Autoencoders Learn Generative Linear Models

Thanh V. Nguyen, Raymond K. W. Wong, and Chinmay Hegde * February 18, 2019

Abstract

We provide a series of results for unsupervised learning with autoencoders. Specifically, we study shallow two-layer autoencoder architectures with shared weights. We focus on three generative models for data that are common in statistical machine learning: (i) the mixture-of-gaussians model, (ii) the sparse coding model, and (iii) the sparsity model with non-negative coefficients. For each of these models, we prove that under suitable choices of hyperparameters, architectures, and initialization, autoencoders learned by gradient descent can successfully recover the parameters of the corresponding model. To our knowledge, this is the first result that rigorously studies the dynamics of gradient descent for weight-sharing autoencoders. Our analysis can be viewed as theoretical evidence that shallow autoencoder modules indeed can be used as feature learning mechanisms for a variety of data models, and may shed insight on how to train larger stacked architectures with autoencoders as basic building blocks.

1 Introduction

1.1 Motivation

Due to the resurgence of neural networks and deep learning, there has been growing interest in the community towards a thorough and principled understanding of training neural networks in both theoretical and algorithmic aspects. This has led to several important breakthroughs recently, including provable algorithms for learning shallow (1-hidden layer) networks with nonlinear activations [Tian, 2017, Ge et al., 2017, Brutzkus and Globerson, 2017, Zhong et al., 2017], deep networks with linear activations [Kawaguchi, 2016], and residual networks [Li and Yuan, 2017, Hardt and Ma, 2017].

A typical approach adopted by this line of work is as follows: assume that the data obeys a ground truth generative model (induced by simple but reasonably expressive data-generating distributions), and prove that the weights learned by the proposed algorithms (either exactly or approximately) recover the parameters of the generative model. Indeed, such distributional assumptions are necessary to overcome known NP-hardness barriers for learning neural networks [Blum and Rivest, 1989]. Nevertheless, the majority of these approaches have focused on neural network architectures for supervised learning, barring a few exceptions which we detail below.

1.2 Our contributions

In this paper, we complement this line of work by providing new theoretical results for unsupervised learning using neural networks. Our focus here is on shallow two-layer autoencoder architectures with shared weights. Conceptually, we build upon previous theoretical results on learning autoencoder networks [Arora et al., 2014a, 2015a, Rangamani et al., 2017], and we elaborate on the novelty of our work in the discussion on prior work below.

^{*}Email: {thanhng, chinmay}@iastate.edu; raywong@tamu.edu. T. N. and C. H. are with the Electrical and Computer Engineering Department at Iowa State University. R. W. is with Statistics Department at Texas A&M University. This work was supported in part by the National Science Foundation under grants CCF-1566281, CAREER CCF-1750920 and DMS-1612985, and in part by a Faculty Fellowship from the Black and Veatch Foundation.

Our setting is standard: we assume that the training data consists of i.i.d. samples from a high-dimensional distribution parameterized by a generative model, and we train the weights of the autoencoder using ordinary (batch) gradient descent. We consider three families of generative models that are commonly adopted in machine learning: (i) the Gaussian mixture model with well-separated centers [Arora and Kannan, 2005]; (ii) the k-sparse model, specified by sparse linear combination of atoms [Spielman et al., 2012]; and (iii) the non-negative k-sparse model [Rangamani et al., 2017]. While these models are traditionally studied separately depending on the application, all of these model families can be expressed via a unified, generic form:

$$y = Ax^* + \eta, \tag{1}$$

which we (loosely) dub as the generative bilinear model. In this form, A is a groundtruth $n \times m$ -matrix, x^* is an m-dimensional latent code vector and η is an independent n-dimensional random noise vector. Samples y's are what we observe. Different choices of n and m, as well as different assumptions on A and x^* lead to the three aforementioned generative models.

Under these three generative models, and with suitable choice of hyper-parameters, initial estimates, and autoencoder architectures, we rigorously prove that:

Two-layer autoencoders, trained with (normalized) gradient descent over the reconstruction loss, provably learn the parameters of the underlying generative bilinear model.

To the best of our knowledge, our work is the first to analytically characterize the dynamics of gradient descent for training two-layer autoencoders. Our analysis can be viewed as theoretical evidence that shallow autoencoders can be used as feature learning mechanisms (provided the generative modeling assumptions hold), a view that seems to be widely adopted in practice. Our analysis highlights the following interesting conclusions: (i) the activation function of the hidden (encoder) layer influences the choice of bias; (ii) the bias of each hidden neuron in the encoder plays an important role in achieving the convergence of the gradient descent; and (iii) the gradient dynamics depends on the complexity of the generative model. Further, we speculate that our analysis may shed insight on practical considerations for training deeper networks with stacked autoencoder layers as building blocks [Arora et al., 2014a].

1.3 Techniques

Our analysis is built upon recent algorithmic developments in the sparse coding literature [Agarwal et al., 2014, Gribonval et al., 2015, Arora et al., 2015b]. Sparse coding corresponds to the setting where the synthesis coefficient vector $x^{*(i)}$ in (1) for each data sample $y^{(i)}$ is assumed to be k-sparse, i.e., $x^{*(i)}$ only has at most $k \ll m$ non-zero elements. The exact algorithms proposed in these papers are all quite different, but at a high level, all these methods involve establishing a notion that we dub as "support consistency". Broadly speaking, for a given data sample $y^{(i)} = Ax^{*(i)} + \eta^{(i)}$, the idea is that when the parameter estimates are close to the ground truth, it is possible to accurately estimate the true support of the synthesis vector $x^{*(i)}$ for each data sample $y^{(i)}$.

We extend this to a broader family of generative models to form a notion that we call "code consistency". We prove that if initialized appropriately, the weights of the hidden (encoder) layer of the autoencoder provides useful information about the *sign* pattern of the corresponding synthesis vectors for every data sample. Somewhat surprisingly, the choice of activation function of each neuron in the hidden layer plays an important role in establishing code consistency and affects the possible choices of bias.

The code consistency property is crucial for establishing the correctness of gradient descent over the reconstruction loss. This turns out to be rather tedious due to the weight sharing — a complication which requires a substantial departure from the existing machinery for analysis of sparse coding algorithms — and indeed forms the bulk of the technical difficulty in our proofs. Nevertheless, we are able to derive explicit linear convergence rates for all the generative models listed above. We do not attempt to analyze other training schemes (such as stochastic gradient descent or dropout) but anticipate that our analysis may lead to further work along those directions.

1.4 Comparison with prior work

Recent advances in algorithmic learning theory has led to numerous provably efficient algorithms for learning Gaussian mixture models, sparse codes, topic models, and ICA (see [Arora and Kannan, 2005, Moitra and Valiant, 2010, Arora et al., 2012, Goyal et al., 2014, Spielman et al., 2012, Agarwal et al., 2014, Gribonval et al., 2015, Arora et al., 2015b] and references therein). We omit a complete treatment of prior work due to space constraints.

We would like to emphasize that we do *not* propose a new algorithm or autoencoder architecture, nor are we the first to highlight the applicability of autoencoders with the aforementioned generative models. Indeed, generative models such as k-sparsity models have served as the motivation for the development of deep stacked (denoising) autoencoders dating back to the work of [Vincent et al., 2010]. The paper [Arora et al., 2014a] proves that stacked weight-sharing autoencoders can recover the parameters of sparsity-based generative models, but their analysis succeeds only for certain generative models whose parameters are themselves randomly sampled from certain distributions. In contrast, our analysis holds for a broader class of networks; we make no randomness assumptions on the parameters of the generative models themselves.

More recently, autoencoders have been shown to learn sparse representations [Arpit et al., 2015]. The recent paper [Rangamani et al., 2017] demonstrates that under the sparse generative model, the standard squared-error reconstruction loss of ReLU autoencoders exhibits (with asymptotically many samples) critical points in a neighborhood of the ground truth dictionary. However, they do not analyze gradient dynamics, nor do they establish convergence rates. We complete this line of work by proving explicitly that gradient descent (with column-wise normalization) in the asymptotic limit exhibits linear convergence up to a radius around the ground truth parameters.

2 Preliminaries

Notation Denote by x_S the sub-vector of $x \in \mathbb{R}^m$ indexed by the elements of $S \subseteq [m]$. Similarly, let W_S be the sub-matrix of $W \in \mathbb{R}^{n \times m}$ with columns indexed by elements in S. Also, define $\operatorname{supp}(x) \triangleq \{i \in [m] : x_i \neq 0\}$ as the support of x, $\operatorname{sgn}(x)$ as the element-wise sign of x and x as the indicator of an event x.

We adopt standard asymptotic notations: let f(n) = O(g(n)) (or $f(n) = \Omega(g(n))$) if there exists some constant C > 0 such that $|f(n)| \leq C|g(n)|$ (respectively, $|f(n)| \geq C|g(n)|$). Next, $f(n) = \Theta(g(n))$ is equivalent to that f(n) = O(g(n)) and $f(n) = \Omega(g(n))$. Also, $f(n) = \omega(g(n))$ if $\lim_{n \to \infty} |f(n)/g(n)| = \infty$. In addition, $g(n) = O^*(f(n))$ indicates $|g(n)| \leq K|f(n)|$ for some small enough constant K. Throughout, we use the phrase "with high probability" (abbreviated to w.h.p.) to describe any event with failure probability at most $n^{-\omega(1)}$.

2.1 Two-Layer Autoencoders

We focus on shallow autoencoders with a single hidden layer, n neurons in the input/output layer and m hidden neurons. We consider the weight-sharing architecture in which the encoder has weights $W^T \in \mathbb{R}^{m \times n}$ and the decoder uses the shared weight $W \in \mathbb{R}^{n \times m}$. Denote $b \in \mathbb{R}^m$ as the vector of biases for the encoder (we do not consider decoder bias.) As such, for a given data sample $y \in \mathbb{R}^n$, the encoding and decoding respectively can be modeled as:

$$x = \sigma(W^T y + b)$$
 and $\hat{y} = Wx$, (2)

where $\sigma(\cdot)$ denotes the activation function in the encoder neurons. We consider two types of activation functions: (i) the rectified linear unit:

$$ReLU(z) = max(z, 0),$$

and (ii) the hard thresholding operator:

threshold_{$$\lambda$$} $(z) = z \mathbf{1}_{|z| > \lambda}$.

