Stochastic Algorithms in Machine Learning

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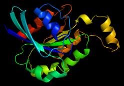
Outline

1. Machine learning context.
2. Stochastic algorithms to minimize Empirical Risk .
3. Stochastic Approximation: using stochastic gradient descent (SGD) to minimize Generalization Risk.
4. Markov chain: insightful point of view on constant step size Stochastic Approximation.

Supervised Machine Learning: definition & applications

Goal: predict a phenomenon from "explanatory variables", given a set of observations.



Bio-informatics

Input: DNA/RNA sequence,
Output: Disease predisposition / Drug responsiveness
$n \to 10$ to 10^4
d (e.g., number of basis) $\to 10^6$

Image classification

Input: Handwritten digits / Images,
Output: Digit
$n \to$ up to 10^9
d (e.g., number of pixels) $\to 10^6$

"Large scale" learning framework: both the number of examples n and the number of explanatory variables d are large.

Supervised Machine Learning

- Consider an input/output pair $(X, Y) \in \mathcal{X} \times \mathcal{Y}$, following some unknown distribution ρ.
- $\mathcal{Y} = \mathbb{R}$ (regression) or $\{-1, 1\}$ (classification).
- Goal: find a function $\theta : \mathcal{X} \to \mathbb{R}$, such that $\theta(X)$ is a good prediction for Y.
- Prediction as a **linear function** $\langle \theta, \Phi(X) \rangle$ of features $\Phi(X) \in \mathbb{R}^d$.
- Consider a loss function $\ell : \mathcal{Y} \times \mathbb{R} \to \mathbb{R}_+$: squared loss, logistic loss, 0-1 loss, etc.
- Define the Generalization risk (a.k.a., generalization error, "true risk") as

$$\mathcal{R}(\theta) := \mathbb{E}_\rho \left[\ell(Y, \langle \theta, \Phi(X) \rangle) \right].$$

Empirical Risk minimization (I)

- **Data**: n observations $(x_i, y_i) \in \mathcal{X} \times \mathcal{Y}$, $i = 1, \ldots, n$, **i.i.d.**
  - n very large, up to 10^9
  - Computer vision: $d = 10^4$ to 10^6
- Empirical risk (or training error):

$$\hat{\mathcal{R}}(\theta) = \frac{1}{n} \sum_{i=1}^{n} \ell(y_i, \langle \theta, \Phi(x_i) \rangle).$$

- **Empirical risk minimization (ERM) (regularized)**: find $\hat{\theta}$ solution of

$$\min_{\theta \in \mathbb{R}^d} \quad \frac{1}{n} \sum_{i=1}^{n} \ell\big(y_i, \langle \theta, \Phi(x_i) \rangle\big) \quad + \quad \mu \Omega(\theta).$$

convex data fitting term $+$ regularizer

Empirical Risk minimization (II)

- For example, least-squares regression:

$$\min_{\theta \in \mathbb{R}^d} \quad \frac{1}{2n} \sum_{i=1}^{n} \big(y_i - \langle \theta, \Phi(x_i) \rangle \big)^2 \quad + \quad \mu \Omega(\theta),$$

- and logistic regression:

$$\min_{\theta \in \mathbb{R}^d} \quad \frac{1}{n} \sum_{i=1}^{n} \log \big(1 + \exp(-y_i \langle \theta, \Phi(x_i) \rangle) \big) \quad + \quad \mu \Omega(\theta).$$

- **Two fundamental questions**: (1) computing $\hat{\theta}$ and (2) analyzing $\hat{\theta}$.

Take home

- Problem is formalized as a (convex) optimization problem.
- In the large scale setting, **high dimensional problem** and **many examples**.

Stochastic algorithms for ERM

$$\min_{\theta \in \mathbb{R}^d} \left\{ \hat{\mathcal{R}}(\theta) = \frac{1}{n} \sum_{i=1}^{n} \ell(y_i, \langle \theta, \Phi(x_i) \rangle) \right\}.$$

1. High dimension $d \implies$ First order algorithms

Gradient Descent (GD) :

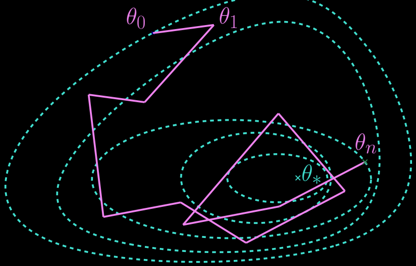
$$\boxed{\theta_k = \theta_{k-1} - \gamma_k \hat{\mathcal{R}}'(\theta_{k-1})}$$

Problem: computing the gradient costs $O(dn)$ per iteration.

2. Large $n \implies$ Stochastic algorithms

Stochastic Gradient Descent (SGD)

Stochastic Gradient descent



- **Goal**:

$$\min_{\theta \in \mathbb{R}^d} f(\theta)$$

  given unbiased gradient estimates f'_n
- $\theta_* := \mathrm{argmin}_{\mathbb{R}^d} f(\theta)$.
- **Key algorithm: Stochastic Gradient Descent (SGD)** (Robbins and Monro, 1951):

$$\boxed{\theta_k = \theta_{k-1} - \gamma_k f'_k(\theta_{k-1})}$$

- $\mathbb{E}[f'_k(\theta_{k-1})|\mathcal{F}_{k-1}] = f'(\theta_{k-1})$ for a filtration $(\mathcal{F}_k)_{k\geq 0}$, θ_k is $\mathcal{F}_k$ measurable.

