Optimization Theory

Lecture 07

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Outline

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Convergence Criteria

For the unconstrained convex optimization problem

$$\min_{\mathbf{x}\in\mathbb{R}^d} f(\mathbf{x}),$$

the convergence of an algorithm can be measured by the following in metrics:

1. Convergence in parameter (suppose there exists optimal solution $\mathbf{x}^*$), where we measure the distance

$$\|\mathbf{x}_t - \mathbf{x}^*\|_2 .$$

2. Convergence of objective value, measured by objective suboptimality

$$f(\mathbf{x}_t) - \inf_{\mathbf{x}\in\mathbb{R}^d} f(\mathbf{x}).$$

3. Convergence of gradient

$$\|\nabla f(\mathbf{x}_t)\|_2 .$$

Convergence Criteria

If $f : \mathbb{R}^d \to \mathbb{R}$ is smooth and convex and has an optimal solution $\mathbf{x}^*$, then

$$f(\mathbf{x}_t) - f(\mathbf{x}^*) \leq \langle \nabla f(\mathbf{x}^*), \mathbf{x}_t - \mathbf{x}^* \rangle + \frac{L}{2} \|\mathbf{x}_t - \mathbf{x}^*\|_2^2 = \frac{L}{2} \|\mathbf{x}_t - \mathbf{x}^*\|_2^2,$$

and

$$\|\nabla f(\mathbf{x}_t)\|_2 = \|\nabla f(\mathbf{x}_t) - \nabla f(\mathbf{x}^*)\|_2 \leq L \|\mathbf{x}_t - \mathbf{x}^*\|_2,$$

which implies convergence in parameter implies convergence in objective value and gradient.

The reverse directions may not hold if the objective is not strongly-convex.

Black Box Model

Local black box:

1. The only information available for the numerical scheme is the answer of the oracle.
2. The oracle is local.

Different types of oracles:

1. Zero-order oracle: returns the function value $f(\mathbf{x})$.
2. First-order oracle: returns the function value $f(\mathbf{x})$ and the gradient $\nabla f(\mathbf{x})$.
3. Second-order oracle: returns $f(\mathbf{x})$, $\nabla f(\mathbf{x})$, and the Hessian $\nabla^2 f(\mathbf{x})$.

Black Box Model

There are two participants in the black box model: a learner and an oracle.

1. The learner has
   - infinite computational power,
   - knowledge of the function class to which f belongs,
   - knowledge of the domain.
2. The oracle has specific knowledge of the function.

Black Box Model

The key question:

How many queries to the oracles are necessary and sufficient to find an ϵ-approximate solution?

We will study this question from two perspectives:

1. Upper bound: Designing algorithms.
2. Lower bound: Information theoretic reasoning.

Black Box Model

The strength of the black-box model:

1. It will allow us to derive a complete theory of optimization.
2. We will obtain matching upper and lower bounds on the oracle complexity for various sub-classes of interesting functions.

The weakness of the black-box model:

1. It does not limit our computational resources.
2. The side information of the algorithm is ignored.

Outline

Gradient Descent Methods

We consider the optimization problem

$$\min_{\mathbf{x}\in\mathbb{R}} f(\mathbf{x}),$$

where $f:\mathbb{R}^d\to\mathbb{R}$ is convex and L-smooth.

The gradient descent method

$$\mathbf{x}_{t+1}=\mathbf{x}_t-\eta_t\nabla f(\mathbf{x}_t)$$

with $\eta_t=\eta\leq 1/L$ leads to

$$\frac{1}{T}\sum_{t=1}^{t} f(\mathbf{x}_t)\leq f(\hat{\mathbf{x}})+\frac{L\left\|\mathbf{x}_0-\hat{\mathbf{x}}\right\|_2^2}{2T}$$

for any $\hat{\mathbf{x}}\in\mathbb{R}^d$.