When applied to a vector (or matrix), these functions are operated on each element and return a vector (respectively, matrix) of same size. Our choice of the activation $\sigma(\cdot)$ function varies with different data generative models, and will be clear by context.

Herein, the loss function is the (squared) reconstruction error:

$$L = \frac{1}{2} \|y - \hat{y}\|^2 = \frac{1}{2} \|y - W\sigma(W^T y + b)\|^2,$$

and we analyze the expected loss where the expectation is taken over the data distribution (specified below). Inspired by the literature of analysis of sparse coding [Agarwal et al., 2013, 2014, Rangamani et al., 2017], we investigate the landscape of the expected loss so as to shed light on dynamics of gradient descent for training the above autoencoder architectures. Indeed, we show that for a variety of data distributions, such autoencoders can recover the distribution parameters via suitably initialized gradient descent.

2.2 Generative Bilinear Model

We now describe an overarching generative model for the data samples. Specifically, we posit that the data samples $\{y^{(i)}\}_{i=1}^N \in \mathbb{R}^n$ are drawn according to the following "bilinear" model:

$$y = Ax^* + \eta, \tag{3}$$

where $A \in \mathbb{R}^{n \times m}$ is a ground truth set of parameters, $x^* \in \mathbb{R}^m$ is a latent code vector, and $\eta \in \mathbb{R}^n$ represents noise. Depending on different assumptions made on A and x^* , this model generalizes various popular cases, such as mixture of spherical Gaussians, sparse coding, nonnegative sparse coding, and independent component analysis (ICA). We will elaborate further on specific cases, but in general our generative model satisfies the following generic assumptions:

- A1. The code x^* is supported on set S of size at most k, such that $p_i = \mathbb{P}[i \in S] = \Theta(k/m), \ p_{ij} = \mathbb{P}[i, j \in S] = \Theta(k^2/m^2)$ and $p_{ijl} = \mathbb{P}[i, j, l \in S] = \Theta(k^3/m^3)$;
- A2. Nonzero entries are independent; moreover, $\mathbb{E}[x_i^*|i\in S] = \kappa_1$ and $\mathbb{E}[x_i^{*2}|i\in S] = \kappa_2 < \infty$;
- A3. For $i \in S$, $|x_i^*| \in [a_1, a_2]$ with $0 \le a_1 \le a_2 \le \infty$;
- A4. The noise term η is distributed according to $\mathcal{N}(0, \sigma_n^2 I)$ and is independent of x^* .

As special cases of the above model, we consider the following variants.

Mixture of spherical Gaussians: We consider the standard Gaussian mixture model with m centers, which is one of the most popular generative models encountered in machine learning applications. We model the means of the Gaussians as columns of the matrix A. To draw a data sample y, we sample x^* uniformly from the canonical basis $\{e_i\}_{i=1}^m \in \mathbb{R}^n$ with probability $p_i = \Theta(1/m)$. As such, x^* has sparsity parameter k = 1 with only one nonzero element being 1. That means, $\kappa_1 = \kappa_2 = a_1 = a_2 = 1$.

Sparse coding: This is a well-known instance of the above structured linear model, where the goal is basically to learn an *overcomplete* dictionary A that sparsely represents the input y. It has a rich history in various fields of signal processing, machine learning and neuroscience [Olshausen and Field, 1997]. The generative model described above has successfully enabled recent theoretical advances in sparse coding [Spielman et al., 2012, Agarwal et al., 2014, Gribonval et al., 2015, Arora et al., 2014b, 2015b]. The latent code vector x^* is assumed to be k-sparse, whose nonzero entries are sub-Gaussian and bounded away from zero. Therefore, $a_1 > 0$ and $a_2 = \infty$. We assume that the distribution of nonzero entries are standardized such that $\kappa_1 = 0$, $\kappa_2 = 1$. Note that the condition of κ_2 further implies that $a_1 \leq 1$.

Non-negative sparse coding: This is another variant of the above sparse coding model where the elements of the latent code x^* are additionally required to be non-negative [Rangamani et al., 2017]. In some sense this is a generalization of the Gaussian mixture model described above. Since the code vector is non-negative, we *do not* impose the standardization as in the previous case of general sparse coding ($\kappa_1 = 0$

and $\kappa_2 = 1$); instead, we assume a compact interval of the nonzero entries; that is, a_1 and a_2 are positive and bounded.

Having established probabilistic settings for these models, we now establish certain deterministic conditions on the true parameters A to enable analysis. First, we require each column A_i to be normalized to unit norm in order to avoid the scaling ambiguity between A and x^* . (Technically, this condition is not required for the mixture of Gaussian model case since x^* is binary; however we make this assumption anyway to keep the treatment generic.) Second, we require columns of A to be "sufficiently distinct"; this is formalized by adopting the notion of pairwise incoherence.

Definition 1. Suppose that $A \in \mathbb{R}^{n \times m}$ has unit-norm columns. A is said to be μ -incoherent if for every pair of column indices (i,j), $i \neq j$ we have $|\langle A_i, A_j \rangle| \leq \frac{\mu}{\sqrt{n}}$.

Though this definition is motivated from the sparse coding literature, pairwise incoherence is sufficiently general to enable identifiability of all aforementioned models. For the mixture of Gaussians with unit-norm means, pairwise incoherence states that the means are well-separated, which is a standard assumption. In the case of Gaussian mixtures, we assume that $m = O(1) \ll n$. For sparse coding, we focus on learning overcomplete dictionaries where $n \leq m = O(n)$. For the sparse coding case, we further require the spectral norm bound on A, i.e., $||A|| \leq O(\sqrt{m/n})$. (In other words, A is well-conditioned.)

Our eventual goal is to show that training autoencoder via gradient descent can effectively recover the generative model parameter A. To this end, we need a measure of goodness in recovery. Noting that any recovery method can only recover A up to a permutation ambiguity in the columns (and a sign-flip ambiguity in the case of sparse coding), we first define an operator π that permutes the columns of the matrix (and multiplies by +1 or -1 individually to each column in the case of sparse coding.) Then, we define our measure of goodness:

Definition 2 (δ -closeness and (δ, ξ) -nearness). A matrix W is said to be δ -close to A if there exists an operator $\pi(\cdot)$ defined above such that $\|\pi(W)_i - A_i\| \leq \delta$ for all i. We say W is (δ, ξ) -near to A if in addition $\|\pi(W) - A\| \leq \xi \|A\|$.

To simplify notation, we simply replace π by the identity operator while keeping in mind that we are only recovering an element from the equivalence class of all permutations and sign-flips of A.

Armed with the above definitions and assumptions, we are now ready to state our results. Since the actual mathematical guarantees are somewhat tedious and technical, we summarize our results in terms of informal theorem statements, and elaborate more precisely in the following sections.

Our first main result establishes the code consistency of weight-sharing autoencoders under all the generative linear models described above, provided that the weights are suitably initialized.

Theorem 1 (informal). Consider a sample $y = Ax^* + \eta$. Let $x = \sigma(W^Ty + b)$ be the output of the encoder part of the autoencoder. Suppose that W is δ -close to A with $\delta = O^*(1/\log n)$.

- (i) If $\sigma(\cdot)$ is either the ReLU or the hard thresholding activation, then the support of the true code vector x^* matches that of x for the mixture-of-Gaussians and non-negative sparse coding generative models.
- (ii) If $\sigma(\cdot)$ is the hard thresholding activation, then the support of x^* matches that of x for the sparse coding generative model.

Our second main result leverages the above property. We show that iterative gradient descent over the weights W linearly converges to a small neighborhood of the ground truth.

Theorem 2 (informal). Provided that the initial weight W^0 such that W^0 is $(\delta, 2)$ -near to A. Given asymptotically many samples drawn from the above models, an iterative gradient update of W can linearly converge to a small neighborhood of the ground truth A.

We formally present these technical results in the next sections. Note that we analyze the encoding and the gradient given W^s at iteration s; however we often skip the superscript for clarity.

3 Encoding Stage

Our technical results start with the analysis of the encoding stage in the forward pass. We rigorously prove that the encoding performed by the autoencoder is sufficiently good in the sense that it recovers part of the information in the latent code x^* (specifically, the signed support of x^* .) This is achieved based on appropriate choices of activation function, biases, and a good W within close neighborhood of the true parameters A. We call this property code consistency:

Theorem 3 (Code consistency). Let $x = \sigma(W^T y + b)$. Suppose W is δ -close to A with $\delta = O^*(1/\log n)$ and the noise satisfies $\sigma_{\eta} = O(1/\sqrt{n})$. Then the following results hold:

(i) General k-sparse code with thresholding activation: Suppose $\mu \leq \sqrt{n}/\log^2 n$ and $k \leq n/\log n$. If $x = \text{threshold}_{\lambda}(W^T y + b)$ with $\lambda = a_1/2$ and b = 0, then with high probability

$$\operatorname{sgn}(x) = \operatorname{sgn}(x^*).$$

(ii) Non-negative k-sparse code with ReLU activation: Suppose $\mu \leq \delta \sqrt{n}/k$ and $k = O(1/\delta^2)$. If $x = \text{ReLU}(W^T y + b)$, and $b_i \in [-(1 - \delta)a_1 + a_2\delta\sqrt{k}, -a_2\delta\sqrt{k}]$ for all i, then with high probability,

$$\operatorname{supp}(x) = \operatorname{supp}(x^*).$$

(iii) Non-negative k-sparse code with thresholding activation: Suppose $\mu \leq \delta \sqrt{n}/k$ and $k = O(1/\delta^2)$. If $x = \text{threshold}_{\lambda}(W^Ty + b)$ with $\lambda = a_1/2$ and b = 0, then with high probability,

$$supp(x) = supp(x^*).$$

The full proof for Theorem 3 is relegated to Appendix A. Here, we provide a short proof for the mixture-of-Gaussians generative model, which is really a special case of (ii) and (iii) above, where k = 1 and the nonzero component of x^* is equal to 1 (i.e., $\kappa_1 = \kappa_2 = a_1 = a_2 = 1$.)