SGD for ERM: $f = \hat{\mathcal{R}}$

Loss for a single pair of observations, for any $j \leq n$:

$$f_j(\theta) := \ell(y_j, \langle \theta, \Phi(x_j) \rangle).$$

One observation at each step $\implies$ complexity $O(d)$ per iteration.

For the empirical risk $\hat{\mathcal{R}}(\theta) = \frac{1}{n} \sum_{k=1}^{n} \ell(y_k, \langle \theta, \Phi(x_k) \rangle)$.

- At each step $k \in \mathbb{N}^*$, sample $I_k \sim \mathcal{U}\{1, \ldots n\}$, and use:

$$f'_{I_k}(\theta_{k-1}) = \ell'(y_{I_k}, \langle \theta_{k-1}, \Phi(x_{I_k}) \rangle)$$

- with $\mathcal{F}_k = \sigma((x_i, y_i)_{1 \leq i \leq n}, (I_i)_{1 \leq i \leq k})$,

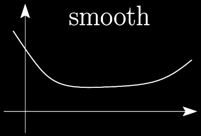
$$\mathbb{E}[f'_{I_k}(\theta_{k-1}) | \mathcal{F}_{k-1}] = \frac{1}{n} \sum_{k=1}^{n} \ell'(y_k, \langle \theta, \Phi(x_k) \rangle) = \hat{\mathcal{R}}'(\theta_{k-1}).$$

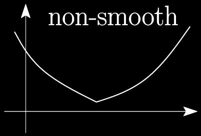
Mathematical framework: smoothness and/or strong convexity.

Mathematical framework: Smoothness

- A function $g : \mathbb{R}^d \to \mathbb{R}$ is *L*-smooth if and only if it is twice differentiable and

$$\forall \theta \in \mathbb{R}^d, \ \text{eigenvalues}\big[g''(\theta)\big] \leqslant L$$





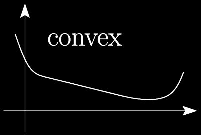
For all $\theta \in \mathbb{R}^d$:

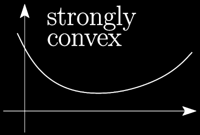
$$g(\theta) \leq g(\theta') + \langle g(\theta'), \theta - \theta' \rangle + L \left\| \theta - \theta' \right\|^2$$

Mathematical framework: Strong Convexity

- A twice differentiable function $g : \mathbb{R}^d \to \mathbb{R}$ is μ-strongly convex if and only if

$$\forall \theta \in \mathbb{R}^d, \ \text{eigenvalues}\big[g''(\theta)\big] \geqslant \mu$$





For all $\theta \in \mathbb{R}^d$:

$$g(\theta) \geq g(\theta') + \langle g(\theta'), \theta - \theta' \rangle + \mu \left\|\theta - \theta'\right\|^2$$

Application to machine learning

- We consider an a.s. convex loss in θ. Thus $\hat{\mathcal{R}}$ and $\mathcal{R}$ are convex.
- Hessian of $\hat{\mathcal{R}} \approx$ covariance matrix $\frac{1}{n}\sum_{i=1}^n \Phi(x_i)\Phi(x_i)^\top$ $(\simeq \mathbb{E}[\Phi(X)\Phi(X)^\top].)$

$$\hat{\mathcal{R}}''(\theta) = \frac{1}{n}\sum_{i=1}^n \left(\ell''(\langle\theta, \Phi(X_i)\rangle, Y_i)\Phi(x_i)\Phi(x_i)^\top\right)$$

- If ℓ is smooth, and $\mathbb{E}[\|\Phi(X)\|^2] \leq r^2$, $\mathcal{R}$ is smooth.
- If ℓ is μ-strongly convex, and data has an invertible covariance matrix (low correlation/dimension), $\mathcal{R}$ is strongly convex.

Analysis: behaviour of $(\theta_n)_{n\geq 0}$

$$\boxed{\theta_k = \theta_{k-1} - \gamma_k f_k'(\theta_{k-1})}$$

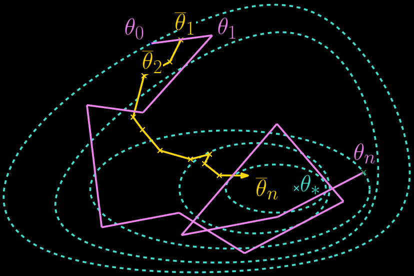
Importance of the **learning rate** (or sequence of step sizes) $(\gamma_k)_{k\geq 0}$. For smooth and strongly convex problem, traditional analysis shows Fabian (1968); Robbins and Siegmund (1985) that $\theta_k \to \theta_*$ almost surely if

$$\sum_{k=1}^{\infty} \gamma_k = \infty \qquad \sum_{k=1}^{\infty} \gamma_k^2 < \infty.$$

And asymptotic normality $\sqrt{k}(\theta_k - \theta_*) \xrightarrow{d} \mathcal{N}(0, V)$, for $\gamma_k = \frac{\gamma_0}{k}$, $\gamma_0 \geq \frac{1}{\mu}$.

- Limit variance scales as $1/\mu^2$
- Very sensitive to ill-conditioned problems.
- μ generally unknown, so hard to choose the step size...

Polyak Ruppert averaging



Introduced by Polyak and Juditsky (1992) and Ruppert (1988):

$$\bar{\theta}_k = \frac{1}{k+1}\sum_{i=0}^{k}\theta_i.$$

- off line averaging reduces the noise effect.
- on line computing: $\bar{\theta}_{k+1} = \frac{1}{k+1}\theta_{k+1} + \frac{k}{k+1}\bar{\theta}_k$.
- one could also consider other averaging schemes (e.g., Lacoste-Julien et al. (2012)).

