Supplementary Materials

1 Proof of Theorem 1

The proof presented below is along the lines of Theorem 4 in [Reddi et al., 2018]. We further consider the terms modified by remote gradient observations, and provide a proof of convergence of NAMSG in the convex settings.

Proof.

In this proof, we use y_i to denote the ith coordinate of a vector y.

From Algorithm 1,

$$
\begin{aligned}
x_{t+1} &= \Pi_{\mathcal{F}, \sqrt{\hat{V}_t}} \left(x_t - \alpha_t \hat{V}_t^{-1/2} \left((1 - \mu_t) m_t + \mu_t g_t \right) \right) \\
&= \min_{x \in \mathcal{F}} \left\| \hat{V}_t^{1/4} \left(x - \left(x_t - \alpha_t \hat{V}_t^{-1/2} \left((1 - \mu_t) m_t + \mu_t g_t \right) \right) \right) \right\|
\end{aligned}
\tag{A1}
$$

Furthermore, $\Pi_{\mathcal{F}, \sqrt{\hat{V}_t}}(x^*) = x^*$ for all $x^* \in \mathcal{F}$. Using Lemma A1 with $\hat{u}_1 = x_{t+1}$ and $\hat{u}_2 = x^*$, we have

$$
\begin{aligned}
\left\| \hat{V}_t^{1/4} (x_{t+1} - x^*) \right\|^2 &\leq \left\| \hat{V}_t^{1/4} \left(x_t - \alpha_t \hat{V}_t^{-1/2} \left((1 - \mu_t) m_t + \mu_t g_t \right) - x^* \right) \right\|^2 \\
&= \left\| \hat{V}_t^{1/4} (x_t - x^*) \right\|^2 + \alpha_t^2 \left\| \hat{V}_t^{-1/4} \left((1 - \mu_t) m_t + \mu_t g_t \right) \right\|^2 - 2\alpha_t \left\langle (1 - \mu_t) m_t + \mu_t g_t, x_t - x^* \right\rangle \\
&= \left\| \hat{V}_t^{1/4} (x_t - x^*) \right\|^2 + \alpha_t^2 \left\| \hat{V}_t^{-1/4} \left((1 - \mu_t) m_t + \mu_t g_t \right) \right\|^2 \\
&\quad - 2\alpha_t \left\langle (1 - \mu_t) \beta_{1t} m_{t-1} + (\mu_t + (1 - \mu_t)(1 - \beta_{1t})) g_t, x_t - x^* \right\rangle \\
&\leq \left\| \hat{V}_t^{1/4} (x_t - x^*) \right\|^2 + 2\alpha_t^2 \left((1 - \mu_t)^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \mu_t^2 \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right) \\
&\quad - 2\alpha_t \left\langle (1 - \mu_t) \beta_{1t} m_{t-1} + (1 - \beta_{1t} + \beta_{1t} \mu_t) g_t, x_t - x^* \right\rangle,
\end{aligned}
\tag{A2}
$$

where the second inequality follows from Cauchy-Schwarz and Young's inequality.

Since $0 \leq \beta_{1t} < 1$, $\mu_t = \eta_t (1 - \beta_{1t}) / \beta_{1t}$, and $\beta_{1t} \leq \eta_t \leq \beta_{1t} / (1 - \beta_{1t})$, we obtain

$$
0 < 1 - \beta_{1t} \leq \mu_t \leq 1.
\tag{A3}
$$

Rearrange the inequity (A2), we obtain

$$\langle g_t, x_t - x^* \rangle$$

$$\leq \frac{1}{2\alpha_t \left(1 - \beta_{1t} \left(1 - \mu_t\right)\right)} \left(\left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2 - \left\| \hat{V}_t^{1/4} \left(x_{t+1} - x^*\right) \right\|^2 \right)$$

$$+ \frac{\alpha_t}{1 - \beta_{1t} \left(1 - \mu_t\right)} \left(\left(1 - \mu_t\right)^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \mu_t^2 \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right)$$

$$- \frac{\left(1 - \mu_t\right) \beta_{1t}}{1 - \beta_{1t} \left(1 - \mu_t\right)} \langle m_{t-1}, x_t - x^* \rangle$$

