*] \leq \left(1 - \frac{\mu}{dL}\right)^t [f(\mathbf{x}_0) - f^*].$$

# Faster Convergence of Steepest Coordinate Descent

Faster convergence can be obtained for this algorithm when the strong convexity of  $f$  is measured with respect to the  $\ell_1$ -norm instead of the standard Euclidean norm, i.e.

$$f(\mathbf{y}) \geq f(\mathbf{x}) + \langle \nabla f(\mathbf{x}), \mathbf{y} - \mathbf{x} \rangle + \frac{\mu_1}{2} \|\mathbf{y} - \mathbf{x}\|_1^2.$$

## Theorem

If  $f$  is coordinate-wise  $L$ -smooth, and strongly convex w.r.t. the  $\ell_1$ -norm with parameter  $\mu_1 > 0$ , steepest coordinate descent with a step-size of  $1/L$  has the linear convergence rate of

$$\mathbb{E}[f(\mathbf{x}_t) - f^\star] \leq \left(1 - \frac{\mu_1}{L}\right)^t [f(\mathbf{x}_0) - f^\star].$$

# Faster Convergence of Steepest Coordinate Descent

**Proof:** Same as above theorem, but using the following lemma measuring the PL inequality in the  $\ell_\infty$ -norm:

## Lemma

Let  $f$  be strongly convex w.r.t. the  $\ell_1$ -norm with parameter  $\mu_1 > 0$ . Then  $f$  satisfies

$$\frac{1}{2} \|\nabla f(\mathbf{x})\|_\infty^2 \geq \mu_1(f(\mathbf{x}) - f^*).$$

(Proof: omitted)

# Non-smooth objectives

Have proved everything for smooth  $f$ . What about **non-smooth**?

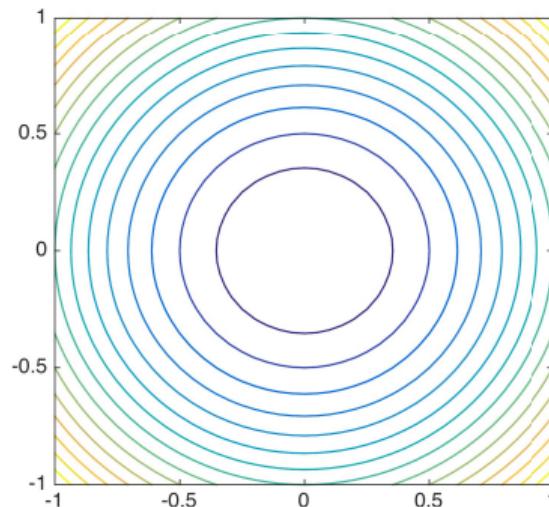
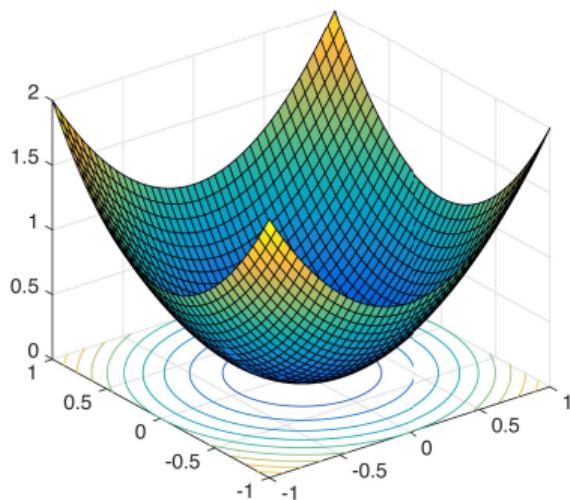


Figure: A smooth function:  $f(\mathbf{x}) := \|\mathbf{x}\|^2$ .

figure by Alp Yurtsever & Volkan Cevher, EPFL

# Non-smooth objectives

For general non-smooth  $f$ , coordinate descent **fails**: gets permanently stuck:

