Continuous Optimization

Chapter 2: Gradient Descent

1 Descent Direction Methods

In this chapter we consider the unconstrained minimization problem

$$\min_{x \in \mathbb{R}^n} \; f(x).$$

The iterative algorithms that we will consider in this chapter take the form

$$x_{k+1} = x_k + t_k d_k \quad k = 0, 1, \ldots,$$

where d_k is the so-called direction and t_k is the step size. We will limit ourselves to descent directions, whose definition is now given.

Definition 1.1. *Let $f : \mathbb{R}^n \to \mathbb{R}$ with $f \in \mathrm{C}^1(\mathbb{R}^n)$. A vector $0 \neq d \in \mathbb{R}^n$ is called a descent direction of f if the directional derivative $f'(x, d)$ is negative, i.e.,*

$$f'(x, d) = \nabla f(x)^T d < 0.$$

In particular, by taking small enough steps, descent directions lead to a decrease of the objective function.

Lemma 1.1 (descent property of descent directions)**.** *Let $f : \mathbb{R}^n \to \mathbb{R}$ with $f \in \mathrm{C}^1(\mathbb{R}^n)$ and let $x \in \mathbb{R}^n$. Suppose that d is a descent direction of f at x. Then, there exists $\epsilon > 0$ such that*

$$f(x + td) < f(x) \quad \forall\, t \in (0, \epsilon].$$

Proof. Since $f'(x, d) < 0$, it follows from the definition of the directional derivative that

$$\lim_{t \to 0^+} \frac{f(x + td) - f(x)}{t} = f'(x, d) < 0.$$

Therefore, there exists an $\epsilon > 0$ such that

$$\frac{f(x + td) - f(x)}{t} < 0,$$

for any $t \in (0, \epsilon)$ $\square$

Algorithm 1: Schematic Descent Directions Method

Input: $x_0 \in \mathbb{R}^n$

$k = 0$

while *Termination criterion is not satisfied* **do**

- Pick a descent direction d_k
- Find a step size t_k satisfying $f(x_k + t_k d_k) < f(x_k)$
- $x_{k+1} = x_k + t_k d_k$
- $k = k + 1$

Various are still unspecified.

2 Gradient Method

The most important choice in the algorithm above concerns the selection of the descent direction. One obvious choice is to pick the steepest (normalized) direction, i.e., $d_k = -\nabla f(x_k)/||\nabla f(x_k)||$. In fact, this direction minimizes the directional derivatives between all normalized directions.

Lemma 2.1. *Let $f : \mathbb{R}^n \to \mathbb{R}$ with $f \in \mathrm{C}^1(\mathbb{R}^n)$ and let $x \in \mathbb{R}^n$ be non-stationary (i.e., $\nabla f(x) \neq 0$). Then the optimal solution of the problem*

$$\begin{aligned} &\min \;\; f'(x, d), \\ &s.t. \;\;\; ||d|| = 1. \end{aligned}$$

is $d = -\frac{\nabla f(x)}{||d||}$.

Proof. As $f \in \mathrm{C}^1(\mathbb{R}^n)$ and by Cauchy-Schwarz, we have

$$f'(x, d) = \nabla f(x)^T d \geq -|| \nabla f(x)|| \cdot ||d|| = -|| \nabla f(x)||.$$

Thus, $-|| \nabla f(x)||$ is a lower bound for the optimal value of the problem. On the other hand, by plugging $d = -\nabla f(x)/|| \nabla f(x)||$ in the objective function we get

$$f'\left(x, -\frac{\nabla f(x)}{|| \nabla f(x)||}\right) = -\nabla f(x)^T \left(\frac{\nabla f(x)}{|| \nabla f(x)||}\right) = -|| \nabla f(x)||,$$

and we thus come to the conclusion that the lower bound is attained at $d = -\frac{\nabla f(x)}{||d||}$. □

Thus, the gradient method selects $d_k = -\nabla f(x_k)$ which is obviously a descent direction, i.e.,

$$\nabla f(x_k)^T d_k = -\nabla f(x_k)^T \nabla f(x_k) = -|| \nabla f(x)||^2.$$

To define an implementable method, the second important choice we have to make is the selection of the step size t. In particular, this will be clearer once we provide the Descent Lemma below, which require the gradient to be Lipschitz continuous.

