
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 i^{th} coordinate of a vector y .

From Algorithm 1,

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

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

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

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

$$0 < 1 - \beta_{1t} \leq \mu_t \leq 1. \quad (A3)$$

Rearrange the inequity (A2), we obtain

$$\begin{aligned}
& \langle g_t, x_t - x^* \rangle \\
& \leq \frac{1}{2\alpha_t(1-\beta_{1t}(1-\mu_t))} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \\
& \quad + \frac{\alpha_t}{1-\beta_{1t}(1-\mu_t)} \left((1-\mu_t)^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \mu_t^2 \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right) \\
& \quad - \frac{(1-\mu_t)\beta_{1t}}{1-\beta_{1t}(1-\mu_t)} \langle m_{t-1}, x_t - x^* \rangle \\
& \leq \frac{1}{2\alpha_t(1-\beta_{1t}(1-\mu_t))} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \\
& \quad + \frac{\alpha_t}{1-\beta_{1t}(1-\mu_t)} \left((1-\mu_t)^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \mu_t^2 \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right) \\
& \quad + \frac{|1-\mu_t|\beta_{1t}\alpha_t}{2(1-\beta_{1t}(1-\mu_t))} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 + \frac{|1-\mu_t|\beta_{1t}}{2(1-\beta_{1t}(1-\mu_t))\alpha_t} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \\
& \leq \frac{1}{2\alpha_t(1-\beta_{1t}(1-\mu_t))} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \\
& \quad + \frac{\alpha_t}{1-\beta_{1t}^2} \left(\beta_{1t}^2 \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \left\| \hat{V}_t^{-1/4} g_t \right\|^2 \right) \\
& \quad + \frac{\beta_{1t}^2\alpha_t}{2(1-\beta_{1t}^2)} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 + \frac{\beta_{1t}^2}{2(1-\beta_{1t}^2)\alpha_t} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2,
\end{aligned} \tag{A4}$$

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

$$\begin{aligned}
R_T &= \sum_{i=1}^T (f_t(x_t) - f_t(x^*)) \leq \sum_{t=1}^T \langle g_t, x_t - x^* \rangle \\
&\leq \sum_{t=1}^T \left(\frac{1}{2\alpha_t(1-\beta_{1t}(1-\mu_t))} \left(\left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 - \left\| \hat{V}_t^{1/4}(x_{t+1} - x^*) \right\|^2 \right) \right. \\
&\quad + \frac{\alpha_t\beta_{1t}^2}{1-\beta_{1t}^2} \left\| \hat{V}_t^{-1/4} m_t \right\|^2 + \frac{\alpha_t}{1-\beta_{1t}^2} \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \frac{\beta_{1t}^2\alpha_t}{2(1-\beta_{1t}^2)} \left\| \hat{V}_t^{-1/4} m_{t-1} \right\|^2 \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t(1-\beta_{1t}^2)} \left\| \hat{V}_t^{1/4}(x_t - x^*) \right\|^2 \right).
\end{aligned} \tag{A5}$$

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

$$\begin{aligned}
& \sum_{t=1}^T \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 = \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \alpha_T \sum_{i=1}^d \frac{g_{T,i}^2}{\sqrt{\hat{v}_{T,i}}} \\
& \leq \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \alpha_T \sum_{i=1}^d \frac{g_{T,i}^2}{\sqrt{v_{T,i}}} \leq \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \frac{\alpha}{\sqrt{T}} \sum_{i=1}^d \frac{g_{T,i}^2}{\sqrt{(1-\beta_2) \sum_{j=1}^T \beta_2^{T-j} g_{j,i}^2}} \\
& \leq \sum_{t=1}^{T-1} \alpha_t \left\| \hat{V}_t^{-1/4} g_t \right\|^2 + \frac{\alpha}{\sqrt{T(1-\beta_2)}} \sum_{i=1}^d |g_{T,i}| \leq \frac{\alpha}{\sqrt{1-\beta_2}} \sum_{t=1}^T \left(\frac{1}{\sqrt{t}} \sum_{i=1}^d |g_{t,i}| \right) \\
& \leq \frac{\alpha}{\sqrt{1-\beta_2}} \sum_{i=1}^d \|g_{1:T,i}\|_2 \sqrt{\sum_{t=1}^T \frac{1}{t}} \leq \frac{\alpha\sqrt{1+\log(T)}}{\sqrt{1-\beta_2}} \sum_{i=1}^d \|g_{1:T,i}\|_2.
\end{aligned} \tag{A6}$$

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: $\sum_{t=1}^T 1/t \leq 1 + \log(T)$.

