

# An introduction to optimization for machine learning

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July 2021

Ecole d'Eté en Intelligence Artificielle  
fondation Vallet  
Cotonou, Bénin

## **An introduction to optimization for machine learning**

- 1 Introduction
  - Objectives, acknowledgements
  - Optimization problem formulation
  - Examples of optimization usages
  - Basic mathematical concepts for optimization
- 2 Steepest descent algorithm
  - Fixed step steepest descent algorithm
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- 3 Improved gradient based searches
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  - Making it more global: restarts
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# Objectives of this course

- Provides basic concepts for numerical optimization
- for an audience interested in machine learning
- with a background corresponding to 1 year after high school
- through examples coded in R/python from scratch.
- Limitation: the algorithms are not exactly those used in state-of-the-art deep learning, but the main concepts will be presented.

# Bibliographical references for the class

This course is based on

- [Ravikumar and Singh, 2017] : a detailed up-to-date presentation of the main convex optimization algorithms for machine learning (level end of undergraduate, bac +3)
- [Minoux, 2008] : a classic textbook for optimization, written before the ML trend but still useful (level end of undergraduate / bac+3)
- [Bishop, 2006] : a reference book for machine learning with some pages on optimization (level end of undergraduate / bac+3)
- [Schmidt et al., 2007] : L1 regularization techniques (research article)
- [Sun, 2019] : review of optimization methods for tuning neural nets, gradient backpropagation (research article)

The content of these references will be simplified for this class.

# Optimization = a quantitative formulation of decision

Optimization is a<sup>1</sup> way of mathematically modeling decision.

$$\min_{x \in \mathcal{S}} f(x)$$

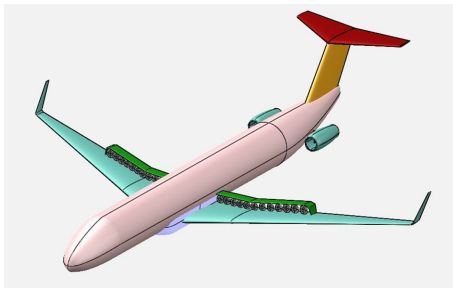


- $x$  vector of decision parameters (variables) : dimensions, investment, tuning of a machine / program, ...
- $f(x)$  : decision cost  $x$
- $\mathcal{S}$  : set of possible values for  $x$ , search space

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<sup>1</sup>non unique, incomplete when considering human beings or life

# Optimization example: design



(from [Sgueglia et al., 2018])

$x$  = aircraft parameters (here distributed electrical propulsion)  
 $f()$  =  $-1 \times$  performance metric (agregation of  $-1 \times$  range, cost, take-off length, ...)

At the minimum, the design is “optimal”.

# Optimization example: model identification



$x$  = dike position, geometry, internal pressure

$f()$  = distance between measures (from RADARSAT-1 satellite) and model (boundary elements, non trivial computation)

At the minimum, the model best matches measurements and should correspond to the underground phenomenon.

# Optimization example: neural net classification

Predict if a person stays at home or goes out based on longitude, latitude and temperature = a 2 classes classification problem.



$x$  = neural network (NN) weights and biases

$f()$  = an error of the NN predictions (a cross-entropy error):

- $e$  entries:  $e_1$  longitude,  $e_2$  latitude,  $e_3$  temperature
- $t = 1$  if person stays,  $t = 0$  otherwise
- Observed data set:  $(e^i, t^i)$ ,  $i = 1, \dots, N$
- $y(e; x)$ : output of the NN, the probability that  $t(e) = 1$
- $f(x) = - \sum_{i=1}^N \{ t^i \log(y(e^i; x)) + (1 - t^i) \log(1 - y(e^i; x)) \}$