Convex stochastic approximation: convergence results

- **Known global minimax rates of convergence for non-smooth problems** Nemirovsky and Yudin (1983); Agarwal et al. (2012)
  - Strongly convex: $O((\mu k)^{-1})$
    Attained by **averaged** stochastic gradient descent with $\gamma_k \propto (\mu k)^{-1}$
  - Non-strongly convex: $O(k^{-1/2})$
    Attained by **averaged** stochastic gradient descent with $\gamma_k \propto k^{-1/2}$
- **Smooth strongly convex problems**
  - Rate $\frac{1}{\mu k}$ for $\gamma_k \propto k^{-1/2}$: adapts to strong convexity.

Convergence rate for $f(\tilde{\theta}_k) - f(\theta_*)$, **smooth** objective f.

(all rates have hidden dependences in the smoothness)

	$\min \hat{\mathcal{R}}$	
	SGD	GD
Convex	$O\left(\frac{1}{\sqrt{k}}\right)$	$O\left(\frac{1}{k}\right)$
Stgly-Cvx	$O\left(\frac{1}{\mu k}\right)$	$O(e^{-\mu k})$

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⊖ Gradient descent update costs n times as much as SGD update.

Can we get best of both worlds ?

Methods for finite sum minimization

Key idea: using a random gradient with less variance.

- **GD**: at step k, use $\frac{1}{n}\sum_{i=0}^{n} f_i'(\theta_k)$
- **SGD**: at step k, sample $i_k \sim \mathcal{U}[1;n]$, use $f_{i_k}'(\theta_k)$
- **SAG**: at step k,
  - keep a "full gradient" $\frac{1}{n}\sum_{i=0}^{n} f_i'(\theta_{k_i})$, with $\theta_{k_i} \in \{\theta_1, \dots \theta_k\}$
  - sample $i_k \sim \mathcal{U}[1;n]$, use

$$\frac{1}{n}\left(\sum_{i=0}^{n} f_i'(\theta_{k_i}) - f_{i_k}'(\theta_{k_{i_k}}) + f_{i_k}'(\theta_k)\right),$$

$\looparrowright$ $\oplus$ update costs the same as SGD

$\looparrowright$ $\ominus$ needs to store all gradients $f_i'(\theta_{k_i})$ at "points in the past"

Some references:

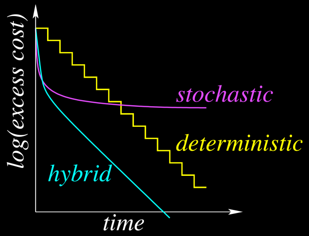
- SAG Schmidt et al. (2013), SAGA Defazio et al. (2014a)
- SVRG Johnson and Zhang (2013) (reduces memory cost but 2 epochs...)
- FINITO Defazio et al. (2014b)
- S2GD Konečný and Richtárik (2013)...

And many others... See for example Niao He's lecture notes for a nice overview.

Convergence rate for $f(\tilde{\theta}_k) - f(\theta_*)$, **smooth** objective f.

$\min \hat{\mathcal{R}}$

	SGD	GD	SAG
Convex	$O\left(\frac{1}{\sqrt{k}}\right)$	$O\left(\frac{1}{k}\right)$	
Stgly-Cvx	$O\left(\frac{1}{\mu k}\right)$	$O(e^{-\mu k})$	$O\left(1 - (\mu \wedge \frac{1}{n})\right)^k$



GD, SGD, SAG (Fig. from Schmidt et al. (2013))

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Lower Bounds	α	β	γ

α : Stoch. opt. information theoretic lower bounds, Agarwal et al. (2012);

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Lower Bounds	α	β	γ

α : Stoch. opt. information theoretic lower bounds, Agarwal et al. (2012);
β: Black box first order optimization, Nesterov (2004);
γ: Lower bounds for optimizing finite sums, Agarwal and Bottou (2014).

Take home

Stochastic algorithms for Empirical Risk Minimization.

- Several algorithms to optimize empirical risk, most efficient ones are stochastic and rely on finite sum structure
- Stochastic algorithms to optimize a deterministic function.
- Rates depend on the regularity of the function.

What about generalization risk

Generalization guarantees:

- Uniform upper bound $\sup_\theta \left| \hat{\mathcal{R}}(\theta) - \mathcal{R}(\theta) \right|$. (empirical process theory)
- More precise: localized complexities (Bartlett et al., 2002), stability (Bousquet and Elisseeff, 2002).

Problems for ERM:

- Choose regularization (overfitting risk)
- How many iterations (i.e., passes on the data)?
- Generalization guarantees generally of order $O(1/\sqrt{n})$, no need to be precise

2 important insights:

1. No need to optimize below statistical error,
2. Generalization risk is more important than empirical risk.

SGD can be used to minimize the generalization risk.

SGD for the generalization risk: $f = \mathcal{R}$

SGD: key assumption $\mathbb{E}[f_n'(\theta_{n-1})|\mathcal{F}_{n-1}] = f'(\theta_{n-1})$.

