

# (Sub)-gradient method

Axel Böhm

October 10, 2021

- 1 Intro
- 2 Subgradient theory
- 3 Convergence subgradient method
- 4 Smooth case

# Spoiler: Smooth vs. nonsmooth

We consider the convex optimization problem

$$\min_x f(x)$$

$$x_{k+1} = x_k - \alpha g_k$$

- ◇ If  $f$  is **smooth** we take  $g_k = \nabla f(x_k) \rightarrow$  **Gradient Descent**.
- ◇ stepsize can be constant  $1/L$  (smoothness constant)
- ◇ convergence rate  $f(x_k) - f^* = \mathcal{O}(1/k)$

- ◇ If **not** we take  $g_k$  a *subgradient*  $\rightarrow$  **Subgradient method**.
- ◇ stepsize has to be chosen *small or decreasing*  $\approx 1/\sqrt{k}$
- ◇ convergence rate is *worse*  $f(x_k) - f^* = \mathcal{O}(1/\sqrt{k})$

# Intuition behind GD

- ◇ derivative (gradient) points in the direction of steepest ascent  
→ GD is also called **steepest descent**
- ◇ GD update is equivalent to

$$x_{k+1} = \arg \min_{x \in \mathbb{R}^d} \left\{ \underbrace{f(x_k) + \langle \nabla f(x_k), x - x_k \rangle}_{\text{linearization of } f} + \frac{1}{2\alpha} \|x - x_k\|^2 \right\}$$

- ▶ solves a linear model of  $f$
- ▶ minimizing unconstrained linear models is no good
- ▶ so we add a “proximity term”

# Subgradients

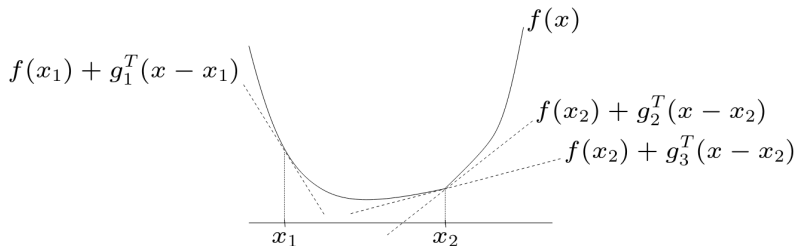
What if  $f$  is not differentiable?

## Definition

$g \in \mathbb{R}^d$  is a **subgradient** of  $f$  at  $x$  if

$$f(y) \geq f(x) + g^T(y - x)$$

$$f(y) \geq f(x) + g^T(y - x) \quad \text{for all } y \in \text{dom}(f)$$

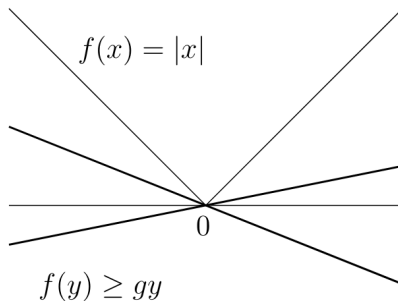


# Subgradients II

## Definition

The **subdifferential**  $\partial f(x)$  is the set of all subgradients of  $f$  at  $x$ .

## Example



Subgradient condition at  $x = 0$  is  $f(y) \geq f(0) + g(y - 0) = gy$ .

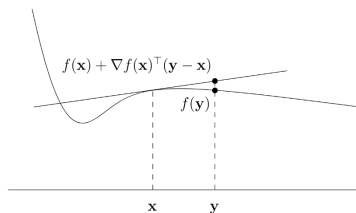
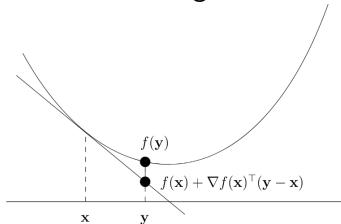
What is  $\partial f(0)$ ?

# Subgradients III

## Lemma

*If  $f$  is differentiable at  $x$  then  $\partial f(x) \subset \{\nabla f(x)\}$*

So either one subgradient or none.