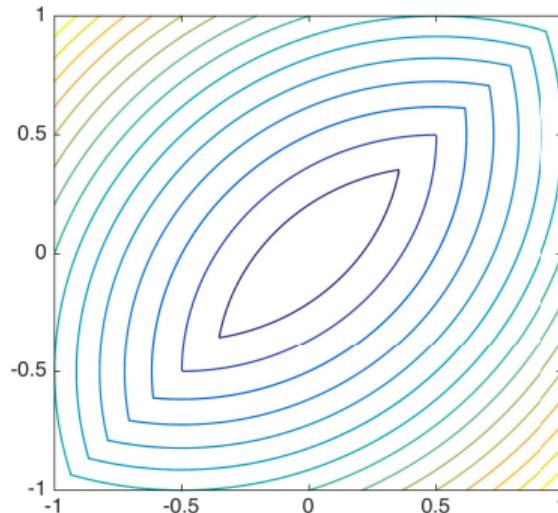
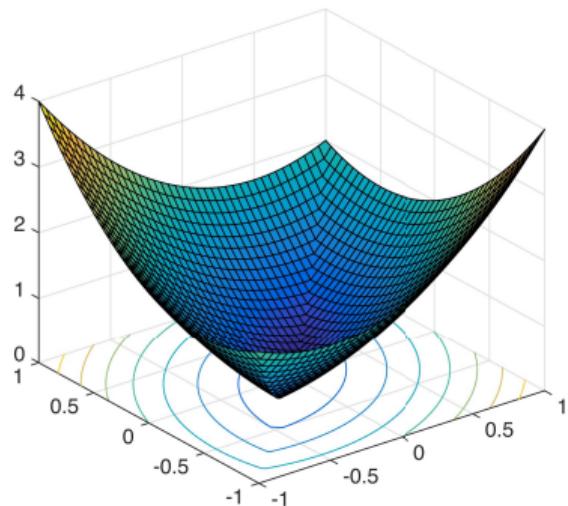


Figure: A non-smooth function:  $f(\mathbf{x}) := \|\mathbf{x}\|^2 + |x_1 - x_2|$ .

figure by Alp Yurtsever & Volkan Cevher, EPFL

# Non-smooth separable objectives

What if the non-smooth part is separable over the coordinates?

$$f(\mathbf{x}) := g(\mathbf{x}) + h(\mathbf{x}) \quad \text{with } h(\mathbf{x}) = \sum_i h_i(x_i),$$

► global convergence!

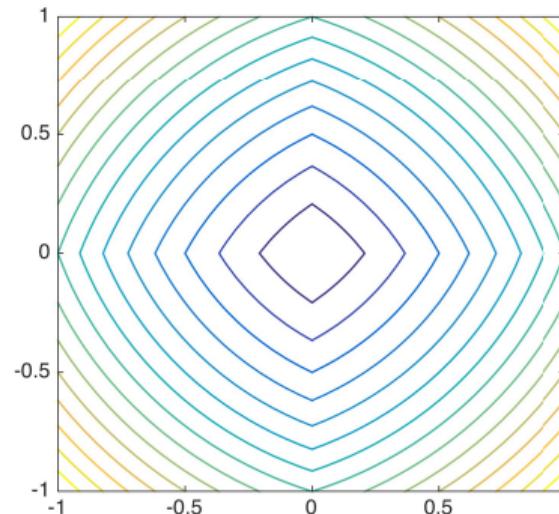
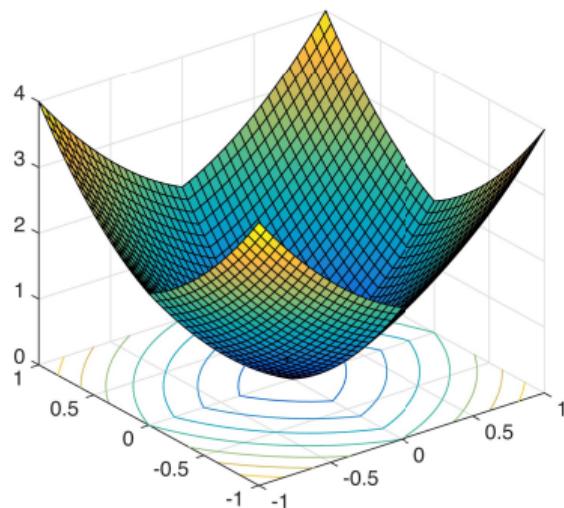


Figure: A non-smooth but separable function:  $f(\mathbf{x}) := \|\mathbf{x}\|^2 + \|\mathbf{x}\|_1$ .

# Applications

- ▶ Random coordinate descent
  - ▶ is state-of-the-art for generalized linear models  $f(\mathbf{x}) := g(A\mathbf{x}) + \sum_i h_i(x_i)$ .  
Regression, classification (with different regularizers)
- ▶ Steepest coordinate descent
  - ▶ Training with the help of GPUs  
(or other hardware of limited memory):  
  
Use steepest coordinates to decide which subset of the data  $A$  to put onto the GPU.  
→ DuHL algorithm used by IBM & NVIDIA. *link1*, *link2*