

# Preface

知者行之始，行者知之成  
—王陽明

*The best theory is inspired by practice.  
The best practice is inspired by theory.*  
— Donald Knuth

Optimization is central to machine learning (ML), which in turn forms the foundation of artificial intelligence (AI). From training deep neural networks to fine-tuning Large Language Models, almost every advancement in AI relies on solving some form of optimization problem. While classical methods based on empirical risk minimization (ERM) have powered much of early progress in ML, they are no longer sufficient to address the growing complexity of today's AI challenges. This book aims to bridge that gap by offering a systematic treatment of the emerging optimization paradigm known as **compositional optimization** and its applications in modern AI. Many critical optimization problems in ML now exhibit intricate compositional structures as  $f(g)$  or  $\sum_{i=1}^n f_i(g_i)$  that go beyond traditional frameworks, where both  $f$  and  $g$  are non-linear functions and potentially non-convex, extending beyond the scope of traditional optimization paradigms. However, most existing texts remain focused on classical stochastic optimization and ERM, overlooking the depth and diversity of these newer challenges.

## Motivation of writing the book

Optimization once held a central spotlight at leading ML venues such as NeurIPS and ICML. In recent years, however, the field has seen an influx of new topics in AI, capturing the interest of students and early-career researchers. While attention has increasingly shifted toward foundation models and AGI, the importance and impact of optimization remain as vital as ever.

As someone working at the intersection of optimization and machine learning, I feel a dual responsibility. **First**, to bring cutting-edge optimization techniques to the

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broader ML/AI community. When I speak with researchers in ML/AI and mention my focus on optimization for machine learning, I am often met with questions like, “*What problems are you working on?*” or “*Are these theories truly useful, given that they rely on assumptions that may not be easily verified in practice?*” Some even remarked that optimization’s only practical contribution to AI is the Adam algorithm. This reflects a common misconception that optimization in ML is limited to training algorithms like SGD or Adam, which is far from the truth. **Second**, I feel a responsibility to encourage researchers in mathematical optimization to engage more deeply with the challenges of modern AI. Many researchers in traditional optimization are eager to contribute, but the rapid pace of AI along with the constant influx of new models and terminology can make it difficult to identify core problems where optimization insights are most needed. Working at this intersection gives me a unique perspective: recognizing fundamental challenges in modern AI, such as the training of large foundation models, and abstracting them into rigorous mathematical frameworks where optimization methods can offer meaningful solutions. I hope this book contributes to bridging the gap between the AI and optimization communities and inspires new collaborations across these fields.

At first glance, the focus on compositional optimization in this book may seem narrow, but it is deeply connected to fundamental learning and optimization principles including discriminative learning and robust optimization, and has broad applicability across ML and modern AI, which will be shown in this book. In particular, this book introduces a new family of risk functions termed X-risks, in which the loss function of each data involves comparison with many others. We formulate empirical X-risk minimization as finite-sum coupled compositional optimization (FCCO) - a new family of compositional optimization. After five years of intensive research on this subject, we have explored different aspects of FCCO, from upper bounds to lower bounds, from smooth objectives to non-smooth objectives, from convex problems to non-convex problems, and from theoretical complexity analysis to applications in training large foundation models. While significant progress has been made, many open questions remain. Nevertheless, we believe it is time to share this advanced body of knowledge with the broader community in the form of a comprehensive book.

### Structure of the book

This book is crafted to engage both theory-oriented and practice-driven audiences. It presents rigorous theoretical analysis with deep insights, complemented by practical implementation tips, Github code repositories, and empirical evidence—effectively bridging the gap between theory and application. It is intended for graduate students, applied researchers, and anyone interested in the intersection of optimization and machine learning. The readers are assumed to have some basic knowledge in ML. The materials in this book have been used in my graduate-level course on stochastic optimization for ML.

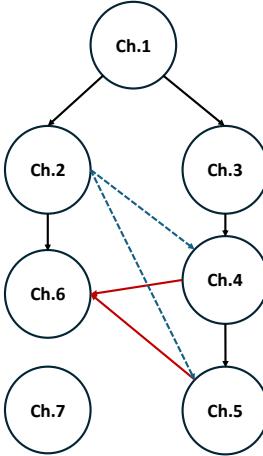


Fig. 0.1: Structure of the Book Chapters. Dashed lines indicate motivation. The red solid lines indicate application. Other solid lines indicate dependency.

The book is organized as follows. Chapter 1 reviews the fundamentals of convex optimization essential for the material presented in this book. Chapter 2 introduces advanced learning methods that go beyond traditional ERM framework so as to motivate compositional optimization. Chapter 3 presents classical stochastic optimization algorithms and their complexity analysis in both convex and non-convex settings. Chapter 4 delves into stochastic compositional optimization (SCO) problems with algorithms and complexity analysis. Chapter 5 explores algorithms and analysis for solving FCCO problems. Chapter 6 presents applications of SCO and FCCO in supervised and self-supervised learning for training predictive models, generative models, and representation models. Chapter 5 and 6 are largely devoted to the original research conducted by the author and his team. The dependencies and flow among the chapters are illustrated in Figure 0.1. Practitioners may focus on Chapter 2 and Chapter 6. For theory-oriented audiences who are interested in ML applications, I strongly recommend reading Chapter 2 and Chapter 6 as well.

### Acknowledgments

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