## (a word on the classification cross-entropy error)

- View the relationship between the entry  $e$  and the class  $t$  as probabilistic (generalizes deterministic functions):  $t(e)$  is a Bernoulli variable with a given probability that  $t(e) = 1$
- The NN models this probability:  $y(e; x)$  is the probability that  $t(e) = 1$ ,  $1 - y(e; x)$  is the proba that  $t(e) = 0$ ,  $0 \leq y(e; x) \leq 1$ .
- The probability of  $t$  knowing  $e$  can be written  $y(e; x)^t + (1 - y(e; x))^{1-t}$
- The likelihood of the  $N$  i.i.d observations is  $\prod_{i=1}^N [y(e^i; x)^{t^i} + (1 - y(e^i; x))^{1-t^i}]$ , to be maximized
- The likelihood is turned into an error, to be minimized, by taking  $-\log(\text{likelihood})$ ,

$$f(x) = - \sum_{i=1}^N \{ t^i \log(y(e^i; x)) + (1 - t^i) \log(1 - y(e^i; x)) \}$$

# Optimization example: neural net regression

learn a function from a discrete limited set of observations



$x$  = neural network (NN) weights and biases

$f()$  = an error of the NN predictions (sum-of-squares error):

- $e$  entries,  $t(e)$  target function to learn
- observed data set, “.” :  $(e^i, t^i)$ ,  $i = 1, \dots, N$
- $y(e; x)$ : output of the NN, the expected value of  $t(e)$
- $f(x) = 1/2 \sum_{i=1}^N (t^i - y(e^i; x))^2$

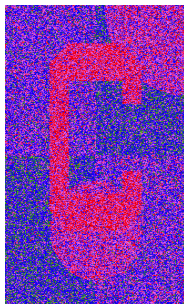
# Optimization example: image denoising

$$\min_x f(x) \quad , \quad f(x) = \frac{1}{2} \sum_{i=1}^{N_{\text{pixels}}} (y_i - x_i)^2 + \lambda \sum_{i=1}^{N_{\text{pixels}}} \sum_{j \text{ near } i} |x_i - x_j|$$

$\lambda \geq 0$  regularization constant



target image



noisy (observed)  
 $= y_i$ 's



denoised (optimized)  
 $= x^*$

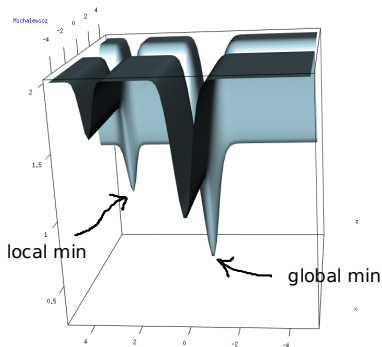
(from [Ravikumar and Singh, 2017])

# Basic mathematical concepts for optimization

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# Local versus global optimum

$$\min_{x \in \mathcal{S} \subset \mathbb{R}^d} f(x)$$

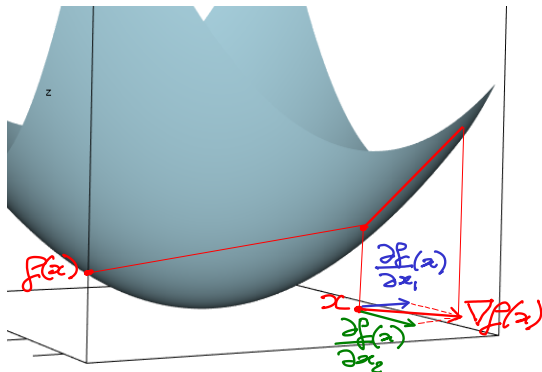


R code to generate the plot given in the project folder

# Gradient of a function

Gradient of a function = direction of steepest ascent = vector of partial derivatives

$$\nabla f(x) = \begin{pmatrix} \frac{\partial f}{\partial x_1}(x) \\ \dots \\ \frac{\partial f}{\partial x_d}(x) \end{pmatrix}$$



# Numerical approximation of the gradient

By forward finite differences

$$\frac{\partial f}{\partial x_i} f(x) \approx \frac{f(x + he^i) - f(x)}{h}$$

Proof: by Taylor,

$$f(x + he^i) = f(x) + he^{i\top} \cdot \nabla f(x) + h^2/2 e^{i\top} \nabla^2 f(x + \rho he^i) e^i, \quad \rho \in ]0, 1[$$

$$\nabla f(x) = \frac{f(x + he^i) - f(x)}{h} - h/2 e^{i\top} \nabla^2 f(x + \rho he^i) e^i$$