For the risk

$$\mathcal{R}(\theta) = \mathbb{E}_\rho\left[\ell(Y, \langle\theta, \Phi(X)\rangle)\right]$$

- At step $0 < k \leq n$, use a **new point** independent of θ_{k-1}:

$$f_k'(\theta_{k-1}) = \ell'(y_k, \langle\theta_{k-1}, \Phi(x_k)\rangle)$$

- For $0 \leq k \leq n$, $\mathcal{F}_k = \sigma((x_i, y_i)_{1\leq i\leq k})$.

$$\begin{aligned}\mathbb{E}[f_k'(\theta_{k-1})|\mathcal{F}_{k-1}] &= \mathbb{E}_\rho[\ell'(y_k, \langle\theta_{k-1}, \Phi(x_k)\rangle)|\mathcal{F}_{k-1}] \\ &= \mathbb{E}_\rho\left[\ell'(Y, \langle\theta_{k-1}, \Phi(X)\rangle)\right] = \mathcal{R}'(\theta_{k-1})\end{aligned}$$

- **Single pass through the data**, Running-time $= O(nd)$,
- **“Automatic” regularization.**

	ERM minimization	Gen. risk minimization
	several passes : $0 \leq k$	One pass $0 \leq k \leq n$
x_i, y_i is	$\mathcal{F}_t$-measurable for any t	$\mathcal{F}_t$-measurable for $t \geq i$.

Convergence rate for $f(\tilde{\theta}_k) - f(\theta_*)$, **smooth** objective f.

	$\min \hat{\mathcal{R}}$			$\min \mathcal{R}$
	SGD	AGD	SAG	SGD
Convex	$O\left(\frac{1}{\sqrt{k}}\right)$	$O\left(\frac{1}{k^2}\right)$		$O\left(\frac{1}{\sqrt{k}}\right)$
Stgly-Cvx	$O\left(\frac{1}{\mu k}\right)$	$O(e^{-\sqrt{\mu}k})$	$O\left(1 - (\mu \wedge \frac{1}{n})\right)^k$	$O\left(\frac{1}{\mu k}\right)$

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		$0 \leq k$		$0 \leq k \leq n$
Lower Bounds	α	β	γ	δ

δ : Information theoretic LB - Statistical theory (Tsybakov, 2003).

Gradient is unknown

Least Mean Squares: rate independent of μ

- **Least-squares**: $\mathcal{R}(\theta) = \frac{1}{2}\mathbb{E}\big[(Y - \langle \Phi(X), \theta\rangle)^2\big]$ with $\theta \in \mathbb{R}^d$
  - SGD = least-mean-square algorithm
  - Usually studied without averaging and decreasing step-sizes.
- **New analysis for averaging and constant step-size** $\gamma = 1/(4R^2)$ Bach and Moulines (2013)
  - Assume $\|\Phi(x_n)\| \leqslant r$ and $|y_n - \langle \Phi(x_n), \theta_*\rangle| \leqslant \sigma$ almost surely
  - No assumption regarding lowest eigenvalues of the Hessian
  - Main result:

$$\boxed{\mathbb{E}\mathcal{R}(\bar{\theta}_n) - \mathcal{R}(\theta_*) \leqslant \frac{4\sigma^2 d}{n} + \frac{\|\theta_0 - \theta_*\|^2}{\gamma n}}$$

- **Matches statistical lower bound** (Tsybakov, 2003).
- Optimal rate with "large" (constant) step sizes

Take home

- SGD can be used to minimize the true risk directly
- Stochastic algorithm to minimize unknown function
- No regularization needed, only one pass
- For Least Squares, with constant step, optimal rate .

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- SGD can be used to minimize the true risk directly
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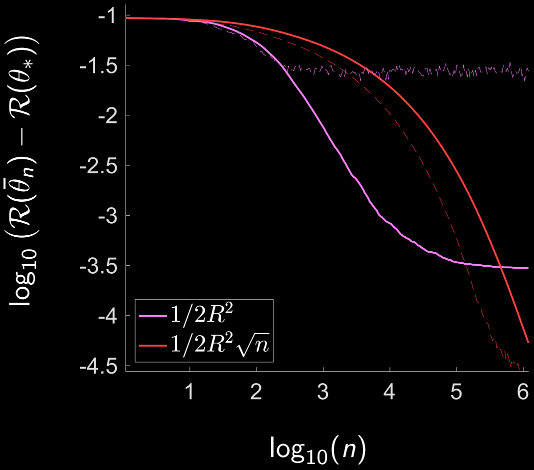
$\looparrowright$**Stochastic approximation, beyond Least Squares ?**

Beyond finite dimensional Least squares

- Beyond parametric models: *Non Parametric Stochastic Approximation with Large step sizes.* (Dieuleveut and Bach, 2015)
- Improved Sampling: *Averaged least-mean-squares: bias-variance trade-offs and optimal sampling distributions.* (Défossez and Bach, 2015)
- Acceleration: *Harder, Better, Faster, Stronger Convergence Rates for Least-Squares Regression.* (Dieuleveut et al., 2016)
- Beyond smoothness and euclidean geometry: *Stochastic Composite Least-Squares Regression with convergence rate $O(1/n)$.* (Flammarion and Bach, 2017)
- General smooth and strongly convex optimization: Bridging the Gap between Constant Step Size Stochastic Gradient Descent and Markov Chains (Dieuleveut et al., 2017).