Minimizing Convex Function

The gradient descent method

$$\mathbf{x}_{t+1} = \mathbf{x}_t - \eta \nabla f(\mathbf{x}_t)$$

with $\eta_t = \eta \leq 1/L$ leads to

$$\frac{1}{T}\sum_{t=1}^{t} f(\mathbf{x}_t) \leq f(\hat{\mathbf{x}}) + \frac{L\left\|\mathbf{x}_0 - \hat{\mathbf{x}}\right\|_2^2}{2T}$$

for any $\hat{\mathbf{x}} \in \mathbb{R}^d$.

Suppose $f(\cdot)$ has a minimizer $\mathbf{x}^*$ and let $\bar{\mathbf{x}} = \frac{1}{T}\sum_{t=0}^{T-1} \mathbf{x}_t$, then we need

$$T \geq \left\lceil \frac{L\left\|\mathbf{x}_0 - \mathbf{x}^*\right\|_2^2}{2} \cdot \frac{1}{\epsilon} \right\rceil$$

to guarantee $f(\bar{\mathbf{x}}) - f(\mathbf{x}^*) \leq \epsilon$.

Last-Iterate Convergence

It is also possible the establish the last-iterate convergence

$$f(\mathbf{x}_T) - f(\mathbf{x}^*) \leq \frac{2L \|\mathbf{x}_0 - \mathbf{x}^*\|_2^2}{t+4},$$

which is sublinear.

The proof depends on the results

$$\frac{1}{L} \|\nabla f(\mathbf{x}) - \nabla(\mathbf{x}^*)\|_2^2 \leq \langle \nabla f(\mathbf{x}) - \nabla f(\mathbf{x}^*), \mathbf{x} - \mathbf{x}^* \rangle.$$

and

$$f(\mathbf{x}_{t+1}) \leq f(\mathbf{x}_t) - \frac{\eta}{2} \|\nabla f(\mathbf{x}_t)\|_2^2 .$$

Nonconvex Optimization

The following inequality

$$f(\mathbf{x}_{t+1}) \leq f(\mathbf{x}_t) - \frac{\eta}{2}\left\|\nabla f(\mathbf{x}_t)\right\|_2^2.$$

does not depend on the convexity.

We uniformly sample $\hat{\mathbf{x}}$ from $\{\mathbf{x}_0, \dots, \mathbf{x}_{T-1}\}$, then

$$\mathbb{E}\left\|\nabla f(\hat{\mathbf{x}})\right\|_2^2 \leq \frac{2L(f(\mathbf{x}_0) - f^*)}{T},$$

where we suppose $f^* = \inf_{\mathbf{x}\in\mathbb{R}^d} f(\mathbf{x}) > -\infty$

We require

$$T \geq \left\lceil \frac{2L(f(\mathbf{x}_0) - f^*)}{\epsilon^2} \right\rceil$$

to find an ϵ-stationary point of f in expectation.

Minimizing Strongly Convex Function

We consider using gradient descent method

$$\mathbf{x}_{t+1} = \mathbf{x}_t - \eta \nabla f(\mathbf{x}_t)$$

with $\eta_t = \eta \leq 1/L$ to solve the optimization problem

$$\min_{\mathbf{x} \in \mathbb{R}^d} f(\mathbf{x}),$$

where $f : \mathbb{R}^d \to \mathbb{R}$ is μ-strongly-convex and L-smooth.

It holds linear convergence rate

$$f(\mathbf{x}_T) - f(\mathbf{x}^*) \leq \left(1 - \frac{\mu}{L}\right)^T (f(\mathbf{x}_0) - f(\mathbf{x}^*)).$$

We require

$$T \geq \left\lceil \kappa \ln\left(\frac{f(\mathbf{x}_T) - f(\mathbf{x}^*)}{\epsilon}\right) \right\rceil$$

to guarantee $f(\mathbf{x}_0) - f(\mathbf{x}^*) \leq \epsilon$, where $\kappa \triangleq L/\mu$ is the condition number.