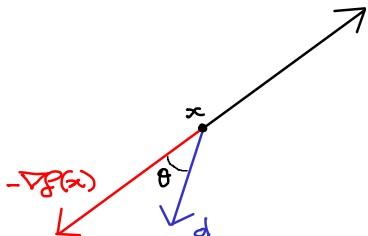
and make  $h$  very small  $\square$



Other (better but more difficult to implement) schemes: central differences, automatic differentiation (e.g., in TensorFlow or PyTorch), (semi-)analytic differentiation (e.g., backpropagation in NN).

# Descent direction

A search direction  $d$  which makes an acute angle with  $-\nabla f(x)$  is a descent direction, i.e., for a small enough step  $f$  is guaranteed to decrease!



Proof: by Taylor,  $\forall \alpha \leq 0, \exists \epsilon \in [0, 1]$  such that

$$f(x + \alpha d) = f(x) + \alpha d^\top \cdot \nabla f(x) + \frac{\alpha^2}{2} d^\top \nabla^2 f(x + \alpha \epsilon d) d$$

$$\lim_{\alpha \rightarrow 0^+} \frac{f(x + \alpha d) - f(x)}{\alpha} = d^\top \cdot \nabla f(x) = -1 \times \|\nabla f(x)\| \cos(d, -\nabla f(x))$$

is negative if the cosine is positive  $\square$



# Necessary optimality condition (1)

A necessary condition for a differentiable function to have a minimum at  $x^*$  is that it is flat at this point, i.e., its gradient is null

$$x^* \in \arg \min_{x \in \mathcal{S}} f(x) \Rightarrow \nabla f(x^*) = 0$$

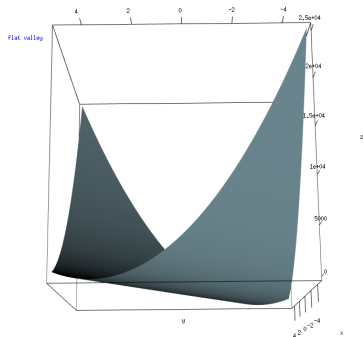


# Necessary optimality condition (2)



necessary is not sufficient (works with a max)

# Necessary optimality condition (3)



$\nabla f(x^*) = 0$  does not make  $x^*$  unique (flat valley)

# Necessary optimality condition (4)



$\nabla f()$  not defined everywhere, example with L1 norm  $= \sum_i^d |x_i|$

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# Optimizers as iterative algorithms

We look for  $x^* \in \arg \min_{x \in \mathcal{S}} f(x)$  ,  $\mathcal{S} = \mathbb{R}^d$

- Except for special cases (e.g., convex quadratic problems), the solution is not obtained analytically through the optimality conditions ( $\nabla f(x^*) = 0$  + higher order conditions).
- We typically use iterative algorithms:  $x^{i+1}$  depends on previous iterates,  $x^1, \dots, x^i$  and their  $f$ 's.
- Often calculating  $f(x^i)$  takes more computation than the optimization algorithm itself.
- Qualities of an optimizer: robustness, speed of convergence. Often have to strike a compromise between them.

# Fixed step steepest descent algorithm (1)

Repeat steps along the steepest descent direction,  $-\nabla f(x^t)$ .  
The size of the steps is proportional to the gradient norm.