Definition 2.1 (Lipschitz Continuous Gradient)**.** $\nabla f(x)$ *is said to be Lipschitz continuous if*

$$|| \nabla f(x) - \nabla f(y)|| \leq L||x - y|| \quad \forall x, y \in \mathbb{R}^n.$$

The class of functions with Lipschitz continuous gradient with constant L is denoted by $\mathrm{C}^{1,1}_{\mathrm{L}}(\mathbb{R}^n)$.

Theorem 2.1. *Let $f \in \mathrm{C}^2(\mathbb{R}^n)$. Then the following two claims are equivalent:*

- *(a)* $f \in \mathrm{C}^{1,1}_{\mathrm{L}}(\mathbb{R}^n)$
- *(b)* $|| \nabla^2 f(x)|| \leq L \quad \forall x \in \mathbb{R}^n$.

Proof. $(b) \Rightarrow (a)$. Suppose that $|| \nabla^2 f(x)|| \leq L \quad \forall x \in \mathbb{R}^n$. By the fundamental theorem of calculus we have $\forall x, y \in \mathbb{R}^n$

$$\nabla f(y) = \nabla f(x) + \int_0^1 \nabla^2 f(x + t(y - x))(y - x)dt = \nabla f(x) + \left(\int_0^1 \nabla^2 f(x + t(y - x))dt\right) \cdot (y - x)$$

Thus,

$$\begin{aligned} || \nabla f(y) - \nabla f(x)|| &= \left\|\left(\int_0^1 \nabla^2 f(x + t(y - x))dt\right) \cdot (y - x)\right\| \\ &\leq \left\|\int_0^1 \nabla^2 f(x + t(y - x))dt\right\| \cdot \|(y - x)\| \\ &\leq \left(\int_0^1 || \nabla^2 f(x + t(y - x))||dt\right) \cdot \|(y - x)\| \\ &\leq L\|(y - x)\| \end{aligned}$$

$(a) \Rightarrow (b)$. Exercise. □

Lemma 2.2 (Descent Lemma (prequel))**.** *Let $f \in \mathrm{C}^{1,1}_{\mathrm{L}}(\mathbb{R}^n)$. Then for any $x, y \in \mathbb{R}^n$*

$$f(y) \leq f(x) + \nabla f(x)^T (y - x) + \frac{L}{2}\|x - y\|^2.$$

Proof. From the fundamental theorem of calculus and differentiability of f we have

$$
\begin{aligned}
f(y) &= f(x) + \int_0^1 \nabla f((1-t)x + ty)^T (y-x)\, dt \\
&= f(x) + \int_0^1 \nabla f((1-t)x + ty)^T (y-x) - \nabla f(x)^T (y-x)\, dt + \nabla f(x)^T (y-x) \\
&\leq f(x) + \int_0^1 \| \nabla f((1-t)x + ty) - \nabla f(x) \| \cdot \|y-x\|\, dt + \nabla f(x)^T (y-x) \\
&\leq f_{i_k}(x) + \int_0^1 L\|t(y-x)\| \cdot \|y-x\|\, dt + \nabla f(x)^T (y-x) \\
&= f(x) + L\|y-x\|^2 \cdot \frac{t^2}{2}\Big|_0^1 + \nabla f(x)^T (y-x) \\
&= f(x) + \nabla f(x)^T (y-x) + \frac{L}{2}\|y-x\|^2,
\end{aligned}
$$

where the second inequality follows from the Lipschitz continuity of ∇f. □

Lemma 2.3 (Descent Lemma)**.** *Let $f \in \mathrm{C}^{1,1}_{\mathrm{L}}(\mathbb{R}^n)$. Then for any $x \in \mathbb{R}^n$ and $t > 0$*

$$
f(x) - f(x - t\,\nabla f(x)) \geq t(1 - \frac{Lt}{2})\| \nabla f(x)\|^2.
$$

Proof. The result simply follows by applying the descent lemma (prequel) on x and $y = x - \nabla f(x)$

$$
f(x - t\,\nabla f(x)) \leq f(x) - t|| \nabla f(x)\|^2 + \frac{Lt^2}{2}\| \nabla f(x)\|^2 = f(x) - t(1 - \frac{Lt}{2})\| \nabla f(x)\|^2
$$