$$\leq \frac{1}{2\alpha_t \left(1 - \beta_{1t} \left(1 - \mu_t\right)\right)} \left(\left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2 - \left\| \hat{V}_t^{1/4} \left(x_{t+1} - x^*\right) \right\|^2 \right)$$

$$+ \frac{\alpha_t}{1 - \beta_{1t} \left(1 - \mu_t\right)} \left(\left(1 - \mu_t\right)^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \mu_t^2 \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right) \qquad (A4)$$

$$+ \frac{\left|1 - \mu_t\right| \beta_{1t} \alpha_t}{2 \left(1 - \beta_{1t} \left(1 - \mu_t\right)\right)} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 + \frac{\left|1 - \mu_t\right| \beta_{1t}}{2 \left(1 - \beta_{1t} \left(1 - \mu_t\right)\right) \alpha_t} \left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2$$

$$\leq \frac{1}{2\alpha_t \left(1 - \beta_{1t} \left(1 - \mu_t\right)\right)} \left(\left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2 - \left\| \hat{V}_t^{1/4} \left(x_{t+1} - x^*\right) \right\|^2 \right)$$

$$+ \frac{\alpha_t}{1 - \beta_{1t}^2} \left(\beta_{1t}^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right)$$

$$+ \frac{\beta_{1t}^2 \alpha_t}{2 \left(1 - \beta_{1t}^2\right)} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 + \frac{\beta_{1t}^2}{2 \left(1 - \beta_{1t}^2\right) \alpha_t} \left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2,$$

where the second inequality also follows from Cauchy-Schwarz and Young's inequality, the last equity is due to (A3).

Because of the convexity of the objective function, the regret satisfies

$$R_T = \sum_{i=1}^{T} \left(f_t \left(x_t\right) - f_t \left(x^*\right)\right) \leq \sum_{t=1}^{T} \langle g_t, x_t - x^* \rangle$$

$$\leq \sum_{t=1}^{T} \left(\frac{1}{2\alpha_t \left(1 - \beta_{1t} \left(1 - \mu_t\right)\right)} \left(\left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2 - \left\| \hat{V}_t^{1/4} \left(x_{t+1} - x^*\right) \right\|^2 \right) \right.$$

$$+ \frac{\alpha_t \beta_{1t}^2}{1 - \beta_{1t}^2} \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \frac{\alpha_t}{1 - \beta_{1t}^2} \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \frac{\beta_{1t}^2 \alpha_t}{2 \left(1 - \beta_{1t}^2\right)} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 \qquad (A5)$$

$$\left. + \frac{\beta_{1t}^2}{2\alpha_t \left(1 - \beta_{1t}^2\right)} \left\| \hat{V}_t^{1/4} \left(x_t - x^*\right) \right\|^2 \right).$$

The first inequity follows from the convexity of function f_t. The second inequality is due to (A4).

We now bound the term $\sum_{t=1}^{T} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2$. We have

$$\sum_{t=1}^{T} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 = \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \alpha_T \sum_{i=1}^{d} \frac{g_{T,i}^2}{\sqrt{\hat{v}_{T,i}}}$$

$$\leq \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \alpha_T \sum_{i=1}^{d} \frac{g_{T,i}^2}{\sqrt{v_{T,i}}} \leq \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \frac{\alpha}{\sqrt{T}} \sum_{i=1}^{d} \frac{g_{T,i}^2}{\sqrt{\left(1 - \beta_2\right) \sum_{j=1}^{T} \beta_2^{T-j} g_{j,i}^2}}$$

$$\leq \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \frac{\alpha}{\sqrt{T \left(1 - \beta_2\right)}} \sum_{i=1}^{d} \left|g_{T,i}\right| \leq \frac{\alpha}{\sqrt{1 - \beta_2}} \sum_{t=1}^{T} \left(\frac{1}{\sqrt{t}} \sum_{i=1}^{d} \left|g_{t,i}\right| \right)$$

$$\leq \frac{\alpha}{\sqrt{1 - \beta_2}} \sum_{i=1}^{d} \left\| g_{1:T,i} \right\|_2 \sqrt{\sum_{t=1}^{T} \frac{1}{t}} \leq \frac{\alpha \sqrt{1 + \log(T)}}{\sqrt{1 - \beta_2}} \sum_{i=1}^{d} \left\| g_{1:T,i} \right\|_2.$$

$$(A6)$$

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In (A6), the third inequity is follows from the definition of v_t, the fifth inequality is due to Cauchy-Schwarz inequality. The final inequality is due to the following bound on harmonic sum: $\sum_{t=1}^{T} 1/t \le 1 + \log(T)$.