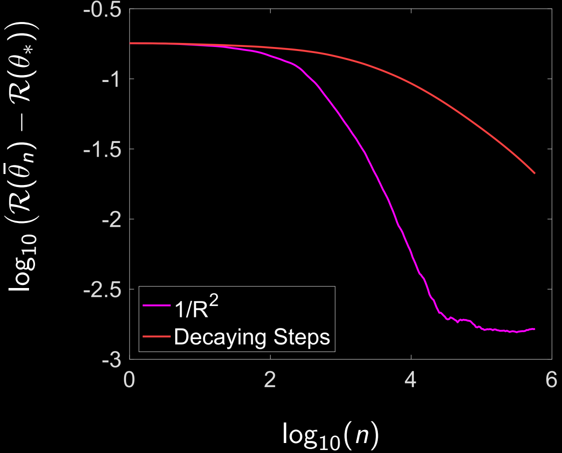
Beyond least squares. Logistic regression

$$\min_{\theta \in \mathbb{R}^d} \quad \mathbb{E} \log \Big(1 + \exp(-Y \langle \theta, \Phi(X) \rangle) \Big).$$



Logistic regression. Final iterate (dashed), and averaged recursion (plain).

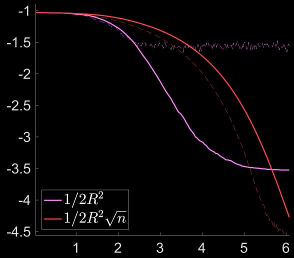
Beyond least squares. Logistic regression, real data



Logistic regression, Covertype dataset, $n = 581012$, $d = 54$.

Comparison between a constant learning rate and decaying learning rate as $\frac{1}{\sqrt{n}}$.

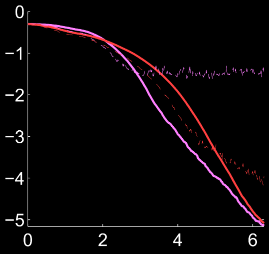
Motivation 2/ 2. Difference between quadratic and logistic loss



Logistic Regression

$$\mathbb{E}\mathcal{R}(\bar{\theta}_n) - \mathcal{R}(\theta_*) = O(\gamma^2)$$

with $\gamma = 1/(4R^2)$



Least-Squares Regression

$$\mathbb{E}\mathcal{R}(\bar{\theta}_n) - \mathcal{R}(\theta_*) = O\left(\frac{1}{n}\right)$$

with $\gamma = 1/(4R^2)$

SGD: an homogeneous Markov chain

Consider a $L-$smooth and $\mu-$strongly convex function $\mathcal{R}$.

SGD with a step-size $\gamma > 0$ is an homogeneous Markov chain:

$$\theta_{k+1}^{\gamma} = \theta_k^{\gamma} - \gamma\big[\mathcal{R}'(\theta_k^{\gamma}) + \varepsilon_{k+1}(\theta_k^{\gamma})\big] \ ,$$

- satisfies Markov property
- is homogeneous, **for γ constant, $(\varepsilon_k)_{k\in\mathbb{N}}$ i.i.d.**

Also assume:

- $\mathcal{R}'_k = \mathcal{R}' + \varepsilon_{k+1}$ is almost surely L-co-coercive.
- Bounded moments
$$\mathbb{E}[\|\varepsilon_k(\theta_*)\|^4] < \infty.$$

Stochastic gradient descent as a Markov Chain: Analysis framework†

- Existence of a limit distribution π_γ, and linear convergence to this distribution:

$$\theta_k^\gamma \xrightarrow{d} \pi_\gamma.$$

- Convergence of second order moments of the chain,

$$\bar{\theta}_k^\gamma \xrightarrow[k\to\infty]{L^2} \bar{\theta}_\gamma := \mathbb{E}_{\pi_\gamma}[\theta].$$

- Behavior under the limit distribution ($\gamma \to 0$): $\bar{\theta}_\gamma = \theta_* + ?$.

$\looparrowright$ Provable convergence improvement with extrapolation tricks.

† *Dieuleveut, Durmus, Bach [2017]*.

Existence of a limit distribution $\gamma \to 0$

Goal: $$(\theta_k^\gamma)_{k\geq 0} \xrightarrow{d} \pi_\gamma \ .$$

Theorem

For any $\gamma < L^{-1}$, the chain $(\theta_k^\gamma)_{k\geq 0}$ admits a unique stationary distribution π_γ. In addition for all $\theta_0 \in \mathbb{R}^d$, $k \in \mathbb{N}$:

$$W_2^2(\theta_k^\gamma, \pi_\gamma) \leq (1 - 2\mu\gamma(1-\gamma L))^k \int_{\mathbb{R}^d} \|\theta_0 - \vartheta\|^2 \, \mathrm{d}\pi_\gamma(\vartheta) \ .$$

Wasserstein metric: distance between probability measures.

Behavior under limit distribution.

Ergodic theorem: $\bar{\theta}_k \to \mathbb{E}_{\pi_\gamma}[\theta] =: \bar{\theta}_\gamma$. Where is $\bar{\theta}_\gamma$?

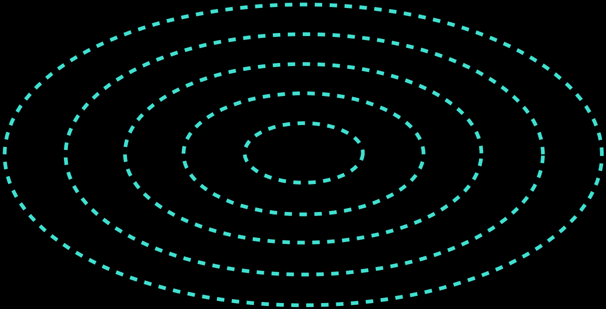
If $\theta_0 \sim \pi_\gamma$, then $\theta_1 \sim \pi_\gamma$.

$$\theta_1^\gamma = \theta_0^\gamma - \gamma\big[\mathcal{R}'(\theta_0^\gamma) + \varepsilon_1(\theta_0^\gamma)\big] .$$

$$\mathbb{E}_{\pi_\gamma}\left[\mathcal{R}'(\theta)\right] = 0$$

In the quadratic case (linear gradients) $\Sigma\mathbb{E}_{\pi_\gamma}[\theta - \theta_*] = 0$: $\bar{\theta}_\gamma = \theta_*$!