Proof. Denote $z = W^T y + b$ and $S = \text{supp}(x^*) = \{j\}$. Let i be fixed and consider two cases: if i = j, then

$$z_i = \langle W_i, A_i \rangle + \langle W_i, \eta \rangle + b_i \ge (1 - \delta^2/2) - \sigma_\eta \log n + b_i > 0,$$

w.h.p. due to the fact that $\langle W_i, A_i \rangle \ge 1 - \delta^2/2$ (Claim 1), and the conditions $\sigma_{\eta} = O(1/\sqrt{n})$ and $b_i > -1 + \delta$. On the other hand, if $i \ne j$, then using Claims 1 and 2 in Appendix A, we have w.h.p.

$$z_i = \langle W_i, A_i \rangle + \langle W_i, \eta \rangle + b_i \le \mu / \sqrt{n} + \delta + \sigma_n \log n + b_i < 0,$$

for $b_i \leq -2\delta, \mu \leq \delta\sqrt{n}/k$ and $\sigma_{\eta} = O(1/\sqrt{n})$. Due to Claim 2, these results hold w.h.p. uniformly for all i, and hence x = ReLU(z) has the same support as x^* w.h.p..

Moreover, one can also see that when $b_i = 0$, then w.h.p., $z_i > 1/2$ if i = j and $z_i < 1/4$ otherwise. This result holds w.h.p. uniformly for all i, and therefore, $x = \text{threshold}_{1/2}(z)$ has the same support as x^* w.h.p.

Note that for the non-negative case, both ReLU and threshold activation would lead to a correct support of the code, but this requires $k = O(1/\delta^2)$, which is rather restrictive and might be a limitation of the current analysis. Also, in Theorem 3, b is required to be negative for ReLU activation for any $\delta > 0$ due to the error of the current estimate W. However, this result is consistent with the conclusion of [Konda et al., 2015] that negative bias is desirable for ReLU activation to produce sparse code. Note that such choices of b also lead to statistical bias (error) in nonzero code and make it difficult to construct a provably correct learning procedure (Section 4) for ReLU activation.

Part (i) of Theorem 3 mirrors the consistency result established for sparse coding in [Arora et al., 2015b]. Next, we apply the above result to show that provided the consistency result a (batch) gradient update of the weights W (and bias in certain cases) converges to the true model parameters.

4 Learning Stage

In this section, we show that a gradient descent update for W of the autoencoder (followed by a normalization in the Euclidean column norm of the updated weights) leads to a linear convergence to a small neighborhood of the ground truth A under the aforementioned generative models. For this purpose, we analyze the gradient of the expected loss with respect to W. Our analysis involves calculating the expected value of the gradient as if we were given infinitely many samples. (The finite sample analysis is left as future work.)

Since both ReLU and hard thresholding activation functions are non-differentiable at some values, we will formulate an approximate gradient. Whenever differentiable, the gradient of the loss L with respect to the column $W_i \in \mathbb{R}^n$ of the weight matrix W is given by:

$$\nabla_{W_i} L = -\sigma'(W_i^T y + b_i) \left[(W_i^T y + b_i) I + y W_i^T \right] \left[y - W x \right], \tag{4}$$

where $x = \sigma(W^T y + b)$ and $\sigma'(z_i)$ is the gradient of $\sigma(z_i)$ at z_i where σ is differentiable. For the rectified linear unit ReLU $(z_i) = \max(z_i, 0)$, its gradient is

$$\sigma'(z_i) = \begin{cases} 1 & \text{if } z_i > 0, \\ 0 & \text{if } z_i < 0. \end{cases}$$

On the other hand, for the hard thresholding activation threshold_{λ} $(z_i) = z_i \mathbf{1}_{|z_i| \geq \lambda}$, the gradient is

$$\sigma'(z_i) = \begin{cases} 1 & \text{if } |z_i| > \lambda, \\ 0 & \text{if } |z_i| < \lambda. \end{cases}$$

One can see that in both cases, the gradient $\sigma'(\cdot)$ at $z_i = W_i^T y + b_i$ resembles an indicator function $\mathbf{1}_{x_i \neq 0} = \mathbf{1}_{\sigma(z_i) \neq 0}$ except where it is not defined. The observation motivates us to approximate the $\nabla_{W_i} L$ with a simpler rule by replacing $\sigma'(W_i^T y + b_i)$ with $\mathbf{1}_{x_i \neq 0}$:

$$\widetilde{\nabla_i L} = -\mathbf{1}_{x_i \neq 0} (W_i^T y I + b_i I + y W_i^T) (y - W x).$$

In fact, [Rangamani et al., 2017] (Lemma 5.1) shows that this approximate gradient $\widetilde{\nabla_i L}$ is a good approximation of the true gradient (4) in expectation. Since A is assumed to have normalized columns (with $||A_i|| = 1$), we can enforce this property to the update by a simple column normalization after every update; to denote this, we use the operator normalize(·) that returns a matrix normalize(B) with unit columns, i.e.:

$$normalize(B)_i = B_i / ||B_i||,$$

for any matrix B that has no all-zero columns.

Our convergence result leverages the code consistency property in Theorem 3, but in turn succeeds under constraints on the biases of the hidden neurons b. For thresholding activation, we can show that the simple choice of setting all biases to zero leads to both code consistency and linear convergence. However, for ReLU activation, the range of bias specified in Theorem 3 (ii) has a profound effect on the descent procedure. Roughly speaking, we need non-zero bias in order to ensure code consistency, but high values of bias can adversely impact gradient descent. Indeed, our current analysis does not succeed for any constant choice of bias (i.e., we do not find a constant bias that leads to both support consistency and linear convergence.) To resolve this issue, we propose to use a simple diminishing (in magnitude) sequence of biases b along different iterations of the algorithm. Overall, this combination of approximate gradient and normalization lead to an update rule that certifies the existence of a linear convergent algorithm (up to a neighborhood of A.) The results are formally stated as follows:

Theorem 4 (Descent property). Suppose that at step s the weight W^s is $(\delta^s, 2)$ -near to A. There exists an iterative update rule using an approximate gradient g^s : $W^{s+1} = \text{normalize}(W^s - \zeta g^s)$ that linearly converges to A when given infinitely many fresh samples. More precisely, there exists some $\tau \in (1/2, 1)$ such that:

- (i) Mixture of Gaussians: Suppose the conditions in either (ii) or (iii) of Theorem 3 hold. Suppose that the learning rate $\zeta = \Theta(m)$, and that the bias vector b satisfies:
 - (i.1) b = 0 if $x = \text{threshold}_{1/2}(W^T y + b)$; or
 - (i.2) $b^{s+1} = b^s/C$ if $x = \text{ReLU}(W^T y + b)$ for some constant C > 1.

Then,
$$\|W^{s+1} - A\|_F^2 \le (1 - \tau) \|W^s - A\|_F^2 + O(mn^{-O(1)}).$$

(ii) General k-sparse code: Provided the conditions in Theorem 3 (i) hold and the learning rate $\zeta = \Theta(m/k)$.

Then,
$$\|W^{s+1} - A\|_F^2 \le (1 - \tau) \|W^s - A\|_F^2 + O(mk^2/n^2)$$
.

- (iii) Non-negative k-sparse code: Suppose the conditions in either (ii) or (iii) of Theorem 3 hold. Suppose that the learning rate $\zeta = \Theta(m/k)$ and the bias b satisfies:
 - (iii.1) b = 0 if $x = \text{threshold}_{a_1/2}(W^T y + b)$; or
 - (iii.2) $b^{s+1} = b^s/C$ if $x = \text{ReLU}(W^T y + b)$ for some constant C > 1.

Then,
$$||W^{s+1} - A||_F^2 \le (1 - \tau) ||W^s - A||_F^2 + O(k^3/m)$$
.

Recall the approximate gradient of the squared loss:

$$\widetilde{\nabla_i L} = -\mathbf{1}_{x_i \neq 0} (W_i^T y I + b_i I + y W_i^T) (y - W x).$$

We will use this form to construct a desired update rule with linear convergence. Let us consider an update step g^s in expectation over the code x^* and and the noise η :

$$g_i = -\mathbb{E}[\mathbf{1}_{x_i \neq 0}(W_i^T y I + b_i I + y W_i^T)(y - W x)]. \tag{5}$$

To prove Theorem 4, we compute g_i according to the generative models described in (3) and then argue the descent. Here, we provide a proof sketch for (again) the simplest case of mixture-of-Gaussians; the full proof is deferred to Appendix B.

Proof of Theorem 4 (i). Based on Theorem 3, one can explicitly compute the expectation expressed in (5). Specifically, the expected gradient g_i is of the form:

$$g_i = -p_i \lambda_i A + p_i (\lambda_i^2 + 2b_i \lambda_i + b_i^2) W_i + \gamma$$

where $\lambda_i = \langle W_i^s, A_i \rangle$ and $\|\gamma\| = O(n^{-w(1)})$. If we can find b_i such that $\lambda_i^2 + 2b_i\lambda_i + b_i^2 \approx \lambda_i$ for all i, g_i roughly points in the same desired direction to A_i , and therefore, a descent property can be established via the following result:

Lemma 1. Suppose W is δ -close to A and the bias satisfies $|(b_i + \lambda_i)^2 - \lambda_i| \leq 2(1 - \lambda_i)$. Then:

$$2\langle g_i, W_i - A_i \rangle \ge p_i(\lambda_i - 2\delta^2) \|W_i - A_i\|^2 + \frac{1}{p_i \lambda_i} \|g_i\|^2 - \frac{2}{p_i \lambda_i} \|\gamma\|^2$$

From Lemma 1, one can easily prove the descent property using [Arora et al., 2015b] (Theorem 6). We apply this lemma with learning rate $\zeta = \max_i (1/p_i\lambda_i)$ and $\tau = \zeta p_i(\lambda_i - 2\delta^2) \in (0,1)$ to achieve the descent as follows:

$$\|\widetilde{W}_{i}^{s+1} - A_{i}\|^{2} \le (1 - \tau) \|W_{i}^{s} - A_{i}\|^{2} + O(n^{-K}),$$

where $\widetilde{W}^{s+1} = W^s - \zeta g_s$ and K is some constant greater than 1. Finally, we use Lemma 5 to obtain the descent property for the normalized W_i^{s+1} .