By definition, we have $1 - \beta_{1t}(1 - \mu_t) = (1 - \beta_{1t})(1 + \eta_t)$. From (A5), (A6), and Lemma A2, which bound $\sum_{t=1}^{T} \alpha_t \left\| \hat{V}_t^{-1/4} m_t \right\|^2$, we further bound the regret as

$$
\begin{aligned}
R_T &\le \sum_{t=1}^{T} \left(\frac{1}{2\alpha_t (1 - \beta_{1t})(1 + \eta_t)} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \right. \\
&\quad + \frac{\alpha_t \beta_{1t}^2}{1 - \beta_{1t}^2} \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \frac{\alpha_t \beta_{1t}^2}{2(1 - \beta_{1t}^2)} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t (1 - \beta_{1t}^2)} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \right) + \frac{\alpha\sqrt{1 + \log(T)}}{(1 - \beta_1^2)\sqrt{1 - \beta_2}} \sum_{i=1}^{d} \|g_{1:T,i}\|_2 \\
&\le \sum_{t=1}^{T} \left(\frac{1}{2\alpha_t (1 - \beta_{1t})(1 + \eta_t)} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \right. \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t (1 - \beta_{1t}^2)} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \right) + \sum_{t=1}^{T} \frac{\alpha_t \beta_{1t}^2}{1 - \beta_{1t}^2} \left\| \hat{V}_t^{-1/4} m_t \right\|^2 \\
&\quad + \sum_{t=1}^{T-1} \frac{\alpha_t \beta_{1t}^2}{2(1 - \beta_{1t}^2)} \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \frac{\alpha\sqrt{1 + \log(T)}}{(1 - \beta_1^2)\sqrt{1 - \beta_2}} \sum_{i=1}^{d} \|g_{1:T,i}\|_2 \\
&\le \sum_{t=1}^{T} \left(\frac{1}{2\alpha_t (1 - \beta_{1t})(1 + \eta_t)} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \right. \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t (1 - \beta_{1t}^2)} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \right) + \frac{3\beta_1^2}{2(1 - \beta_1^2)} \sum_{t=1}^{T} \alpha_t \left\| \hat{V}_t^{-1/4} m_t \right\|^2 \\
&\quad + \frac{\alpha\sqrt{1 + \log(T)}}{(1 - \beta_1^2)\sqrt{1 - \beta_2}} \sum_{i=1}^{d} \|g_{1:T,i}\|_2 \\
&\le \sum_{t=1}^{T} \left(\frac{1}{2\alpha_t (1 - \beta_{1t})(1 + \eta_t)} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \right. \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t (1 - \beta_{1t}^2)} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \right) \\
&\quad + \left(\frac{3\beta_1^2}{2(1 - \beta_1)(1 - \gamma)} + 1 \right) \frac{\alpha\sqrt{1 + \log(T)}}{(1 - \beta_1^2)\sqrt{1 - \beta_2}} \sum_{i=1}^{d} \|g_{1:T,i}\|_2 .
\end{aligned}
\tag{A7}
$$

The second inequity is due to $\beta_{1t} \ge \beta_{1t+1}$ and $\hat{v}_{t,i}^{1/2}/\alpha_t \ge \hat{v}_{t-1,i}^{1/2}/\alpha_{t-1}$ by definition.

We also have

$$
\begin{aligned}
&\sum_{t=1}^{T} \left(\frac{1}{2\alpha_t (1 - \beta_{1t})(1 + \eta_t)} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \right. \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t (1 - \beta_{1t}^2)} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \right)
\end{aligned}
$$

$$\leq \frac{1}{2\alpha_1(1-\beta_1)(1+\eta_1)}\left\|\hat{V}_1^{1/4}(x_1-x^*)\right\|^2 + \sum_{t=2}^{T}\left(\frac{1}{2(1-\beta_{1t})(1+\eta_t)\alpha_t}\left\|\hat{V}_t^{1/4}(x_t-x^*)\right\|^2\right.$$