**Require:**  $f()$ ,  $\alpha \in ]0, 1]$ ,  $x^1$ ,  $\epsilon^{\text{step}}$ ,  $\epsilon^{\text{grad}}$ ,  $i^{\text{max}}$

$i \leftarrow 0$ ,  $f^{\text{best so far}} \leftarrow \text{max\_double}$

**repeat**

$i \leftarrow i + 1$

calculate  $f(x^i)$  and  $\nabla f(x^i)$

**if**  $f(x^i) < f^{\text{best so far}}$  **then**

    update  $x^{\text{best so far}}$  and  $f^{\text{best so far}}$  with current iterate

**end if**

**direction:**  $d^i = -\nabla f(x^i) / \|\nabla f(x^i)\|$

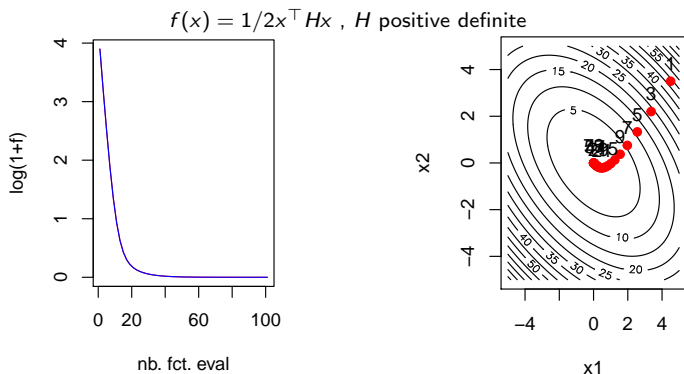
**step:**  $x^{i+1} = x^i + \alpha \|\nabla f(x^i)\| d^i$

**until**  $i > i^{\text{max}}$  **or**  $\|x^i - x^{i-1}\| \leq \epsilon^{\text{step}}$  **or**  $\|\nabla f(x^i)\| \leq \epsilon^{\text{grad}}$

**return**  $x^{\text{best so far}}$  and  $f^{\text{best so far}}$

# Fixed step steepest descent algorithm (2)

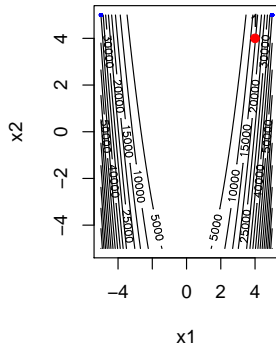
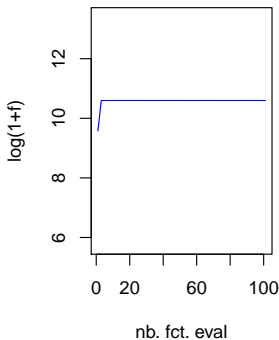
- The choice of the step size factor  $\alpha$  is critical : the steeper the function, the smaller  $\alpha$ . Default value = 0.1
- The true code (cf. project) is much longer and filled with instructions for reporting the points visited and doing plots afterwards.





# Fixed step steepest descent algorithm (3)

$\alpha = 0.1$  on  $f(x)$  = Rosenbrock (banana shaped) function in  $d = 2$  dimensions, example of divergence:



$$x^* = (1, 1), \quad f(x^*) = 0$$

# Descent with line search

At each iteration, search for the best step size in the descent<sup>2</sup> direction  $d^i$  (which for now is  $-\nabla f(x^i)/\|\nabla f(x^i)\|$  but it is general). Same algorithm as before, just change the **step** instruction:

**Require:** ...

initializations but no  $\alpha$  now ...

**repeat**

increment  $i$ , calculate  $f(x^i)$  and  $\nabla f(x^i)$  ...


**direction:**  $d^i = -\nabla f(x^i)/\|\nabla f(x^i)\|$  or any other **descent** direction

**step:**  $\alpha^i = \arg \min_{\alpha > 0} f(x^i + \alpha d^i)$   
 $x^{i+1} = x^i + \alpha^i d^i$

**until** stopping criteria

**return** best so far

---

<sup>2</sup>if  $d^i$  is not a descent direction,  $-d^i$  is. Proof left as exercise. 