# Subgradient characterization of convexity

## Lemma

*A function  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  is convex if and only if  $\partial f(x)$  is not empty for all  $x$ .*

$$f(y) \geq f(x) + g^\top(y - x) \quad \text{for all } y \in \text{dom}(f)$$

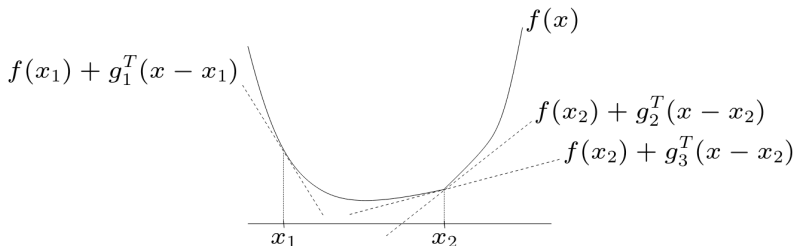


Figure: Subgradients at every point.



# Lipschitz = bounded subgradients

## Definition

We call  $f$   $L$ -Lipschitz (continuous) if

$$\|f(x) - f(y)\| \leq L\|x - y\|.$$

## Lemma

*Let  $f$  be convex. Then the following two are equivalent.*

(i) *All subgradients are uniformly bounded.*

$$\|g\| \leq L \quad \forall x, \forall g \in \partial f(x)$$

(ii)  $f$  is  $L$ -Lipschitz

# Subgradient optimality condition

## Lemma

Let  $0 \in \partial f(\bar{x})$ , then  $\bar{x}$  is a *global minimum*.

## Proof.

By the definition of subgradients,  $g = 0 \in \partial f(\bar{x})$  gives

$$f(y) \geq f(\bar{x}) + g^T(y - \bar{x}) = f(\bar{x}).$$



# Convergence statement

We assume there exists minimizer  $x^*$  and we write  $f^* = f(x^*)$ .

## Theorem

*$f$  is convex, subgradients are bounded  $\|g(x)\| \leq G$  for all  $g(x) \in \partial f(x)$ . Then,*

$$f(\bar{x}_k) - f^* \leq \frac{\|x_1 - x^*\|^2 G}{\sqrt{k}}$$

*for the **averaged** iterates  $\bar{x}_k = \frac{1}{k} \sum_{i=0}^{k-1} x_i$*

- ◇ Also holds for the “**best**” iterate.
- ◇ **Dimension independent!** (no  $d$ )

## Proof

$$\begin{aligned}\|x_{k+1} - x^*\|^2 &\leq \|x_k - \alpha g_k - x^*\|^2 \\ &= \|x_k - x^*\|^2 + 2\alpha \langle g_k, x^* - x_k \rangle + \alpha^2 \|g_k\|^2.\end{aligned}$$

Using the **subgradient inequality**  $\langle g_k, x^* - x_k \rangle \leq f(x^*) - f(x_k)$

$$\|x_{k+1} - x^*\|^2 \leq \|x_k - x^*\|^2 + 2\alpha(f(x^*) - f(x_k)) + \alpha^2 \|g_k\|^2.$$

Summing up (telescoping) yields

$$2 \sum_{i=0}^{k-1} \alpha(f(x_i) - f(x^*)) + \|x_k - x^*\|^2 \leq \|x_0 - x^*\|^2 + \alpha^2 \sum_{i=0}^{k-1} \|g_k\|^2. \quad (1)$$

Via the *bounded subgradient* assumption

$$2 \sum_{i=0}^{k-1} \alpha(f(x_i) - f(x^*)) \leq \|x_0 - x^*\|^2 + \alpha^2 k G^2.$$

## Proof [contd]

We divide by  $2\alpha$  and  $k$

$$\frac{1}{k} \sum_{i=0}^{k-1} f(x_i) - f^* \leq \frac{1}{2\alpha k} \|x_0 - x^*\|^2 + \alpha G^2$$

Using Jensens inequality (convexity with more than 2 points)

$$\sum_{i=0}^{k-1} \frac{1}{k} f(x_i) \geq \sum_i f \left( \frac{1}{k} \sum_{i=0}^{k-1} x_i \right)$$

we obtain

$$f(\bar{x}_k) - f^* \leq \frac{1}{2\alpha k} \|x_0 - x^*\|^2 + \alpha G^2.$$

# How to choose the stepsize?

We have

$$f(\bar{x}_k) - f^* \leq \frac{1}{2\alpha k} \|x_0 - x^*\|^2 + \alpha G^2.$$

Choose  $\alpha$  such that *RHS is minimized*, i.e.