$$\left.-\frac{1}{2(1-\beta_{1t-1})(1+\eta_{t-1})\alpha_{t-1}}\left\|\hat{V}_{t-1}^{1/4}(x_t-x^*)\right\|^2\right) + \sum_{t=1}^{T}\frac{\beta_{1t}^2}{2\alpha_t(1-\beta_{1t}^2)}\left\|\hat{V}_t^{1/4}(x_t-x^*)\right\|^2$$

$$\leq \frac{1}{2(1-\beta_1^2)\alpha_1}\left\|\hat{V}_1^{1/4}(x_1-x^*)\right\|^2 + \sum_{t=1}^{T}\frac{\beta_{1t}^2}{2\alpha_t(1-\beta_{1t}^2)}\left\|\hat{V}_t^{1/4}(x_t-x^*)\right\|^2$$

$$+\sum_{t=2}^{T}\frac{1}{2(1-\beta_{1t})(1+\eta_t)}\left(\frac{1}{\alpha_t}\left\|\hat{V}_t^{1/4}(x_t-x^*)\right\|^2 - \frac{1}{\alpha_{t-1}}\left\|\hat{V}_{t-1}^{1/4}(x_t-x^*)\right\|^2\right)$$

$$\leq \frac{1}{2(1-\beta_1^2)}\left(\frac{1}{\alpha_1}\left\|\hat{V}_1^{1/4}(x_1-x^*)\right\|^2 + \sum_{t=1}^{T}\frac{\beta_{1t}^2}{\alpha_t}\left\|\hat{V}_t^{1/4}(x_t-x^*)\right\|^2\right.$$

$$\left.+\sum_{t=2}^{T}\left(\frac{1}{\alpha_t}\left\|\hat{V}_t^{1/4}(x_t-x^*)\right\|^2 - \frac{1}{\alpha_{t-1}}\left\|\hat{V}_{t-1}^{1/4}(x_t-x^*)\right\|^2\right)\right)$$

$$= \frac{1}{2(1-\beta_1^2)}\left(\frac{1}{\alpha_1}\sum_{i=1}^{d}\hat{v}_{1,i}^{1/2}(x_{1,i}-x_i^*)^2 + \sum_{t=1}^{T}\sum_{i=1}^{d}\frac{\beta_{1t}^2(x_{t,i}-x_i^*)^2\hat{v}_{t,i}^{1/2}}{\alpha_t}\right.$$

$$\left.+\sum_{t=2}^{T}\left(\sum_{i=1}^{d}(x_{t,i}-x_i^*)^2\left(\frac{\hat{v}_{t,i}^{1/2}}{\alpha_t}-\frac{\hat{v}_{t-1,i}^{1/2}}{\alpha_{t-1}}\right)\right)\right)$$

$$\leq \frac{D_\infty^2}{2(1-\beta_1^2)}\left(\frac{1}{\alpha_1}\sum_{i=1}^{d}\hat{v}_{1,i}^{1/2} + \sum_{t=2}^{T}\left(\sum_{i=1}^{d}\left(\frac{\hat{v}_{t,i}^{1/2}}{\alpha_t}-\frac{\hat{v}_{t-1,i}^{1/2}}{\alpha_{t-1}}\right)\right) + \sum_{t=1}^{T}\sum_{i=1}^{d}\frac{\beta_{1t}^2\hat{v}_{t,i}^{1/2}}{\alpha_t}\right)$$

$$= \frac{D_\infty^2}{2(1-\beta_1^2)\alpha_T}\sum_{i=1}^{d}\hat{v}_{T,i}^{1/2} + \frac{D_\infty^2}{2(1-\beta_1^2)}\sum_{t=1}^{T}\sum_{i=1}^{d}\frac{\beta_{1t}^2\hat{v}_{t,i}^{1/2}}{\alpha_t}.$$

$$(A8)$$

In (A8), the second inequity follows from the assumption $\eta_t \geq \beta_{1t}$ and $(1-\beta_{1t})(1+\eta_t) \geq (1-\beta_{1t-1})(1+\eta_{t-1})$, the third and the last inequality is due to $\hat{v}_{t,i}^{1/2}/\alpha_t \geq \hat{v}_{t-1,i}^{1/2}/\alpha_{t-1}$ by definition.