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

$$\begin{aligned}
R_T &\leq \sum_{t=1}^T \left(\frac{1}{2\alpha_t(1 - \beta_{1t})(1 + \eta_t)} \left(\|\hat{V}_t^{1/4}(x_t - x^*)\|^2 - \|\hat{V}_t^{1/4}(x_{t+1} - x^*)\|^2 \right) \right. \\
&\quad + \frac{\alpha_t \beta_{1t}^2}{1 - \beta_{1t}^2} \|\hat{V}_t^{-1/4} m_t\|^2 + \frac{\alpha_t \beta_{1t}^2}{2(1 - \beta_{1t}^2)} \|\hat{V}_t^{-1/4} m_{t-1}\|^2 \\
&\quad \left. + \frac{\beta_{1t}^2}{2\alpha_t(1 - \beta_{1t}^2)} \|\hat{V}_t^{1/4}(x_t - x^*)\|^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 \\
&\leq \sum_{t=1}^T \left(\frac{1}{2\alpha_t(1 - \beta_{1t})(1 + \eta_t)} \left(\|\hat{V}_t^{1/4}(x_t - x^*)\|^2 - \|\hat{V}_t^{1/4}(x_{t+1} - x^*)\|^2 \right) \right. \\
&\quad + \frac{\beta_{1t}^2}{2\alpha_t(1 - \beta_{1t}^2)} \|\hat{V}_t^{1/4}(x_t - x^*)\|^2 \left. \right) + \sum_{t=1}^T \frac{\alpha_t \beta_{1t}^2}{1 - \beta_{1t}^2} \|\hat{V}_t^{-1/4} m_t\|^2 \\
&\quad + \sum_{t=1}^{T-1} \frac{\alpha_t \beta_{1t}^2}{2(1 - \beta_{1t}^2)} \|\hat{V}_t^{-1/4} m_t\|^2 + \frac{\alpha \sqrt{1 + \log(T)}}{(1 - \beta_1^2) \sqrt{1 - \beta_2}} \sum_{i=1}^d \|g_{1:T,i}\|_2 \\
&\leq \sum_{t=1}^T \left(\frac{1}{2\alpha_t(1 - \beta_{1t})(1 + \eta_t)} \left(\|\hat{V}_t^{1/4}(x_t - x^*)\|^2 - \|\hat{V}_t^{1/4}(x_{t+1} - x^*)\|^2 \right) \right. \\
&\quad + \frac{\beta_{1t}^2}{2\alpha_t(1 - \beta_{1t}^2)} \|\hat{V}_t^{1/4}(x_t - x^*)\|^2 \left. \right) + \frac{3\beta_1^2}{2(1 - \beta_1^2)} \sum_{t=1}^T \alpha_t \|\hat{V}_t^{-1/4} m_t\|^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 \\
&\leq \sum_{t=1}^T \left(\frac{1}{2\alpha_t(1 - \beta_{1t})(1 + \eta_t)} \left(\|\hat{V}_t^{1/4}(x_t - x^*)\|^2 - \|\hat{V}_t^{1/4}(x_{t+1} - x^*)\|^2 \right) \right. \\
&\quad + \frac{\beta_{1t}^2}{2\alpha_t(1 - \beta_{1t}^2)} \|\hat{V}_t^{1/4}(x_t - x^*)\|^2 \left. \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 $\beta_{1t} \geq \beta_{1t+1}$ and $\hat{v}_{t,i}^{1/2}/\alpha_t \geq \hat{v}_{t-1,i}^{1/2}/\alpha_{t-1}$ by definition.

We also have

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

$$\begin{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. \\
&\quad \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 \\
&\quad + \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. \\
&\quad \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. \\
&\quad \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}.
\end{aligned} \tag{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

$$\begin{aligned}
R_T &\leq \frac{D_\infty^2 \sqrt{T}}{2\alpha(1-\beta_1^2)} \sum_{i=1}^d \hat{v}_{T,i}^{1/2} + \frac{D_\infty^2}{2(1-\beta_1^2)} \sum_{t=1}^T \sum_{i=1}^d \frac{\beta_{1t}^2 \hat{v}_{t,i}^{1/2}}{\alpha_t} \\
&\quad + \left(\frac{3\beta_1^2}{2(1-\beta_1)(1-\gamma)} + 1 \right) \frac{\alpha \sqrt{1+\log(T)}}{(1-\beta_1^2)\sqrt{1-\beta_2}} \sum_{i=1}^d \|g_{1:T,i}\|_2.
\end{aligned} \tag{A9}$$

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 $\hat{u}_1 = \min_{x \in \mathcal{F}} \|Q^{1/2}(x - z_1)\|$ and $\hat{u}_2 = \min_{x \in \mathcal{F}} \|Q^{1/2}(x - z_2)\|$ then we have $\|Q^{1/2}(\hat{u}_1 - \hat{u}_2)\| \leq \|Q^{1/2}(z_1 - z_2)\|$.

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

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

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. In the experiments of logistic regression and CNN on MNIST, we run grid search for 10 and 6 epochs respectively, since the train losses are already quite low. For training Resnet-20 on CIFAR-10, we run grid search for 20 epochs since it is time consuming. 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>.