$$\alpha = \frac{\|x_0 - x^*\|}{G\sqrt{k}},$$

which gives

$$f(\bar{x}_k) - f^* \leq \frac{\|x_0 - x^*\| G}{2\sqrt{k}}. \quad \square$$

When ignoring constants (and focusing on the rate) we sometimes write

$$\mathcal{O}\left(\frac{1}{\sqrt{k}}\right).$$

# Complexity

For convex Lipschitz functions we require  $\mathcal{O}(\epsilon^{-2})$  iterations. For  $D := \|x_0 - x^*\|$

$$f(\bar{x}_k) - f^* \leq \frac{DG}{\sqrt{k}}$$

**Q:** How many iterations to get

$$f(\bar{x}_k) - f^* \leq \epsilon?$$

**A:** We get this if

$$\frac{DG}{\sqrt{k}} \leq \epsilon$$

Equivalently

$$k \geq \frac{D^2 G^2}{\epsilon^2}.$$

# Polyak stepsize

Let's revisit the convergence proof of the subgradient method

$$\begin{aligned}\|x_{k+1} - x^*\|^2 &\leq \|x_k - \alpha_k g_k - x^*\|^2 \\ &= \|x_k - x^*\|^2 + 2\alpha \langle g_k, x^* - x_k \rangle + \alpha^2 \|g_k\|^2 \\ &\leq \|x_k - x^*\|^2 + 2\alpha(f^* - f(x_k)) + \alpha^2 \|g_k\|^2.\end{aligned}$$

Can we pick  $\alpha$  such that the RHS is minimized?

$$\min_{\alpha} \alpha^2 \|g_k\|^2 + 2\alpha_k(f^* - f(x_k))$$

gives

$$\alpha^* = \frac{f(x_k) - f^*}{\|g_k\|^2}$$

$$\|x_{k+1} - x^*\|^2 = \|x_k - x^*\|^2 - \left( \frac{f(x_k) - f^*}{\|g_k\|} \right)^2$$



# Polyak stepsize [contd]

- ◇ Requires us to know the optimal objective function value
- ◇ can be the case in certain setting: separable data, feasibility problems
- ◇ modern deep learning interpolation setting

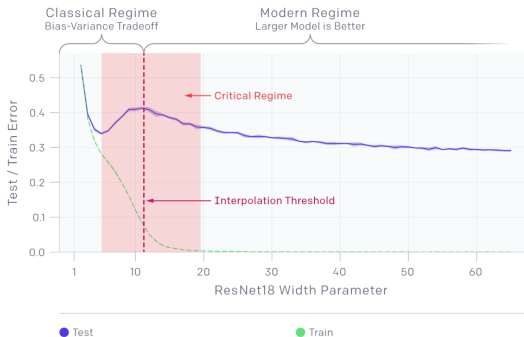


Figure: from openai.com

# Can we do better if the function is smooth?

## Definition

We call a function *L-smooth* if

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

*Can be upper bounded by a quadratic.*

## Lemma

*If the gradient of  $f$  is  $L$ -Lipschitz*

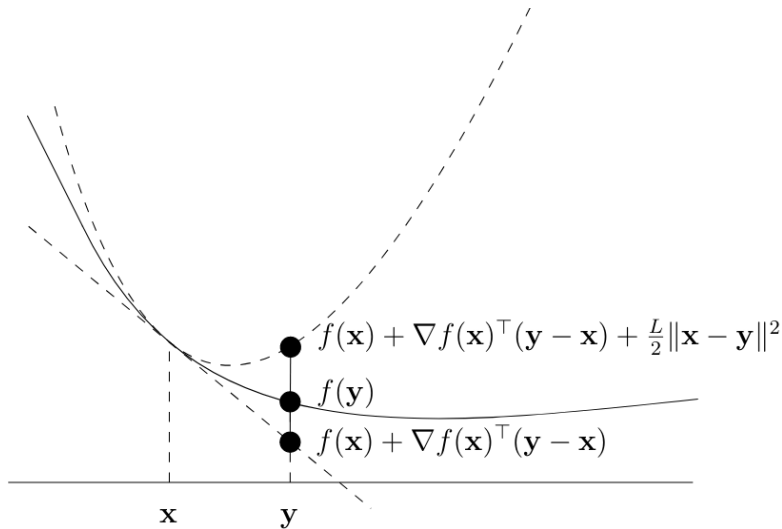
$$\|\nabla f(x) - \nabla f(y)\| \leq L\|x - y\|.$$

*then it is also  $L$ -smooth.*

Note: Definition does not require convexity.