Now, we determine when the bias conditions in Theorem 3 and Lemma 1 simultaneously hold for different choices of activation function. For the hard-thresholding function, since we do not need bias (i.e. $b_i = 0$ for every i), then $\lambda_i(1 - \lambda_i) \leq 2(1 - \lambda_i)$ and this lemma clearly follows.

On the other hand, if we encode $x = \text{ReLU}(W^T y + b)$, then we need every bias b_i to satisfy $b_i \in [-1 + 2\delta^s \sqrt{k}, -\delta^s]$ and $|(b_i + \lambda_i)^2 - \lambda_i| \le 2(1 - \lambda_i)$. Since $\lambda_i = \langle W_i^s, A_i \rangle \to 1$ and $\delta^s \to 0$, for the conditions of b_i to hold, we require $b_i \to 0$ as s increases. Hence, a fixed bias for the rectified linear unit would not work. Instead, we design a simple update for the bias (and this is enough to prove convergence in the ReLU case).

Here is our intuition. The gradient of L with respect to b_i is given by:

$$\nabla_{b_i} L = -\sigma'(W_i^T y + b_i) W_i^T (y - W x)$$

Similarly to the update for the weight matrix, we approximate this gradient with by replacing $\sigma'(W_i^T y + b_i)$ with $\mathbf{1}_{x_i \neq 0}$, calculate the expected gradient and obtain:

$$(g_b)_i = -\mathbb{E}[W_i^T (y - Wx) \mathbf{1}_{x_i^* \neq 0}] + \gamma$$

$$= -\mathbb{E}[W_i^T (y - W_i (W_i^T y + b_i) \mathbf{1}_{x_i^* \neq 0}] + \gamma$$

$$= -\mathbb{E}[(W_i^T - ||W_i||^2 W_i^T) y + ||W_i||^2 b_i \mathbf{1}_{x_i^* \neq 0}] + \gamma$$

$$= -p_i b_i + \gamma$$

From the expected gradient formula, we design a very simple update for the bias: $b^{s+1} = \sqrt{1-\tau}b^s$ where $b^0 = -1/\log n$, and show by induction that this choice of bias is sufficiently negative to make the consistency result 3 (ii) and (iii) hold at each step. At the first step, we have $\delta^0 \leq O^*(1/\log n)$, then

$$b_i^0 = -1/\log n \le -\|W_i^0 - A_i\|.$$

Now, assuming $b_i^s \le -\|W_i^s - A_i\|$, we need to prove that $b^{s+1} \le -\|W_i^{s+1} - A_i\|$. From the descent property at the step s, we have

$$||W_i^{s+1} - A_i|| \le \sqrt{1 - \tau} ||W_i^s - A_i|| + o(\delta^s).$$

Therefore, $b_i^{s+1} = \sqrt{1-\tau}b_i^s \le -\sqrt{1-\tau}\|W_i^s - A_i\| \le -\|W_i^{s+1} - A_i\| - o(\delta_s)$. As a result, $|(b_i + \lambda_i)^2 - \lambda_i| \approx \lambda_i(1-\lambda_i) \le 2(1-\lambda_i)$. In addition, the condition of bias in the support consistency holds. By induction, we can guarantee the consistency at all the update steps. Lemma 1 and hence the descent results stated in (i.2) and (iii.2) hold for the special case of the Gaussian mixture model.

5 Experiments

We support our theoretical results with some experiments on synthetic data sets under on the mixture-of-Gaussians model. We stress that these experimental results are *not* intended to be exhaustive or of practical relevance, but rather only to confirm some aspects of our theoretical results, and shed light on where the theory falls short.

We generate samples from a mixture of m=10 Gaussians with dimension n=784 using the model $y=Ax^*+\eta$. The means are the columns of A, randomly generated according to $A_i \sim \mathcal{N}(0, \frac{1}{\sqrt{n}}I_n)$. To synthesize each sample y, we choose x^* uniformly from the canonical bases $\{e_i\}_{i=1}^m$ and generate a Gaussian noise vector η with independent entries and entry-wise standard deviation σ_{η} . We create a data set of 10,000 samples in total for each Monte Carlo trial.

We consider a two-layer autoencoder with shared weights as described in Section 2.1, such that the hidden layer has 10 units with ReLU activation. Then, we observe its gradient dynamics on the above data using three different initializations: (i) we initialize W by adding small random perturbation to the groundtruth A such that $W^0 = A + \delta E$ for $\delta = 0.5$ with the perturbation $E \in \mathbb{R}^{784 \times 10}$ generated according

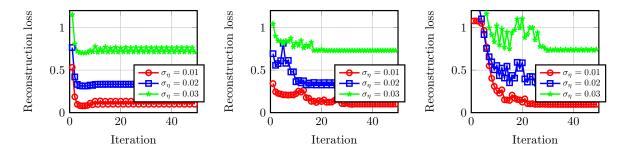


Figure 1: The learning curve in training step using different initial estimate W^0 . From left to right, the autoencoder is initialized by (i) some perturbation of the ground truth, (ii) PCA and (iii) random guess.

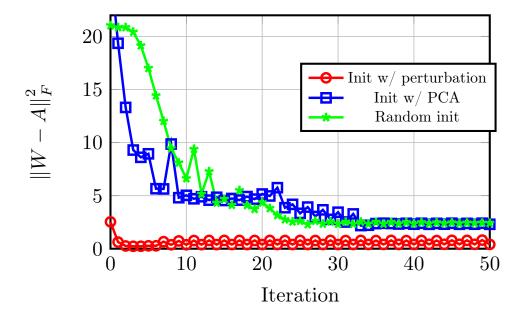


Figure 2: Frobenius norm difference between the learned W and the ground truth A by three initialization schemes.

to $E_{ij} \sim \mathcal{N}(0, 1/\sqrt{n})$; (ii) we perform principal component analysis of the data samples and choose the top 10 singular vectors as W^0 ; (iii) we randomly generate W with $W_i \sim \mathcal{N}(0, \frac{1}{\sqrt{n}}I_n)$.

For all three initializations, the bias b of the encoder are initially set to $b = -2.5\delta$. We train the weights W with the batch gradient descent and update the bias using a fixed update rule $b^{s+1} = b^s/2$.

The learning rate for gradient descent is set fixed to $\zeta = m$. The number of descent steps is T = 50. We run the batch descent algorithm at each initialization with different levels of noise ($\sigma_{\eta} = 0.01, 0.02, 0.03$), then we observe the reconstruction loss over the data samples.

Figure 1 shows the learning curve in the number of iterations. From the left, the first plot is the loss with the initial point 0.5-close to A. The next two plots represent the learning using the PCA and random initializations. The gradient descent also converges when using the same step size and bias as described above. The convergence behavior is somewhat unexpected; even with random initialization the reconstruction loss decreases to low levels when the noise parameter σ_{η} is small. This suggests that the loss surface is perhaps amenable to optimization even for radius bigger than $O(\delta)$ -away from the ground truth parameters, although our theory does not account for this.

In Figure 2 we show the Frobenius norm difference between the ground truth A and final solution W using three initialization schemes on a data set with noise $\sigma_{\eta} = 0.01$. Interestingly, despite the convergence, neither PCA nor random initialization leads to the recovery of the ground truth A. Note that since we can only estimate W up to some column permutation, we use the Hungarian algorithm to compute matching between W and A and then calculate the norm.

Conclusions To our knowledge, the above analysis is the first to prove rigorous convergence of gradient dynamics for autoencoder architectures for a wide variety of (bilinear) generative models. Numerous avenues for future work remain — finite sample complexity analysis; extension to more general architectures; and extension to richer classes of generative models.

A Proof of Theorem 3

We start our proof with the following auxiliary claims.

Claim 1. Suppose that $\max_i ||W_i - A_i|| \le \delta$ and $||W_i|| = 1$. We have:

- 1. $\langle W_i, A_i \rangle \geq 1 \delta^2/2$ for any $i \in [m]$;
- 2. $|\langle W_i, A_j \rangle| \leq \mu/\sqrt{n} + \delta$, for any $j \neq i \in [m]$;
- 3. $\sum_{j \in S \setminus \{i\}} \langle W_i, A_j \rangle^2 \leq O(\mu^2 k/n + \delta^2)$ for any $S \subset [m]$ of size at most k.

Proof. The claims (i) and (ii) clearly follow from the δ -closeness and μ -incoherence properties as shown below.

$$\langle W_i, A_i \rangle = 1 - (1/2) \|W_i - A_i\|^2 \ge 1 - \delta^2/2,$$

and

$$|\langle W_i, A_j \rangle| = |\langle A_i, A_j \rangle + \langle W_i - A_i, A_j \rangle| \le \mu / \sqrt{n} + \delta.$$

For (iii), we apply Cauchy-Schwarz to bound each term inside the summation. Precisely, for any $j \neq i$,

$$\langle W_i, A_i \rangle^2 \le 2(\langle A_i, A_i \rangle^2 + \langle W_i - A_i, A_i \rangle^2) \le 2\mu^2/n + 2\langle W_i - A_i, A_i \rangle^2.$$

Together with $||A|| = O(\sqrt{m/n}) = O(1)$, we finish proving (iii) by noting that

$$\sum_{j \in S \setminus \{i\}} \langle W_i, A_j \rangle^2 \le 2\mu^2 k/n + 2\|A_S^T(W_i - A_i)\|_F^2 \le 2\mu^2 k/n + 2\|A_S\|^2 \|W_i - A_i\|^2 \le O(\mu^2 k/n + \delta^2).$$

Claim 2. Suppose $||W_i|| = 1$, then $\max_i |\langle W_i, \eta \rangle| \leq \sigma_n \log n$ holds with high probability.

Proof. Since η is a spherical Gaussian random vector and $||W_i|| = 1$, $\langle W_i, \eta \rangle$ is Gaussian with mean 0 and variance σ_{η}^2 . Using the Gaussian tail bound for $\langle W_i, \eta \rangle$ and taking the union bound over i = 1, 2, ..., m, we have that $\max_i |\langle W_i, \eta \rangle| \leq \sigma_{\eta} \log n$ holds with high probability.