Example: Regularized Generalized Linear Model

For regularized linear regression

$$\min_{\mathbf{x}\in\mathbb{R}^d} f(\mathbf{x}) \triangleq \frac{1}{2}\left\|\mathbf{A}\mathbf{x}-\mathbf{b}\right\|_2^2 + \frac{\beta}{2}\left\|\mathbf{x}\right\|_2^2$$

where $\mathbf{A}\in\mathbb{R}^{n\times d}$, $\mathbf{b}\in\mathbb{R}^d$ and $\lambda > 0$.

We have

$$\nabla^2 f(\mathbf{x}) = \mathbf{A}^\top\mathbf{A} + \beta\mathbf{I} \qquad \text{and} \qquad \kappa = \frac{\lambda_1(\mathbf{A}^\top\mathbf{A}) + \beta}{\lambda_d(\mathbf{A}^\top\mathbf{A}) + \beta}.$$

Example: Quadratic Problem

We consider using gradient descent method to solve quadratic problem

$$\min_{\mathbf{x}\in\mathbb{R}^d} f(\mathbf{x}) \triangleq \frac{1}{2}\mathbf{x}^\top \mathbf{A}\mathbf{x} - \mathbf{b}^\top \mathbf{x},$$

where $\mathbf{A}$ is positive definite.

Then we have

$$f(\mathbf{x}_T) - f(\mathbf{x}^*) \leq \left(1 - \frac{\lambda_d(\mathbf{A})}{\lambda_1(\mathbf{A})}\right)^T (f(\mathbf{x}_0) - f(\mathbf{x}^*)),$$

where $\lambda_1(\mathbf{A})$ and $\lambda_d(\mathbf{A})$ are the largest and the smallest eigenvalues of $\mathbf{A}$.

For positive semi-definite $\mathbf{A}$, what about the convergence rate?

Outline

Polyak–Łojasiewicz Condition

The linear convergence of gradient descent depends on PL condition

$$f(\mathbf{x}) - f^* \leq \frac{1}{2\mu} \|\nabla f(\mathbf{x})\|_2^2,$$

where $f^* = \inf_{\mathbf{x}\in\mathbb{R}^d} f(\mathbf{x})$. In fact, it does not require strong convexity.

Consider the function

$$f(\mathbf{x}) = \frac{1}{2}\mathbf{x}^\top \mathbf{A}\mathbf{x} - \mathbf{b}^\top \mathbf{x}, \tag{1}$$

where $\mathbf{A} \in \mathbb{R}^{d\times d}$ is nonzero positive semi-definite (possibly not positive definite).

PL condition holds for (1) with the parameter with $\mu = \lambda_k(\mathbf{A})$, where $\lambda_k(\mathbf{A})$ is the smallest nonzero eigenvalue of $\mathbf{A}$.

Gradient descent still has linear convergence rate!

Polyak–Łojasiewicz Condition

Polyak–Łojasiewicz condition and strong convexity:

1. The μ-strong convexity leads to PL condition with parameter μ.
2. PL condition may not lead to (μ-strong) convexity.

Theorem

Let $g : \mathbb{R}^m \to \mathbb{R}$ be smooth and μ-strongly convex and $\mathbf{A} \in \mathbb{R}^{m\times d}$ is nonzero. Define the function $f : \mathbb{R}^d \to \mathbb{R}$ as $f(\mathbf{x}) = g(\mathbf{A}\mathbf{x})$, then it satisfies PL condition.

Examples

1. Linear regression

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

   where $\mathbf{A}\in\mathbb{R}^{n\times d}$, $\mathbf{b}\in\mathbb{R}^n$ and $\lambda\geq 0$.

2. Logistic regression

$$\min_{\mathbf{x}\in\mathbb{R}^d} \frac{1}{n}\sum_{i=1}^{n}\ln(1+\exp(-b_i\mathbf{a}_i^\top\mathbf{x})) + \frac{\lambda}{2}\|\mathbf{x}\|_2^2,$$

   where $\mathbf{a}_i\in\mathbb{R}^d$, $b_i\in\{1,-1\}$ and $\lambda\geq 0$.