□

In particular, this holds for $x = x_k$ and $x_{k+1} = x_k - \nabla f(x_k)$,

$$
f(x_k) - f(x_{k+1}) \geq t(1 - \frac{Lt}{2})\| \nabla f(x_k)\|^2,
$$

which in turns implies that if we select $t \in (0, \frac{2}{L})$ we ensure a decrease of the objective function at each iteration. In particular, if we want to achieve the largest guarantee bound on the decrease, then we seek the maximum of $t(1 - \frac{Lt}{2})$ w.r.t. t, which is attained at $t = \frac{1}{L}$ with a decrease that becomes

$$
f(x_k) - f(x_{k+1}) \geq \frac{1}{L}\| \nabla f(x_k)\|^2. \tag{1}
$$

At this point we can write down the Gradient Method in terms of an implementable algorithm.

Algorithm 2: Gradient Descent (GD) Method

Input: Pick $x_0 \in \mathbb{R}^n$ arbitrarily, chose $\epsilon > 0$ (e.g., 10^{-4}).

$k = 0$
while $\| \nabla f(x_k)\| \leq \epsilon$ **do**
  $x_{k+1} = x_k - \frac{1}{L}\nabla f(x_k)$
  $k = k + 1$

Let us now prove convergence for GD, in particular that $\nabla f(x_k$ goes to zero.

Theorem 2.2 (Convergence of GD)**.** *Let $f \in \mathrm{C}^{1,1}_{\mathrm{L}}(\mathbb{R}^n)$ and let $\{x_k\}_k$ be a sequence generated by GD for solving $\min_{x \in \mathbb{R}^n} f(x)$. Assume that f is bounded below over $\mathbb{R}^n$, i.e., there exists $m \in \mathbb{R}$ such that $f(x) > m \;\forall x \in \mathbb{R}^n$. Then we have the following*

(a) The sequence $\{f(x_k)\}_k$ is nonincreasing. In addition, for any $k \geq 0$, $f(x_{k+1}) < f(x_k)$ unless $\nabla f(x_k) = 0$.

(b) $\nabla f(x_k) \to 0$ as $k \to \infty$.

Proof. (a) directly follows from (1), as $f(x_{k+1}) < f(x_k)$ and the equality $f(x_{k+1}) = f(x_k)$ only holds when $\nabla f(x_k) = 0$. (b) Since the sequence $\{f(x_k)\}_k$ is nonincreasing and bounded from below, it converges. Thus, $f(x_k) - f(x_{k+1}) \to 0$ as $k \to \infty$, which combined with (1) implies that $\| \nabla f(x_k)\| \to 0$ as $k \to \infty$. □

Moreover, we can provide the rate of convergence of GD.

Theorem 2.3 (Rate of Convergence of GD)**.** *Under the setting of Theorem 2.2, let f^* be the limit of the convergent sequence $\{f(x_k)\}_k$. Then for any $T = 0, 1, \ldots$*

$$\min_{k=0,1,\ldots,T} \| \nabla f(x_k) \leq \sqrt{\frac{L(f(x_0) - f^*)}{T+1}}$$

Proof. Summing the inequality (1) over $k = 0, 1, \ldots, T$, we obtain

$$f(x_0) - f(x_{T+1}) = \frac{1}{L} \sum_{k=0}^{T} \| \nabla f(x_k)\|^2 \geq \frac{T+1}{L} \min_{k=0,1,\ldots,T} \| \nabla f(x_k)\|^2$$

which concludes the proof. □