Proof of Theorem 3. Denote $z = W^T y + b$ and let $i \in [m]$ be fixed for a moment. (Later we use a union bound argument for account for all i). Denote $S = \operatorname{supp}(x^*)$ and $R = S \setminus \{i\}$. Notice that $x_i = 0$ if $i \notin S$ by definition. One can write the i^{th} entry z_i of the weighted sum z as

$$\begin{aligned} z_i &= W_i^T (A_S x_S^* + \eta) + b_i \\ &= \langle W_i, A_i \rangle x_i^* + \sum_{j \in R} \langle W_i, A_j \rangle x_j^* + \langle W_i, \eta \rangle + b_i \\ &= \langle W_i, A_i \rangle x_i^* + Z_i + \langle W_i, \eta \rangle + b_i, \end{aligned}$$

where we write $Z_i = \sum_{j \in R} \langle W_i, A_j \rangle x_j^*$. Roughly speaking, since $\langle W_i, A_i \rangle$ is close to 1, z_i approximately equals x_i^* if we can control the remaining terms. This will be made precise below separately for different generative models.

A.1 Case (i): Sparse coding model

For this setting, the hidden code x^* is k-sparse and is not restricted to non-negative values. The nonzero entries are mutually independent sub-Gaussian with mean $\kappa_1 = 0$ and variance $\kappa_2 = 1$. Note further that $a_1 \in (0,1]$ and $a_2 = \infty$ and the dictionary is incoherent and over-complete.

Since the true code takes both positive and negative values as well as sparse, it is natural to consider the hard thresholding activation. The consistency is studied in [Arora et al., 2015b] for the case of sparse coding (see Appendix C and also work [Nguyen et al., 2018], Lemma 8 for a treatment of the noise.)

A.2 Case (ii) and (iii): Non-negative k-sparse model

Recall that $S = \text{supp}(x^*)$ and that $x_i^* \in [a_1, a_2]$ for $j \in S$. Cauchy-Schwarz inequality implies

$$|Z_i| = \left| \sum_{j \in R} \langle W_i, A_j \rangle x_j^* \right| \le \sqrt{\sum_{j \in R} \langle W_i, A_j \rangle^2} ||x^*|| \le a_2 \sqrt{\frac{\mu^2 k^2}{n} + k\delta^2},$$

where we use bound (ii) in Claim 1 and $||x^*|| \le a_2 \sqrt{k}$.

If $i \in S$, then w.h.p.

$$z_i = \langle W_i, A_i \rangle x_i^* + Z_i + \langle W_i, \eta \rangle$$

$$\geq (1 - \delta^2 / 2) a_1 - a_2 \sqrt{\frac{\mu^2 k^2}{n} + k \delta^2} - \sigma_\eta \log n + b_i > 0$$

for $b_i \ge -(1-\delta)a_1 + a_2\delta\sqrt{k}$ and $a_2\delta\sqrt{k} \ll (1-\delta)a_1$, $k = O(1/\delta^2) = O(\log^2 n)$, $\mu \le \delta\sqrt{n}/k$, and $\sigma_{\eta} = O(1/\sqrt{n})$.

On the other hand, when $i \notin S$ then w.h.p.

$$z_i = Z_i + \langle W_i, \eta \rangle + b_i$$

$$\leq a_2 \sqrt{\frac{\mu^2 k^2}{n} + k\delta^2} + \sigma_\eta \log n + b_i$$

$$\leq 0$$

for
$$b_i \le -a_2 \sqrt{\frac{\mu^2 k^2}{n} + k\delta^2} - \sigma_{\eta} \log n \approx -a_2 \delta \sqrt{k}$$
.

Due to the use of Claim 2, these results hold w.h.p. uniformly for all i and so $\operatorname{supp}(x) = S$ for $x = \operatorname{ReLU}(W^Ty + b)$ w.h.p. by We re-use the tail bound $\mathbb{P}[Z_i \geq \epsilon]$ given in [Rangamani et al., 2017], Theorem 3.1.

Moreover, one can also see that with high probability $z_i > a_1/2$ if $i \in S$ and $z_i < a_2 \delta \sqrt{k} < a_1/4$ otherwise. This results hold w.h.p. uniformly for all i and so $x = \text{threshold}_{1/2}(z)$ has the same support as x^* w.h.p.

B Proof of Theorem 4

B.1 Case (i): Mixture of Gaussians

We start with simplifying the form of g_i using the generative model 3 and Theorem 3. First, from the model we can have $p_i = \mathbb{P}[x_i^* \neq 0] = \Theta(1/m)$ and $\mathbb{E}[\eta] = 0$ and $\mathbb{E}[\eta \eta^T] = \sigma_{\eta}^2 I$. Second, by Theorem 3 in (i), $\mathbf{1}_{x_i \neq 0} = x_i^* = 1$ with high probability. As such, under the event we have $x_i = \sigma(W_i^T y + b_i) = (W_i^T y + b_i) \mathbf{1}_{x_i^* \neq 0}$ for both choices of σ (Theorem 3).

To analyze g_i , we observe that

$$\gamma = \mathbb{E}[(W_i^T y I + b_i I + y W_i^T)(y - W x)(\mathbf{1}_{x_i^* \neq 0} - \mathbf{1}_{x_i \neq 0})]$$

has norm of order $O(n^{-w(1)})$ since the failure probability of the support consistency event is sufficiently small for large n, and the remaining term has bounded moments. One can write:

$$\begin{split} g_i &= -\mathbb{E}[\mathbf{1}_{x_i^* \neq 0}(W_i^T y I + b_i I + y W_i^T)(y - W x)] + \gamma \\ &= -\mathbb{E}[\mathbf{1}_{x_i^* \neq 0}(W_i^T y I + y W_i^T + b_i I)(y - W_i W_i^T y - b_i W_i)] + \gamma \\ &= -\mathbb{E}[\mathbf{1}_{x_i^* \neq 0}(W_i^T y I + y W_i^T)(I - W_i W_i^T)y] + b_i \mathbb{E}[\mathbf{1}_{x_i^* \neq 0}(W_i^T y I + y W_i^T)]W_i \\ &\qquad \qquad - b_i \mathbb{E}[\mathbf{1}_{x_i^* \neq 0}(I - W_i W_i^T)y] + b_i^2 W_i \mathbb{E}[\mathbf{1}_{x_i^* \neq 0}] + \gamma \\ &= g_i^{(1)} + g_i^{(2)} + g_i^{(3)} + p_i b_i^2 W_i + \gamma, \end{split}$$

Next, we study each of $g_i^{(t)}$, t = 1, 2, 3, by using the fact that $y = A_i + \eta$ as $x_i^* = 1$. To simplify the notation, denote $\lambda_i = \langle W_i, A_i \rangle$. Then

$$\begin{split} g_i^{(1)} &= -\mathbb{E}[(W_i^T(A_i + \eta)I + (A_i + \eta)W_i^T)(I - W_iW_i^T)(A_i + \eta)\mathbf{1}_{x_i^* \neq 0}] \\ &= -\mathbb{E}[(\lambda_i I + A_i W_i^T + \langle W_i, \eta \rangle I + \eta W_i^T)(I - W_i W_i^T)(A_i + \eta)\mathbf{1}_{x_i^* \neq 0}] \\ &= -(\lambda_i I + A_i W_i^T)(A_i - \lambda_i W_i)\mathbb{P}[x_i^* \neq 0] - \mathbb{E}[(\langle W_i, \eta \rangle I + \eta W_i^T)(I - W_i W_i^T)\eta\mathbf{1}_{x_i^* \neq 0}] \\ &= -p_i \lambda_i A_i + p_i \lambda_i^2 W_i - \mathbb{E}[(\langle W_i, \eta \rangle I + \eta W_i^T)(I - W_i W_i^T)\eta\mathbf{1}_{x_i^* \neq 0}], \end{split}$$

where we use $p_i = \mathbb{P}[x_i^* \neq 0]$ and denote $||W_i|| = 1$. Also, since η is spherical Gaussian-distributed, we have:

$$\mathbb{E}[(\langle W_i, \eta \rangle I + \eta W_i^T)(I - W_i W_i^T) \eta \mathbf{1}_{x_i^* \neq 0}] = p_i \mathbb{E}[\langle W_i, \eta \rangle \eta - \langle W_i, \eta \rangle^2 W_i]$$
$$= p_i \sigma_{\eta}^2 (1 - \|W_i\|^2) W_i = 0,$$

To sum up, we have

$$g_i^{(1)} = -p_i \lambda_i A_i + p_i \lambda_i^2 W_i \tag{6}$$

For the second term,

$$g_{i}^{(2)} = b_{i} \mathbb{E}[\mathbf{1}_{x_{i}^{*} \neq 0}(W_{i}^{T}yI + yW_{i}^{T})]W_{i} = b_{i} \mathbb{E}[\mathbf{1}_{x_{i}^{*} \neq 0}(W_{i}^{T}(A_{i} + \eta)I + (A_{i} + \eta)W_{i}^{T})]W_{i}$$

$$= b_{i} \mathbb{E}[(\lambda_{i}W_{i} + ||W_{i}||^{2}A_{i})\mathbf{1}_{x_{i}^{*} \neq 0}]$$

$$= p_{i}b_{i}\lambda_{i}W_{i} + p_{i}b_{i}A_{i}.$$
(7)

In the second step, we use the independence of spherical η and x. Similarly, we can compute the third term:

$$g_i^{(3)} = -b_i (I - W_i W_i^T) \mathbb{E}[y \mathbf{1}_{x_i^* \neq 0}] = -b_i (I - W_i W_i^T) \mathbb{E}[(A_i + \eta) \mathbf{1}_{x_i^* \neq 0}]$$

$$= -p_i b_i (I - W_i W_i^T) A_i$$

$$= -p_i b_i A_i + p_i b_i \lambda_i W_i$$
(8)

Putting (6), (7) and (8) together, we have

$$q_i = -p_i \lambda_i A_i + p_i (\lambda_i^2 + 2b_i \lambda_i + b_i^2) W_i + \gamma$$

Having established the closed-form for g_i , one can observe that when b_i such that $\lambda_i^2 + 2b_i\lambda_i + b_i^2 \approx \lambda_i$, g_i roughly points in the same desired direction to A^* and suggests the correlation of g_i with $W_i - A_i$. Now, we prove this result.