# Smoothness

If  $f$  is convex we get upper and lower bound:



# Smooth vs. Lipschitz

- ◇ Bounded (sub)gradients  $\Leftrightarrow$  Lipschitz continuity of  $f$
- ◇ Smoothness  $\Leftrightarrow$  Lipschitz continuity of  $\nabla f$  (if convex)

## Lemma

*Let  $f$  be convex and differentiable, then the following are equivalent*

- (i)  *$f$  is smooth with parameter  $L$*
- (ii)  *$\nabla f$  is  $L$ -Lipschitz*

# Sufficient decrease

## Lemma

*If  $f$  is  $L$ -smooth with stepsize  $\alpha = 1/L$ , then gradient descent satisfies*

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

## Proof.

$$\begin{aligned} f(x_{k+1}) &\leq f(x_k) + \langle \nabla f(x_k), x_{k+1} - x_k \rangle + \frac{L}{2} \|x_{k+1} - x_k\|^2 \\ &= f(x_k) - \gamma \|\nabla f(x_k)\|^2 + \frac{L}{2\gamma^2} \|\nabla f(x_k)\|^2 \\ &= f(x_k) - \left( \frac{1}{L} - \frac{1}{2L} \right) \|\nabla f(x_k)\|^2 \end{aligned}$$



# Smooth convex functions

## Theorem

*Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be convex and  $L$ -smooth and the stepsize  $\alpha = 1/L$ , then gradient descent yields*

$$f(x_k) - f^* \leq \frac{L}{2k} \|x_0 - x^*\|^2.$$

- ◇ holds for last iterate
- ◇ independent of dimension  $d$

# Complexity of gradient method

Denote  $D^2 := \|x_1 - x^*\|^2$

$$\text{iteration: } k \geq \frac{D^2 L}{2\epsilon} \Rightarrow \text{error} \leq \frac{LD^2}{2k} \leq \epsilon$$

Given error  $\epsilon = 0.01$  results in

- ◇  $50 \cdot D^2 L$  iterations for *smooth* case
- ◇  $10000 \cdot D^2 G^2$  for nonsmooth but Lipschitz

What if we don't know  $L$ ?

# Proof of $\mathcal{O}(\epsilon^{-1})$ for smooth functions

Subgradient analysis gave us

$$\sum_{i=0}^{k-1} (f(x_i) - f^*) \leq \frac{1}{2\alpha} \|x_0 - x^*\|^2 + \frac{\alpha}{2} \sum_{i=0}^{k-1} \|g_k\|^2,$$

see (1). This time we use **sufficient decrease** to bound gradient norm

$$\frac{1}{2L} \sum_{i=0}^{k-1} \|\nabla f(x_k)\|^2 \leq \sum_{i=0}^{k-1} (f(x_i) - f(x_{i+1})) = f(x_0) - f(x_k)$$

Combining the above two (with  $\alpha = 1/L$ )

$$\begin{aligned} \sum_{i=0}^{k-1} (f(x_i) - f^*) &\leq \frac{L}{2} \|x_0 - x^*\|^2 + \frac{1}{2L} \sum_{i=0}^{k-1} \|g_k\|^2 \\ &\leq \frac{L}{2} \|x_0 - x^*\|^2 + f(x_0) - f(x_k) \end{aligned}$$



## Proof II

By rewriting:

$$\sum_{i=1}^k (f(x_i) - f^*) \leq \frac{L}{2} \|x_0 - x^*\|^2$$

As last iterate is the best (sufficient decrease):

$$f(x_k) - f^* \leq \frac{1}{k} \sum_{i=1}^k f(x_i) - f^* \leq \frac{L}{2k} \|x_0 - x^*\|^2 \quad \square$$