Constant learning rate SGD: convergence in the quadratic case



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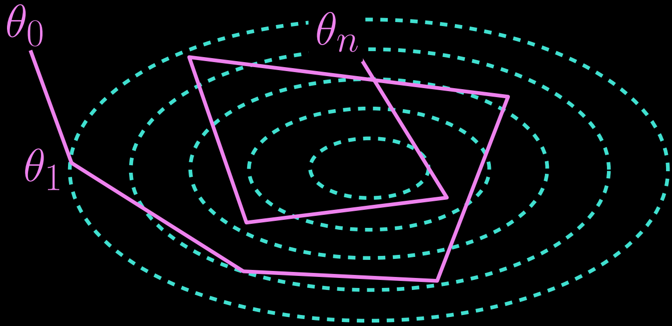

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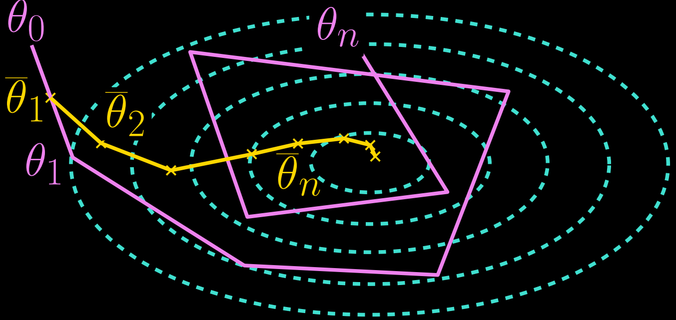

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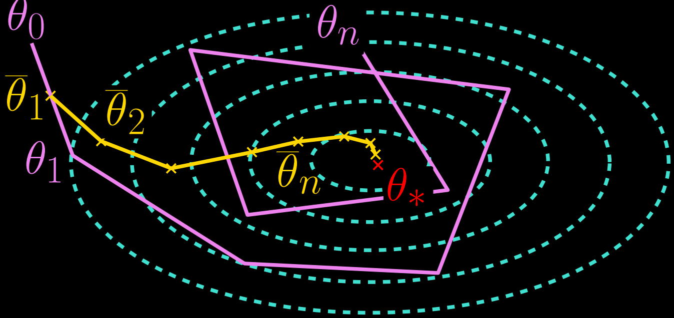


Behavior under limit distribution.

Ergodic theorem: $\bar{\theta}_n \to \mathbb{E}_{\pi_\gamma}[\theta] =: \bar{\theta}_\gamma$. Where is $\bar{\theta}_\gamma$?

If $\theta_0 \sim \pi_\gamma$, then $\theta_1 \sim \pi_\gamma$.

$$\theta_1^\gamma = \theta_0^\gamma - \gamma\left[\mathcal{R}'(\theta_0^\gamma) + \varepsilon_1(\theta_0^\gamma)\right] .$$

$$\mathbb{E}_{\pi_\gamma}\left[\mathcal{R}'(\theta)\right] = 0$$

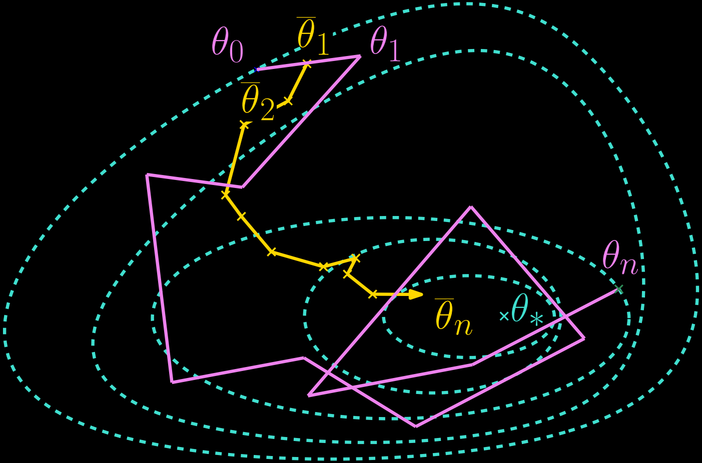
In the quadratic case (linear gradients) $\Sigma\mathbb{E}_{\pi_\gamma}[\theta - \theta_*] = 0$: $\bar{\theta}_\gamma = \theta_*$!

In the general case, Taylor expansion of $\mathcal{R}$, and same reasoning on higher moments of the chain leads to

$$\bar{\theta}_\gamma - \theta_* = \gamma\mathcal{R}''(\theta_*)^{-1}\mathcal{R}'''(\theta_*)\Big(\left[\mathcal{R}''(\theta_*) \otimes I + I \otimes \mathcal{R}''(\theta_*)\right]^{-1}\mathbb{E}_\varepsilon[\varepsilon(\theta_*)^{\otimes 2}]\Big) + O(\gamma^2)$$

Overall, $\bar{\theta}_\gamma - \theta_* = \gamma\Delta + O(\gamma^2)$.