Proof of Lemma 1. Denote $v = p_i(\lambda_i^2 + 2b_i\lambda_i + b_i^2 - \lambda_i)W_i + \gamma$. Then

$$g_i = -p_i \lambda_i A_i + p_i (\lambda_i^2 + 2b_i \lambda_i + b_i^2) W_i + \gamma$$

= $p_i \lambda_i (W_i - A_i) + v$, (9)

By expanding (9), we have

$$2\langle v, W_i - A_i \rangle = \frac{1}{p_i \lambda_i} \|g_i\|^2 - p_i \lambda_i \|W_i - A_i\|^2 - \frac{1}{p_i \lambda_i} \|v\|^2.$$

Using this equality and taking inner product with $W_i - A_i$ to both sides of (9), we get

$$2\langle g_i, W_i - A_i \rangle = p_i \lambda_i ||W_i - A_i||^2 + \frac{1}{p_i \lambda_i} ||g_i||^2 - \frac{1}{p_i \lambda_i} ||v||^2.$$

We need an upper bound for $||v||^2$. Since

$$|(b_i + \lambda_i)^2 - \lambda_i| \le 2(1 - \lambda_i)$$

and

$$2(1 - \lambda_i) = ||W_i - A_i||^2,$$

we have:

$$|(b_i + \lambda_i)^2 - \lambda_i| \le ||W_i - A_i||^2 \le \delta ||W_i - A_i||$$

Notice that

$$||v||^{2} = ||p_{i}(\lambda_{i}^{2} + 2b_{i}\lambda_{i} + b_{i}^{2} - \lambda_{i})W_{i} + \gamma||^{2}$$

$$\leq 2p_{i}^{2}\delta^{2}||W_{i} - A_{i}||^{2} + 2||\gamma||^{2}.$$

Now one can easily show that

$$2\langle g_i, W_i - A_i \rangle \ge p_i(\lambda_i - 2\delta^2) \|W_i - A_i\|^2 + \frac{1}{p_i \lambda_i} \|g_i\|^2 - \frac{2}{p_i \lambda_i} \|\gamma\|^2.$$

B.2 Case (ii): General k-Sparse Coding

For this case, we adopt the same analysis as used in Case 1. The difference lies in the distributional assumption of x^* , where nonzero entries are independent sub-Gaussian. Specifically, given the support S of size at most k with $p_i = \mathbb{P}[i \in S] = \Theta(k/m)$ and $p_{ij} = \mathbb{P}[i, j \in S] = \Theta(k^2/m^2)$, we suppose $\mathbb{E}[x_i^*|S] = 0$ and $\mathbb{E}[x_S^*x_S^{*T}|S] = I$. For simplicity, we choose to skip the noise, i.e., $y = Ax^*$ for this case. Our analysis is robust to iid additive Gaussian noise in the data; see [Nguyen et al., 2018] for a similar treatment. Also, according to Theorem 3, we set $b_i = 0$ to obtain support consistency. With zero bias, the expected update rule g_i becomes

$$g_i = -\mathbb{E}[(W_i^T y I + y W_i^T)(y - W x) \mathbf{1}_{x_i \neq 0}].$$

For $S = \operatorname{supp}(x^*)$, then $y = A_S x_S^*$. Theorem 3 in (ii) shows that $\operatorname{supp}(x) = S$ w.h.p., so under that event we can write $Wx = W_S x_S = W_S(W_S^T y)$. Similar to the previous cases, γ denotes a general quantity whose norm is of order $n^{-w(1)}$ due to the converging probability of the support consistency. Now, we substitute the forms of y and x into g_i :

$$\begin{split} g_i &= -\mathbb{E}[(W_i^T y I + y W_i^T)(y - W x) \mathbf{1}_{x_i \neq 0}] \\ &= -\mathbb{E}[(W_i^T y I + y W_i^T)(y - W_S W_S^T y) \mathbf{1}_{x_i^* \neq 0}] + \gamma \\ &= -\mathbb{E}[(I - W_S W_S^T)(W_i^T A_S x_S^*) A_S x_S^* \mathbf{1}_{x_i^* \neq 0}] - \mathbb{E}[(A_S x_S^*) W_i^T (I - W_S W_S^T) A_S x_S^* \mathbf{1}_{x_i^* \neq 0}] + \gamma \\ &= g_i^{(1)} + g_i^{(2)} + \gamma. \end{split}$$

Write

$$g_{i,S}^{(1)} = -\mathbb{E}[(I - W_S W_S^T)(W_i^T A_S x_S^*) A_S x_S^* \mathbf{1}_{x_s^* \neq 0} | S],$$

and

$$g_{i,S}^{(2)} = -\mathbb{E}[(A_S x_S^*) W_i^T (I - W_S W_S^T) A_S x_S^* \mathbf{1}_{x_i^* \neq 0} | S],$$

so that $g_i^{(1)} = \mathbb{E}(g_{i,S}^{(1)})$ and $g_i^{(2)} = \mathbb{E}(g_{i,S}^{(2)})$. It is easy to see that $\mathbb{E}[x_j^* x_l^* \mathbf{1}_{x_i^* \neq 0} | S] = 1$ if $i = j = l \in S$ and $\mathbb{E}[x_i^* x_l^* \mathbf{1}_{x_i^* \neq 0} | S] = 0$ otherwise. Therefore, $g_{i,S}^{(1)}$ becomes

$$g_{i,S}^{(1)} = -\mathbb{E}[(I - W_S W_S^T)(W_i^T A_S x_S^*) A_S x_S^* \mathbf{1}_{x_i^* \neq 0} | S]$$

$$= -\sum_{j,l \in S} \mathbb{E}[(I - W_S^T W_S)(W_i^T A_j) A_l x_j^* x_l^* \mathbf{1}_{x_i^* \neq 0} | S]$$

$$= -\lambda_i (I - W_S W_S^T) A_i,$$
(11)

where we use the earlier notation $\lambda_i = W_i^T A_i$. Similar calculation of the second term results in

$$g_{i,S}^{(2)} = -\mathbb{E}[(A_S x_S^*) W_i^T (I - W_S W_S^T) A_S x_S^* \mathbf{1}_{x_i^* \neq 0} | S]$$

$$= -\mathbb{E}[\sum_{j \in S} x_j^* A_j W_i^T (I - W_S W_S^T) \sum_{l \in S} x_l^* A_l \mathbf{1}_{x_i^* \neq 0} | S]$$

$$= -\sum_{j,l \in S} \mathbb{E}[A_j W_i^T (I - W_S W_S^T) A_l x_j^* x_l^* \operatorname{sgn}(x_i^*) | S]$$

$$= -A_i W_i^T (I - W_S W_S^T) A_i$$
(13)

Now we combine the results in (10) and (12) to compute the expectation over S.

$$g_{i} = \mathbb{E}[g_{i,S}^{(1)} + g_{i,S}^{(2)}] + \gamma$$

$$= -\mathbb{E}[\lambda_{i}(I - W_{S}W_{S}^{T})A_{i} + A_{i}W_{i}^{T}(I - W_{S}W_{S}^{T})A_{i}] + \gamma$$

$$= -\mathbb{E}[2\lambda_{i}A_{i} - \lambda_{i}\sum_{j \in S}W_{j}W_{j}^{T}A_{i} - A_{i}W_{i}^{T}\sum_{j \in S}W_{j}W_{j}^{T}A_{i}] + \gamma$$

$$= -2p_{i}\lambda_{i}A_{i} + \mathbb{E}[\lambda_{i}\sum_{j \in S}W_{j}W_{j}^{T}A_{i} + \sum_{j \in S}\langle W_{i}, W_{j}\rangle\langle A_{i}, W_{j}\rangle\langle A_{i}] + \gamma$$

$$= -2p_{i}\lambda_{i}A_{i} + \mathbb{E}[\lambda_{i}^{2}W_{i} + \sum_{j \in S}\langle A_{i}, W_{j}\rangle W_{j} + \lambda_{i}\|W_{i}\|^{2}A_{i} + \sum_{j \in S}\langle W_{i}, W_{j}\rangle\langle A_{i}, W_{j}\rangle A_{i}] + \gamma,$$

$$(14)$$

where $p_i = \mathbb{P}[i \in S]$ and $R = S \setminus \{i\}$. Moreover, $||W_i|| = 1$, hence

$$g_{i} = -p_{i}\lambda_{i}A_{i} + p_{i}\lambda_{i}^{2}W_{i} + \sum_{j \in [m]\backslash\{i\}} p_{ij}\lambda_{i}\langle A_{i}, W_{j}\rangle W_{j} + p_{ij}\langle W_{i}, W_{j}\rangle\langle A_{i}, W_{j}\rangle A_{i}) + \gamma$$

$$= -p_{i}\lambda_{i}A_{i} + p_{i}\lambda_{i}^{2}W_{i} + \lambda_{i}W_{-i}\operatorname{diag}(p_{ij})W_{-i}^{T}A_{i} + (W_{i}^{T}W_{-i}\operatorname{diag}(p_{ij})W_{-i}^{T}A_{i})A_{i} + \gamma, \tag{15}$$

for $W_{-i} = (W_1, \dots, W_{i-1}, W_{i+1}, \dots, W_m)$ with the i^{th} column being removed, and diag (p_{ij}) denotes the diagonal matrix formed by p_{ij} with $j \in [m] \setminus \{i\}$.

