

MATH 3332 Data Analytic Tools

Homework 5

Due date: 30 November, 6pm, Monday

1. Consider the following optimization problem

$$\min_{\mathbf{x} \in \mathbb{R}^n} \frac{1}{2} \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2^2 + \lambda \|\mathbf{B}\mathbf{x}\|_2^2,$$

where $\mathbf{A} \in \mathbb{R}^{m \times n}$, $\mathbf{b} \in \mathbb{R}^m$, and $\mathbf{B} \in \mathbb{R}^{p \times n}$ are given. Find the steepest descent (i.e. gradient descent with the exact line search) algorithm for solving this optimization.

In the following two problems, we consider variants of the gradient descent algorithm for solving

$$\min_{\mathbf{x} \in \mathbb{R}^n} f(\mathbf{x}), \quad (1)$$

where $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is a smooth function. Given $\mathbf{x}^{(k)}$, the gradient descent algorithm finds $\mathbf{x}^{(k+1)}$ by

$$\mathbf{x}^{(k+1)} = \arg \min_{\mathbf{x} \in \mathbb{R}^n} f(\mathbf{x}^{(k)}) + \langle \nabla f(\mathbf{x}^{(k)}), \mathbf{x} - \mathbf{x}^{(k)} \rangle + \frac{1}{2\alpha_k} \|\mathbf{x} - \mathbf{x}^{(k)}\|_2^2, \quad (2)$$

where $\alpha_k > 0$ is a step size.

2. In the gradient descent (2), for distance between \mathbf{x} and $\mathbf{x}^{(k)}$, we used the 2-norm, which can be replaced by other norms to obtain variants of the gradient descent algorithm.

- (a) Prove that (2) is equivalent to

$$\mathbf{x}^{(k+1)} = \arg \min_{\mathbf{x} \in \mathbb{R}^n} \langle \nabla f(\mathbf{x}^{(k)}), \mathbf{x} - \mathbf{x}^{(k)} \rangle, \quad \text{subject to} \quad \|\mathbf{x} - \mathbf{x}^{(k)}\|_2 \leq \alpha_k \|\nabla f(\mathbf{x}^{(k)})\|_2. \quad (3)$$

(Hint: Use Cauchy-Schwartz inequality.)

- (b) We may replace the 2-norm in (3) by 1-norm, i.e.,

$$\mathbf{x}^{(k+1)} = \arg \min_{\mathbf{x} \in \mathbb{R}^n} \langle \nabla f(\mathbf{x}^{(k)}), \mathbf{x} - \mathbf{x}^{(k)} \rangle, \quad \text{subject to} \quad \|\mathbf{x} - \mathbf{x}^{(k)}\|_1 \leq \alpha_k \|\nabla f(\mathbf{x}^{(k)})\|_\infty. \quad (4)$$

Give an explicit expression of $\mathbf{x}^{(k+1)}$ in (4). (Hint: Use the inequality $|\langle \mathbf{x}, \mathbf{y} \rangle| \leq \|\mathbf{x}\|_\infty \|\mathbf{y}\|_1$ with equality attained if $\mathbf{x} = c \cdot \text{sign}(\mathbf{y})$ or $\mathbf{y} = c \cdot \mathbf{e}_{i_{\max}(\mathbf{x})}$ for some $c \in \mathbb{R}$. Here $\text{sign}(\cdot)$ takes the sign of each entry of a vector, and $i_{\max}(\mathbf{x}) = \arg \max_i |x_i|$.)

- (c) We may replace the 2-norm in (3) by ∞ -norm, i.e.,

$$\mathbf{x}^{(k+1)} = \arg \min_{\mathbf{x} \in \mathbb{R}^n} \langle \nabla f(\mathbf{x}^{(k)}), \mathbf{x} - \mathbf{x}^{(k)} \rangle, \quad \text{subject to} \quad \|\mathbf{x} - \mathbf{x}^{(k)}\|_\infty \leq \alpha_k \|\nabla f(\mathbf{x}^{(k)})\|_1. \quad (5)$$

Give an explicit expression of $\mathbf{x}^{(k+1)}$ in (5).

3. Gradient depends on inner product. Therefore, one variant of gradient descent is obtained by choosing a weighted inner product of \mathbb{R}^n rather than the standard one. In particular, given a symmetric positive definite matrix $\mathbf{W} \in \mathbb{R}^{n \times n}$, we know that $\langle \mathbf{x}, \mathbf{y} \rangle_{\mathbf{W}} := \mathbf{x}^T \mathbf{W} \mathbf{y}$ defines an inner product of \mathbb{R}^n .
- (a) Express $\nabla_{\mathbf{W}} f$ (the gradient of f in \mathbb{R}^n with the weighted inner product $\langle \cdot, \cdot \rangle_{\mathbf{W}}$) in terms of \mathbf{W} and ∇f (the gradient of f in \mathbb{R}^n with the standard inner product).
 - (b) Give the gradient descent algorithm for solving (1) under the weighted inner product $\langle \cdot, \cdot \rangle_{\mathbf{W}}$ (i.e., find an explicit formula of $\mathbf{x}^{(k+1)}$ when we replace $\langle \cdot, \cdot \rangle$ and $\| \cdot \|_2^2$ in (2) by $\langle \cdot, \cdot \rangle_{\mathbf{W}}$ and $\| \cdot \|_{\mathbf{W}}^2$ respectively). *(By choosing a suitable \mathbf{W} , we may obtain faster algorithms than the standard gradient descent. This technique is known as preconditioning.)*