Constant learning rate SGD: convergence in the non-quadratic case



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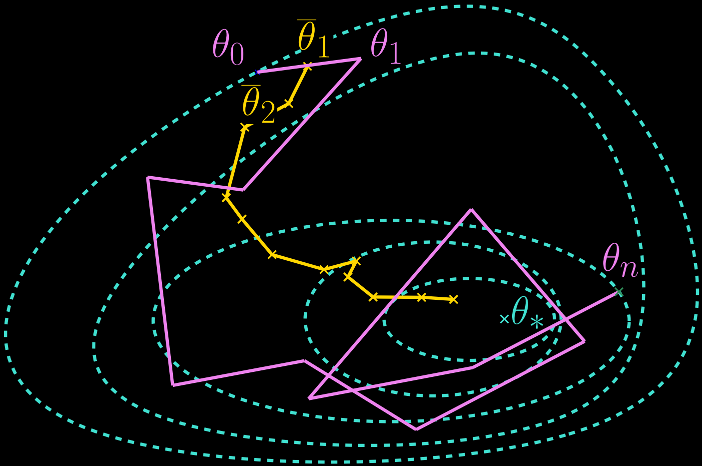

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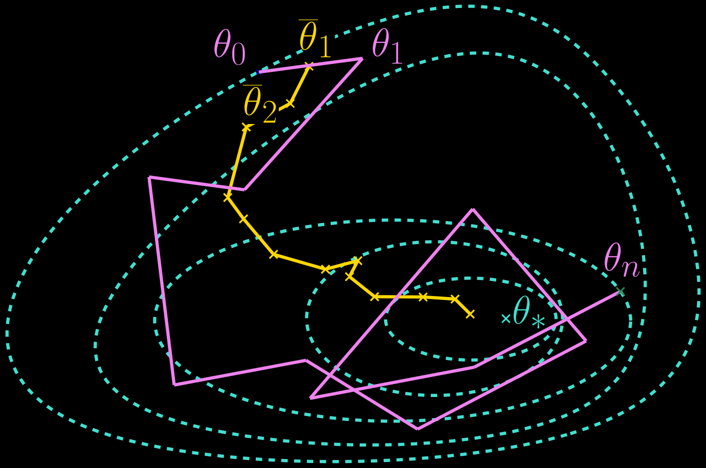

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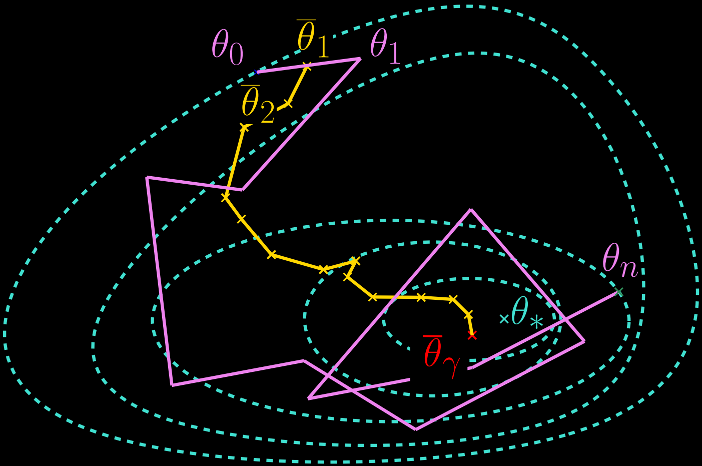
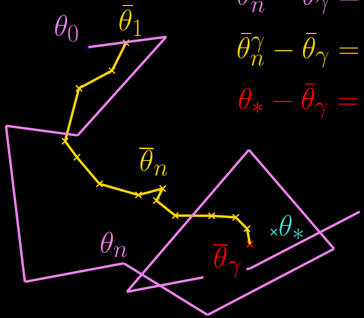


Richardson extrapolation



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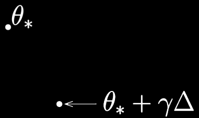
$$\bar{\theta}_n^\gamma - \bar{\theta}_\gamma = O_p(n^{-1/2})$$

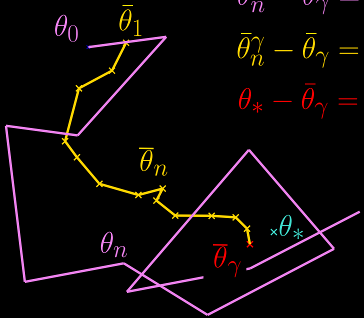
$$\theta_* - \bar{\theta}_\gamma = O(\gamma)$$



Recovering convergence closer to θ_* by **Richardson extrapolation**

$$2\bar{\theta}_n^\gamma - \bar{\theta}_n^{2\gamma}$$

Richardson extrapolation



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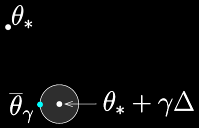

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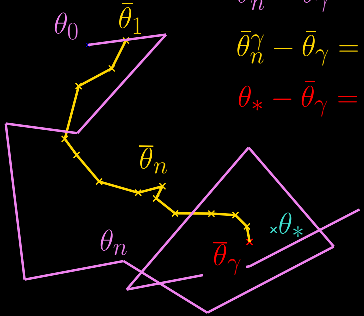

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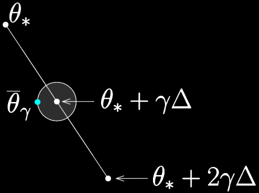