Observe that ignoring lower order terms, g_i can be written as $p_i\lambda_i(W_i - A_i) + p_i\lambda_i(\lambda_i - 1)W_i$, which roughly points in the same desired direction to A. Rigorously, we argue the following:

Lemma 2. Suppose W is $(\delta, 2)$ -near to A. Then

$$2\langle g_i, W_i - A_i \rangle \ge p_i \lambda_i \|W_i - A_i\|^2 + \frac{1}{p_i \lambda_i} \|g_i\|^2 - O(p_i k^2 / n^2 \lambda_i)$$

Proof. We proceed with similar steps as in the proof of Lemma 1. By nearness,

$$||W|| \le ||W - A|| + ||A|| \le 3||A|| \le O(\sqrt{m/n}).$$

Also, $p_i = \Theta(k/m)$ and $p_{ij} = \Theta(k^2/m^2)$. Then

$$||W_{-i}\operatorname{diag}(p_{ij})W_{-i}^{T}A_{i}|| \leq p_{i}||W_{-i}\operatorname{diag}(p_{ij}/p_{i})W_{-i}^{T}||$$

$$\leq p_{i}||W_{-i}||^{2} \max_{j \neq i}(p_{ij}/p_{i}) = O(p_{i}k/n).$$

Similarly,

$$||W_i^T W_{-i} \operatorname{diag}(p_{ij}) W_{-i}^T A_i) A_i|| \le O(p_i k/n).$$

Now we denote

$$v = p_i \lambda_i (\lambda_i - 1) W_i + \lambda_i W_{-i} \operatorname{diag}(p_{ij}) W_{-i}^T A_i + (W_i^T W_{-i} \operatorname{diag}(p_{ij}) W_{-i}^T A_i) A_i + \gamma.$$

Then

$$g_i = p_i \lambda_i (W_i - A_i) + v$$

where $||v|| \le p_i \lambda_i(\delta/2) ||W_i - A_i|| + O(p_i k/n) + ||\gamma||$. Therefore, we obtain

$$2\langle g_i, W_i - A_i \rangle \ge p_i \lambda_i (1 - \frac{\delta^2}{2}) \|W_i - A_i\|^2 + \frac{1}{p_i \lambda_i} \|g_i\|^2 - O(p_i k^2 / n^2 \lambda_i).$$

where we assume that $\|\gamma\|$ is negligible when compared with $O(p_i k/n)$.

Adopting the same arguments in the proof of Case (i), we are able to get the descent property column-wise for the normalized gradient update with the step size $\zeta = \max_i (1/p_i\lambda_i)$ such that there is some $\tau \in (0, 1)$:

$$\|W_i^{s+1} - A_i\|^2 \le (1 - \tau) \|W_i^s - A_i\|^2 + O(p_i k^2 / n^2 \lambda_i).$$

Since $p_i = \Theta(k/m)$, Consequently, we will obtain the descent in Frobenius norm stated in Theorem 4, item (ii).

Lemma 3 (Maintaining the nearness). $||W - A|| \le 2||A||$.

Proof. The proof follows from [Arora et al., 2015b] (Lemma 24 and Lemma 32).

B.3 Case (iii): Non-negative k-Sparse Coding

We proceed with the proof similarly to the above case of general k-sparse code. Additional effort is required due to the positive mean of nonzero coefficients in x^* . For $x = \sigma(W^T y + b)$, we have the support recovery for both choices of σ a shown in (ii) and (iii) of Theorem 3. Hence we re-use the expansion in [Rangamani et al., 2017] to compute the expected approximate gradient. Note that we standardize W_i such that $||W_i|| = 1$ and ignore the noise η .

Let i be fixed and consider the approximate gradient for the ith column of W. The expected approximate gradient has the following form:

$$g_i = -\mathbb{E}[\mathbf{1}_{x_i \neq 0}(W_i^T y I + b_i I + y W_i^T)(y - W x)] = \alpha_i W_i - \beta_i A_i + e_i,$$

where

$$\alpha_{i} = \kappa_{2} p_{i} \lambda_{i}^{2} + \kappa_{2} \sum_{j \neq i} p_{ij} \langle W_{i}, A_{j} \rangle^{2} + 2\kappa_{1}^{2} \sum_{j \neq i} p_{ij} \lambda_{i} \langle W_{i}, A_{j} \rangle + \kappa_{1}^{2} \sum_{j \neq l \neq i} p_{ijl} \langle W_{i}, A_{j} \rangle \langle W_{i}, A_{l} \rangle$$
$$+ 2\kappa_{1} p_{i} b_{i} \lambda_{i} + 2\kappa_{1} \sum_{j \neq i} p_{ij} b_{i} \langle W_{i}, A_{j} \rangle + p_{i} b_{i}^{2};$$

$$\beta_{i} = \kappa_{2} p_{i} \lambda_{i} - \kappa_{2} \sum_{j \neq i} p_{ij} \langle W_{i}, W_{j} \rangle \langle A_{i}, W_{j} \rangle + \kappa_{1}^{2} \sum_{j \neq i} p_{ij} \langle W_{i}, A_{j} \rangle - \kappa_{1}^{2} \sum_{j \neq i} p_{ij} \langle W_{i}, W_{j} \rangle \langle W_{j}, A_{j} \rangle - \kappa_{1} \sum_{j \neq i} p_{ij} b_{i} \langle W_{i}, W_{j} \rangle;$$

and e_i is a term with norm $||e_i|| \leq O(\max(\kappa_1^2, \kappa_2^2)p_i k/m)$ – a rough bound obtained in [Rangamani et al., 2017] (see the proof of Lemma 5.2 in pages 26 and 35 of [Rangamani et al., 2017].) As a sanity check, by plugging in the parameters of the mixture of Gaussians to α_i , β_i and e_i , we get the same expression for g_i in Case 1. We will show that only the first term in α_i is dominant except ones involving the bias b_i . The argument for β_i follows similarly.

Claim 3.

$$\alpha_i = \kappa_2 p_i \lambda_i^2 + \kappa_2 O(p_i k/m) + 2\kappa_1^2 p_i \lambda_i O(k/\sqrt{m}) + \kappa_1^2 O(p_i k^2/m) + 2\kappa_1 p_i b_i \lambda_i + 2\kappa_1 p_i b_i O(k/\sqrt{m}) + p_i b_i^2.$$

Proof. We bound the corresponding terms in α_i one by one. We start with the second term:

$$\sum_{j\neq i}^{m} p_{ij} \langle W_i, A_j \rangle^2 \le \max_{j\neq i} p_{ij} \sum_{j\neq i}^{m} \langle W_i, A_j \rangle^2$$
$$\le \max_{j\neq i} p_{ij} \|A_{-i}^T W_i\|_F^2$$
$$\le O(p_i k/m),$$

since $p_{ij} = \Theta(k^2/m^2) = \Theta(p_i k/m)$. Similarly, we have

$$|\sum_{j\neq i}^{m} p_{ij} \langle W_i, A_j \rangle| = |W_i^T \sum_{j\neq i}^{m} p_{ij} A_j|$$

$$\leq ||W_i|| ||A|| \sqrt{\sum_{j\neq i} p_{ij}^2}$$

$$\leq O(p_i k / \sqrt{m}),$$

which leads to a bound on the third and the sixth terms. Note that this bound will be re-used to bound the corresponding term in β_i .

The next term is bounded as follows:

$$\sum_{\substack{j \neq l \\ j,l \neq i}} p_{ijl} \langle W_i, A_j \rangle \langle W_i, A_l \rangle = W_i^T \sum_{\substack{j \neq l \\ j,l \neq i}} p_{ijl} A_j A_l^T W_i$$

$$\leq \left\| \sum_{\substack{j \neq l \\ j,l \neq i}} p_{ijl} A_j A_l^T \right\| \|W_i\|^2$$

$$\leq O(p_i k^2 / m).$$

where $M = \sum_{\substack{j \neq l \ j,l \neq i}} p_{ijl} A_j A_l^T = A_{-i} Q A_{-i}^T$ for $Q_{jl} = p_{ijl}$ for $j \neq l$ and $Q_{jl} = 0$ otherwise. Again, A_{-i} denotes the matrix W with its i^{th} column removed. We have $p_{ijl} = \Theta(k^3/m^3) \leq O(q_i k^2/m)$; therefore, $||M|| \leq ||Q||_F ||A||^2 \leq O(q_i k^2/m)$.

Claim 4.

$$\beta_i = \kappa_2 p_i \lambda_i - \kappa_2 O(p_i k/m) + \kappa_1^2 O(p_i k/\sqrt{m}) - \kappa_1^2 O(p_i k/\sqrt{m}) + \kappa_1^2 O(p_i k^2/m) - \kappa_1 b_i O(p_i k/\sqrt{m}).$$

Proof. We proceed similarly to the proof of Claim 3. Due to nearness and the fact that $||A^*|| = O(\sqrt{m/n}) = O(1)$, we can conclude that $||W|| \le O(1)$. For the second term, we have

$$\begin{split} \| \sum_{j \neq i} p_{ij} \langle W_i, W_j \rangle \langle A_i, W_j \rangle \| &= \| W_i^T \sum_{j \neq i} p_{ij} W_j W_j^T A_i \| \\ &\leq \max_{j \neq i} p_{ij} \| W_{-i} W_{-i}^T \| \| W_i \| \| A_i \| \\ &\leq O(p_i k/m), \end{split}$$

where $W_j W_j^T$ are p.s.d and so $0 \leq \sum_{j \neq i} p_{ij} W_j W_j^T \leq (\max_{j \neq i} p_{ij}) (\sum_{j \neq i} W_j W_j^T) \leq \max_{j \neq i} p_{ij} W_{-i} W_{-i}^T$. To bound the third one, we use the fact that $|\lambda_j| = |\langle W_j, A_j \rangle| \leq 1$. Hence from the proof of Claim 3,

$$\|\sum_{j\neq i} p_{ij} \langle W_i, W_j \rangle \langle W_j, A_j \rangle\| = \|\sum_{j\neq i} p_{ij} \lambda_j \langle W_i, W_j \rangle\|$$

$$\leq \|W_i\| \|W\| \sqrt{\sum_{j\neq i} (p_{ij} \lambda_j)^2}$$

$$\leq O(p_i k / \sqrt{m}),$$

which is also the bound for the last term. The remaining term can be bounded as follows:

$$\begin{aligned} \|\sum_{j\neq l\neq i} p_{ijl} \langle W_i, W_j \rangle \langle W_j, A_l \rangle \| &\leq \|\sum_{j\neq l\neq i} p_{ijl} W_j W_j^T A_l \| \\ &\leq \sum_{l\neq i} \|p_{ijl} W_{-i} W_{-i}^T \| \\ &\leq \sum_{l\neq i} \max_{j\neq l\neq i} p_{ijl} \|W_{-i}\|^2 \\ &\leq O(p_i k^2/m). \end{aligned}$$

When $b_i = 0$, from (3) and (4) and $b_i \in (-1,0)$, we have:

$$\alpha_i = p_i(\kappa_2 \lambda_i^2 + 2\kappa_1 p_i b_i \lambda_i + b_i^2) + O(\max(\kappa_1^2, \kappa_2) k / \sqrt{m})$$

and

$$\beta_i = \kappa_2 p_i \lambda_i + O(\max(\kappa_1^2, \kappa_2)k/\sqrt{m}),$$

where we implicitly require that $k \leq O(\sqrt{n})$, which is even weaker than the condition $k = O(1/\delta^2)$ stated in Theorem 3. Now we recall the form of g_i :

$$g_i = -\kappa_2 p_i \lambda_i A_i + p_i (\kappa_2 \lambda_i^2 + 2\kappa_1 p_i b_i \lambda_i + b_i^2) W_i + v$$
(16)

where $v = O(\max(\kappa_1^2, \kappa_2)k/\sqrt{m})A_i + O(\max(\kappa_1^2, \kappa_2)k/\sqrt{m})W_i + e_i$. Therefore $||v|| \le O(\max(\kappa_1^2, \kappa_2)k/\sqrt{m})$.