# Approximate line search (1)

Notation: during line search  $i$ ,

$$x = x^i + \alpha d^i$$

$$f(\alpha) = f(x^i + \alpha d^i)$$

$$\frac{df(0)}{d\alpha} = \sum_{j=1}^d \frac{\partial f(x^i)}{\partial x_j} \frac{\partial x_j}{\partial \alpha} = \sum_{j=1}^d \frac{\partial f(x^i)}{\partial x_j} d_j^i = \nabla f(x^i)^\top \cdot d^i$$

In practice, perfectly optimizing for  $\alpha^i$  is too expensive and not useful  
 $\Rightarrow$  approximate the line search by a sufficient decrease condition:

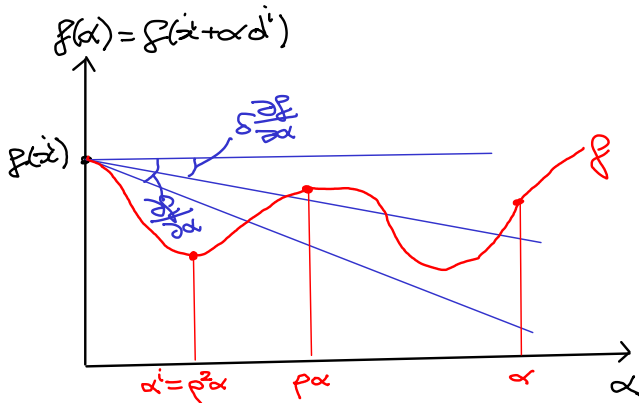
$$\text{find } \alpha^i \text{ such that } f(x^i + \alpha^i d^i) < f(x^i) + \delta \alpha^i \nabla f(x^i)^\top \cdot d^i$$

where  $\delta \in [0, 1]$ , i.e., achieve a  $\delta$  proportion of the progress promised by order 1 Taylor expansion.

# Approximate line search (2)

Sufficient decrease condition rewritten with line search notation:

$$\text{find } \alpha^i \text{ such that } f(\alpha^i) < f(x^i) + \delta \alpha^i \frac{df(0)}{d\alpha}$$



# Approximate line search (3)

At iteration  $i$ :

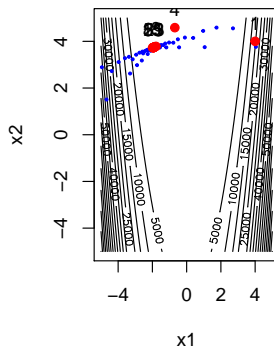
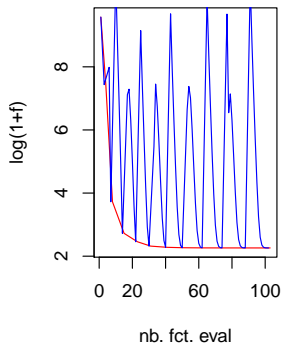
## Backtracking line search (Armijo)

**Require:**  $d$  a descent direction,  $x^i$ ,  $\delta \in [0, 1]$ ,  $\rho \in ]0, 1[$ ,  $C > 0$   
(defaults:  $\delta = 0.1$ ,  $\rho = 0.5$ ,  $C = 1$ )  
initialize step size:  $\alpha = \max(C \times \|\nabla f(x^i)\|, \sqrt{d}/100)$   
**while**  $f(x^i + \alpha d^i) \geq f(x) + \delta \alpha \nabla f(x^i)^\top \cdot d$  **do**  
    decrease step size:  $\alpha \leftarrow \rho \times \alpha$   
**end while**  
**return**  $\alpha^i \leftarrow \alpha$

Note: from now on, use line search, and the number of calls to  $f$  is no longer equal to the iteration number since many function calls can be done during a line search within a single iteration.

# Approximate line search (4)

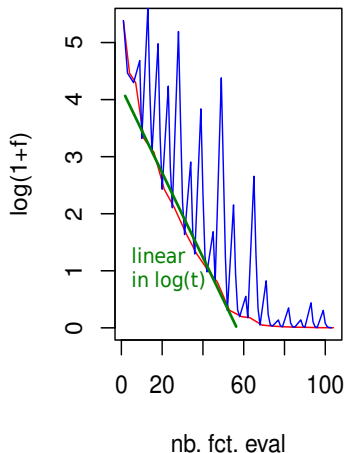
Look at what line search does to  $f(x) = \text{Rosenbrock}$  where fixed step size diverged



Better, but not perfect: oscillations make progress very slow.