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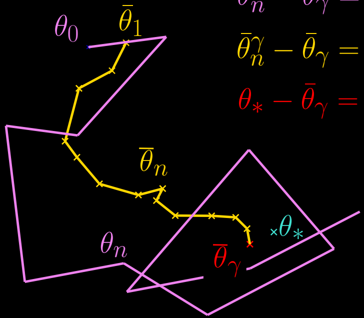

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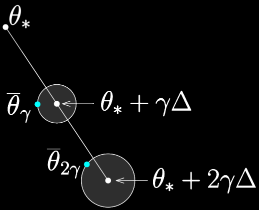

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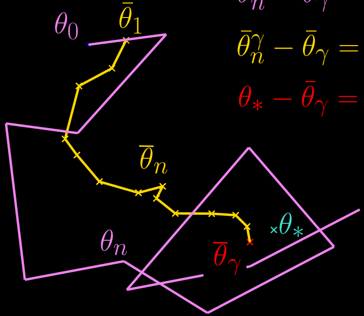

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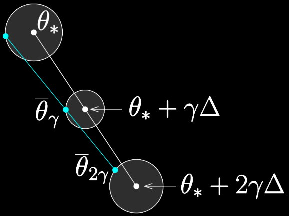

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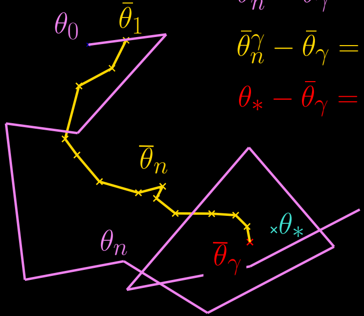

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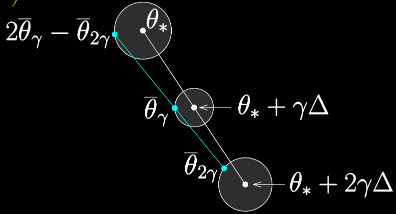

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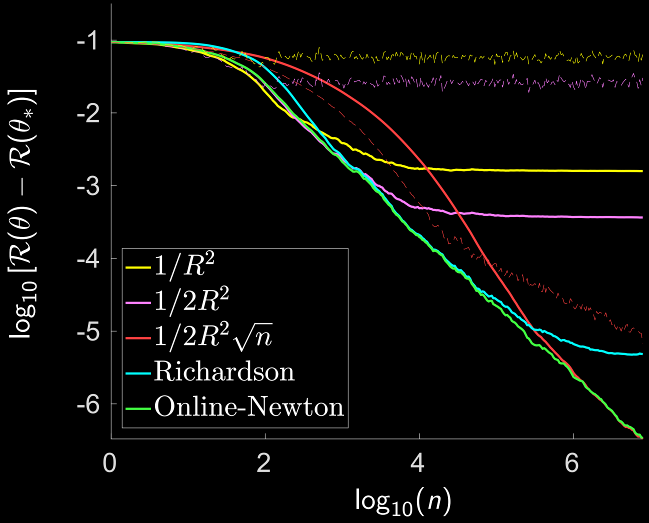
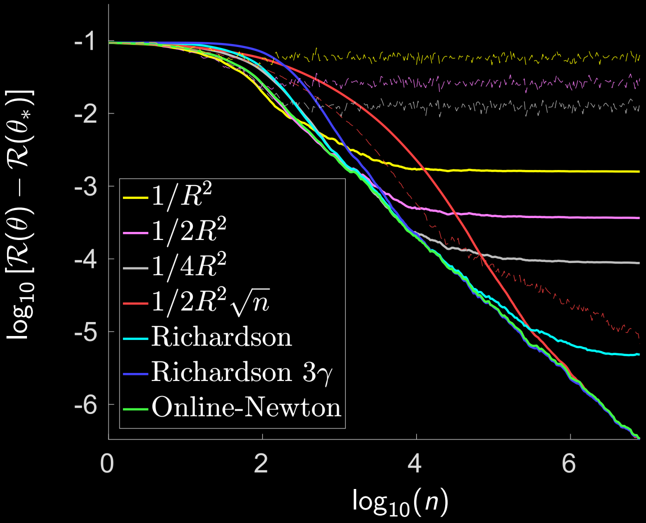
Experiments: smaller dimension



Synthetic data, logistic regression, $n = 8.10^6$

Experiments: Double Richardson



Synthetic data, logistic regression, $n = 8.10^6$

"Richardson 3γ": estimator built using *Richardson on 3 different sequences*: $\tilde{\theta}_n^3 = \frac{8}{3}\bar{\theta}_n^{\gamma} - 2\bar{\theta}_n^{2\gamma} + \frac{1}{3}\bar{\theta}_n^{4\gamma}$

Conclusion MC

Take home

- Asymptotic sometimes matter less than first iterations: consider large step size.
- Constant step size SGD is a homogeneous Markov chain.
- Difference between LS and general smooth loss is intuitive.

For smooth strongly convex loss:

- Convergence in terms of Wasserstein distance.
- Decomposition as three sources of error: variance, initial conditions, and “drift”
- Detailed analysis of the position of the limit point: the direction does not depend on γ at first order $\implies$ Extrapolation tricks can help.

Further references

Many stochastic algorithms not covered in this talk (coordinate descent, online Newton, composite optimization, non convex learning) ...

- Good introduction: Francis's lecture notes at Orsay
- Book: Convex Optimization: Algorithms and Complexity, Sébastien Bubeck

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