Lemma 4. Suppose A is δ -close to A^* and the bias satisfies $|\kappa_2\lambda_i^2 + 2\kappa_1p_ib_i\lambda_i + b_i^2 - \kappa_2\lambda_i| \leq 2\kappa_2(1-\lambda_i)$, then

$$2\langle g_i, W_i - A_i \rangle \ge \kappa_2 p_i (\lambda_i - 2\delta^2) \|W_i - A_i\|^2 + \frac{1}{\kappa_2 p_i \lambda_i} \|g_i\|^2 - O(\max(1, \kappa_2/\kappa_1^2) \frac{k^2}{p_i m})$$

The proof of this lemma and the descent is the same as that of Lemma 1 for the case of Gaussian mixture. Again, the condition for bias holds when $b_i = 0$ and the thresholding activation is used; but breaks down when the nonzero bias is set fixed across iterations.

Now, we give an analysis for a bias update. Similarly to the mixture of Gaussian case, the bias is updated as

$$b^{s+1} = b^s/C,$$

for some C > 1. The proof remains the same to guarantee the consistency and also the descent.

The last step is to maintain the nearness for the new update. Since it is tedious to argue that for the complicated form of g_i , we can instead perform a projection on convex set $\mathcal{B} = \{W | W \text{ is } \delta\text{-close to } A^* \text{ and } \|W\| \le 2\|A\| \}$ to guarantee the nearness. The details can be found in [Arora et al., 2015b].

B.4 Auxiliary Lemma

In our descent analysis, we assume a normalization for W's columns after each descent update. The descent property is achieved for the unnormalized version and does not directly imply the δ -closeness for that current estimate. In fact, this is shown by the following lemma:

Lemma 5. Suppose that $||W_i^s|| = ||A_i|| = 1$ and $||W_i^s - A_i|| \le \delta_s$. The gradient update \widetilde{W}_i^{s+1} satisfies $||\widetilde{W}_i^{s+1} - A_i|| \le (1-\tau)||W_i^s - A_i|| + o(\delta_s)$. Then, for $\frac{1-\delta_s}{2-\delta_s} \le \tau < 1$, we have

$$||W_i^{s+1} - A_i|| \le (1 + o(1))\delta_s,$$

where $W_i^{s+1} = \frac{\widetilde{W}_i^{s+1}}{\|\widetilde{W}_i^{s+1}\|}$.

Proof. Denote $w = \|\widetilde{W}_i^{s+1}\|$. Using a triangle inequality and the descent property, we have

$$\begin{split} \|\widetilde{W}_{i}^{s+1} - wA_{i}\| &= \|\widetilde{W}_{i}^{s+1} - A_{i} + (1 - w)A_{i}\| \\ &\leq \|\widetilde{W}_{i}^{s+1} - A_{i}\| + \|(1 - w)A_{i}\| \quad (\|A_{i}\| = 1) \\ &\leq (1 - \tau)\|W_{i}^{s} - A_{i}\| + (1 - \tau)\|W_{i}^{s} - A_{i}\| + o(\delta_{s}) \\ &\leq 2(1 - \tau)\|W_{i}^{s} - A_{i}\| + o(\delta_{s}). \end{split}$$

At the third step, we use $|1-w| \leq \|\widetilde{W}_i^{s+1} - A_i\| \leq (1-\tau)\|W_i^s - A_i\| + o(\delta_s)$. This also implies $w \geq 1 - (1-\tau-o(1))\delta_s$. Therefore,

$$||W_i^{s+1} - A_i|| \le \frac{2(1-\tau)}{w} ||W_i^s - A_i|| + o(\delta_s)$$

$$\le \frac{2(1-\tau)}{(1+(1-\tau-o(1))\delta_s)} ||W_i^s - A_i|| + o(\delta_s).$$

This implies that when the condition $\frac{1+\delta_s}{2+\delta_s} \le \tau < 1$ holds, we get:

$$||W_i^{s+1} - A_i|| \le (1 + o(1))\delta_s.$$

References

Yuandong Tian. Symmetry-breaking convergence analysis of certain two-layered neural networks with relu nonlinearity. 2017.

Rong Ge, Jason D Lee, and Tengyu Ma. Learning one-hidden-layer neural networks with landscape design. arXiv preprint arXiv:1711.00501, 2017.

Alon Brutzkus and Amir Globerson. Globally optimal gradient descent for a convnet with gaussian inputs. In *International Conference on Machine Learning*, pages 605–614, 2017.

Kai Zhong, Zhao Song, Prateek Jain, Peter L Bartlett, and Inderjit S Dhillon. Recovery guarantees for one-hidden-layer neural networks. In *International Conference on Machine Learning*, pages 4140–4149, 2017.

- Kenji Kawaguchi. Deep learning without poor local minima. In Advances in Neural Information Processing Systems, pages 586–594, 2016.
- Yuanzhi Li and Yang Yuan. Convergence analysis of two-layer neural networks with relu activation. In Advances in Neural Information Processing Systems, pages 597–607, 2017.
- Moritz Hardt and Tengyu Ma. Identity matters in deep learning. 2017. URL https://arxiv.org/abs/1611.04231.
- Avrim Blum and Ronald L Rivest. Training a 3-node neural network is np-complete. In *Advances in Neural Information Processing Systems*, pages 494–501, 1989.
- Sanjeev Arora, Aditya Bhaskara, Rong Ge, and Tengyu Ma. Provable bounds for learning some deep representations. In *International Conference on Machine Learning*, pages 584–592, 2014a.
- Sanjeev Arora, Yingyu Liang, and Tengyu Ma. Why are deep nets reversible: A simple theory, with implications for training. arXiv preprint arXiv:1511.05653, 2015a.
- Akshay Rangamani, Anirbit Mukherjee, Ashish Arora, Tejaswini Ganapathy, Amitabh Basu, Sang Chin, and Trac D Tran. Sparse coding and autoencoders. arXiv preprint arXiv:1708.03735, 2017.
- Sanjeev Arora and Ravi Kannan. Learning mixtures of separated nonspherical gaussians. The Annals of Applied Probability, 15(1A):69–92, 2005.
- Daniel A Spielman, Huan Wang, and John Wright. Exact recovery of sparsely-used dictionaries. In *Conference on Learning Theory*, pages 37–1, 2012.
- Alekh Agarwal, Animashree Anandkumar, Prateek Jain, Praneeth Netrapalli, and Rashish Tandon. Learning sparsely used overcomplete dictionaries. In *Conference on Learning Theory*, pages 123–137, 2014.
- Rémi Gribonval, Rodolphe Jenatton, Francis Bach, Martin Kleinsteuber, and Matthias Seibert. Sample complexity of dictionary learning and other matrix factorizations. *IEEE Transactions on Information Theory*, 61(6):3469–3486, 2015.
- Sanjeev Arora, Rong Ge, Tengyu Ma, and Ankur Moitra. Simple, efficient, and neural algorithms for sparse coding. In *Conference on Learning Theory*, pages 113–149, 2015b.
- Ankur Moitra and Gregory Valiant. Settling the polynomial learnability of mixtures of gaussians. In Foundations of Computer Science (FOCS), 2010 51st Annual IEEE Symposium on, pages 93–102. IEEE, 2010.
- Sanjeev Arora, Rong Ge, Ankur Moitra, and Sushant Sachdeva. Provable ica with unknown gaussian noise, with implications for gaussian mixtures and autoencoders. In *Advances in Neural Information Processing Systems*, pages 2375–2383, 2012.
- Navin Goyal, Santosh Vempala, and Ying Xiao. Fourier pca and robust tensor decomposition. In *Proceedings* of the forty-sixth annual ACM symposium on Theory of computing, pages 584–593. ACM, 2014.
- Pascal Vincent, Hugo Larochelle, Isabelle Lajoie, Yoshua Bengio, and Pierre-Antoine Manzagol. Stacked denoising autoencoders: Learning useful representations in a deep network with a local denoising criterion. Journal of Machine Learning Research, 11(Dec):3371–3408, 2010.
- Devansh Arpit, Yingbo Zhou, Hung Ngo, and Venu Govindaraju. Why regularized auto-encoders learn sparse representation? arXiv preprint arXiv:1505.05561, 2015.
- Alekh Agarwal, Animashree Anandkumar, and Praneeth Netrapalli. Exact recovery of sparsely used overcomplete dictionaries. *stat*, 1050:8, 2013.

- Bruno A Olshausen and David J Field. Sparse coding with an overcomplete basis set: A strategy employed by v1? *Vision research*, 37(23):3311–3325, 1997.
- Sanjeev Arora, Rong Ge, and Ankur Moitra. New algorithms for learning incoherent and overcomplete dictionaries. In *Conference on Learning Theory*, pages 779–806, 2014b.
- Kishore Konda, Roland Memisevic, and David Krueger. Zero-bias autoencoders and the benefits of coadapting features. arXiv preprint arXiv:1402.3337, published in ICLR 2015, 2015.
- Thanh V Nguyen, Raymond K W Wong, and Chinmay Hegde. A provable approach for double-sparse coding. In *Proc. Conf. American Assoc. Artificial Intelligence*, Feb. 2018.