# Gradient convergence speed

$f(x) = \frac{1}{2}x^\top Hx$  in  $d = 10$  dimensions,  $H \geq 0$ , not aligned with the axes, condition number = 10.



Empirically (for proofs and more info cf. [Ravikumar and Singh, 2017]): on convex and differentiable functions, gradient search with line search progresses at a speed such that  $f(x^t) \propto \xi \gamma^t$  where  $\gamma \in [0, 1[$ . Equivalently, to achieve  $f(x^t) < \varepsilon$ ,  $t > \mathcal{O}(\log(1/\varepsilon))$

$\log f(x^t) \propto t \log(\gamma) + \log(\xi) \Rightarrow \log(\gamma) < 0$  slope of the green curve.

$$\xi \gamma^t < \varepsilon \Leftrightarrow t > \frac{\log(\varepsilon) - \log(\xi)}{\log(\gamma)} = \frac{-1}{\log(\gamma)} \log(\xi/\varepsilon) \\ \Rightarrow t > \mathcal{O}(\log(1/\varepsilon)) .$$

# Gradient descent oscillations

Perfect line search solves

$$\alpha^i = \arg \min_{\alpha > 0} f(\alpha) \quad \text{where} \quad f(\alpha) = f(x^i + \alpha d^i)$$

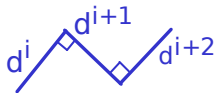
Necessary conditions of optimal step size:

$$\frac{df(\alpha^i)}{d\alpha} = \sum_{j=1}^d \frac{\partial f(x^i + \alpha^i d^i)}{\partial x_j} \frac{\partial x_j}{\partial \alpha} = \nabla f(x^{i+1})^\top \cdot d^i = 0$$

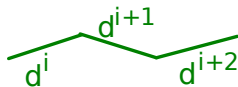
If the direction is the gradient,

$$-d^{i+1\top} \cdot d^i = 0 \quad \text{i.e. } d^{i+1} \text{ and } d^i \text{ perpendicular}$$

gradient  
does



less oscillations  
seems better





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# Gradient with momentum (1)

Recall fixed step gradient descent,

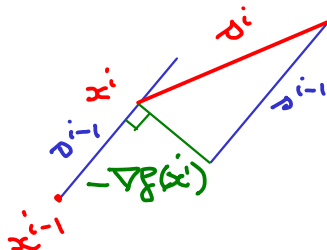
$$x^{i+1} = x^i + \alpha s^i \quad \text{where} \quad s^i = -\nabla f(x^i)$$

$s^i$ , the step, corrected by a fixed or optimized (line search)  $\alpha$ .  
Introduce a momentum (i.e., a memory) in the search step,

$$s^i = -\nabla f(x^i) + \beta s^{i-1}$$

where<sup>3</sup>  $\beta = 0.9$ .

This should contribute to avoid the oscillations occurring at the bottom of valleys:



<sup>3</sup>alternatively, for iteration varying momentum,  $\beta^i = (i-2)/(i+1)$



# Nesterov accelerated gradient (NAG)

(work in progress)

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# Bound constraints

(work in progress)

# Constraints handling by penalization

(work in progress)

# Comments on gradient based descent algorithms

(work in progress) flaws: no convergence on nondifferentiable functions, gets trapped in local minima



# Restarted local searches

(work in progress)(make a simple flow chart)

# Conclusions

- L'optimisation numérique est une technique fondamentale associée à la décision optimale et à la modélisation statistique (machine learning).
- Avec l'enthousiasme autour du machine learning, de nombreux algorithmes ont été conçus que nous n'avons pas couverts ici: l'optimisation bayésienne (Bayesian optimization) pour le réglage des hyper-paramètres (paramètres de régularisation, nombre de couches du réseau de neurone, type de neurones, paramètres de l'algorithme d'optimisation des poids).

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