Combining (A7), (A8), and the assumption $\alpha_t = \alpha/\sqrt{t}$, we obtain

$$R_T \leq \frac{D_\infty^2\sqrt{T}}{2\alpha(1-\beta_1^2)}\sum_{i=1}^{d}\hat{v}_{T,i}^{1/2} + \frac{D_\infty^2}{2(1-\beta_1^2)}\sum_{t=1}^{T}\sum_{i=1}^{d}\frac{\beta_{1t}^2\hat{v}_{t,i}^{1/2}}{\alpha_t}$$

$$+\left(\frac{3\beta_1^2}{2(1-\beta_1)(1-\gamma)}+1\right)\frac{\alpha\sqrt{1+\log(T)}}{(1-\beta_1^2)\sqrt{1-\beta_2}}\sum_{i=1}^{d}\|g_{1:T,i}\|_2.$$

$$(A9)$$

The proof is complete.

The Lemmas used in the proof are as follows:

Lemma A1. [McMahan and Streeter, 2010]
For any $Q \in \mathcal{S}_+^d$ and convex feasible set $\mathcal{F} \in R^d$, suppose $\hat{u}_1 = \min_{x\in\mathcal{F}}\left\|Q^{1/2}(x-z_1)\right\|$ and $\hat{u}_2 = \min_{x\in\mathcal{F}}\left\|Q^{1/2}(x-z_2)\right\|$ then we have $\left\|Q^{1/2}(\hat{u}_1-\hat{u}_2)\right\| \leq \left\|Q^{1/2}(z_1-z_2)\right\|$.

Lemma A2. [Reddi et al., 2018]
For the parameter settings and conditions assumed in Theorem 1, which is the same as Theorem 4 in Reddi et al. [2018], we have

$$\sum_{t=1}^{T}\alpha_t\left\|\hat{V}_t^{-1/4}m_t\right\|^2 \leq \frac{\alpha\sqrt{1+\log T}}{(1-\beta_1)(1-\gamma)\sqrt{1-\beta_2}}\sum_{i=1}^{d}\|g_{1:T,i}\|_2.$$

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The proofs of Lemma A1 and A2 are described in Reddi et al. [2018].

2 Hyper-parameters settings in the experiments

We use constant hyper-parameters in the experiments. For ADAM, NADAM, AMSGRAD, and NAMSG, the hyper-parameters $(\alpha, \beta_1, \beta_2)$ are selected from $\{0.0005, 0.001, 0.002, 0.005, 0.01\} \times \{0.9\} \times \{0.99, 0, 999\}$ by grid search. For SGD, the hyper-parameters (α, β) are selected from $\{0.01, 0.02, 0.05, 0.1, 0.2, 0.5, 1.0, 2.0\} \times \{0.9\}$ by grid search. Table A1 shows the hyper-parameters selected.

Table A1: The hyper-parameters in the experiments

| Methods | MINIST | | CIFAR-10 |
	Logistic regression	CNN	Resnet-20
SGD	$(1.0, 0.9)$	$(1.0, 0.9)$	$(0.2, 0.9)$
ADAM	$(0.005, 0.9, 0.99)$	$(0.001, 0.9, 0.999)$	$(0.001, 0.9, 0.99)$
NADAM	$(0.005, 0.9, 0.99)$	$(0.001, 0.9, 0.999)$	$(0.001, 0.9, 0.999)$
AMSGRAD	$(0.005, 0.9, 0.999)$	$(0.002, 0.9, 0.99)$	$(0.001, 0.9, 0.999)$
NAMSG	$(0.005, 0.9, 0.999)$	$(0.002, 0.9, 0.99)$	$(0.001, 0.9, 0.99)$

In the experiments of the strategies for NAMSG to promote generalization on CIFAR-10, we assign the hyper-parameters without grid search. The relatively large step size is $\alpha = 0.0015$, β_1 and β_2 are the same as NAMSG.

References

H. Brendan McMahan and Matthew J. Streeter. Adaptive bound optimization for online convex optimization. *CoRR*, abs/1002.4908, 2010. URL `http://arxiv.org/abs/1002.4908`.

Sashank J. Reddi, Satyen Kale, and Sanjiv Kumar. On the convergence of Adam and beyond. In *International Conference on Learning Representations*, 2018. URL `https://openreview.net/forum?id=ryQu7f-RZ`.