TC2 - Optimization for ML

CLASS 4

1/ About the EXAM :

written exam week from 14-18 December at the university. 13:30 → 15:30 2 Hours

without documents.

For the 3/4 of you who cannot be present, we will organize an oral exam.

- Gradient direction : $\nabla f(x)$
- Newton direction : $-\left[\nabla^2 f(x)\right]^{-1} \nabla f(x)$

- $f(x) = \frac{1}{2} x^T A x \quad x \in \mathbb{R}^2, \quad A = \begin{pmatrix} 9 & 0 \\ 0 & 1 \end{pmatrix}$

Plot $\nabla f(x)$, $\left[\nabla^2 f(x)\right]^{-1} \nabla f(x)$ and level set of f.

$$\nabla f(x) = \begin{pmatrix} 9x_1 \\ x_2 \end{pmatrix}$$

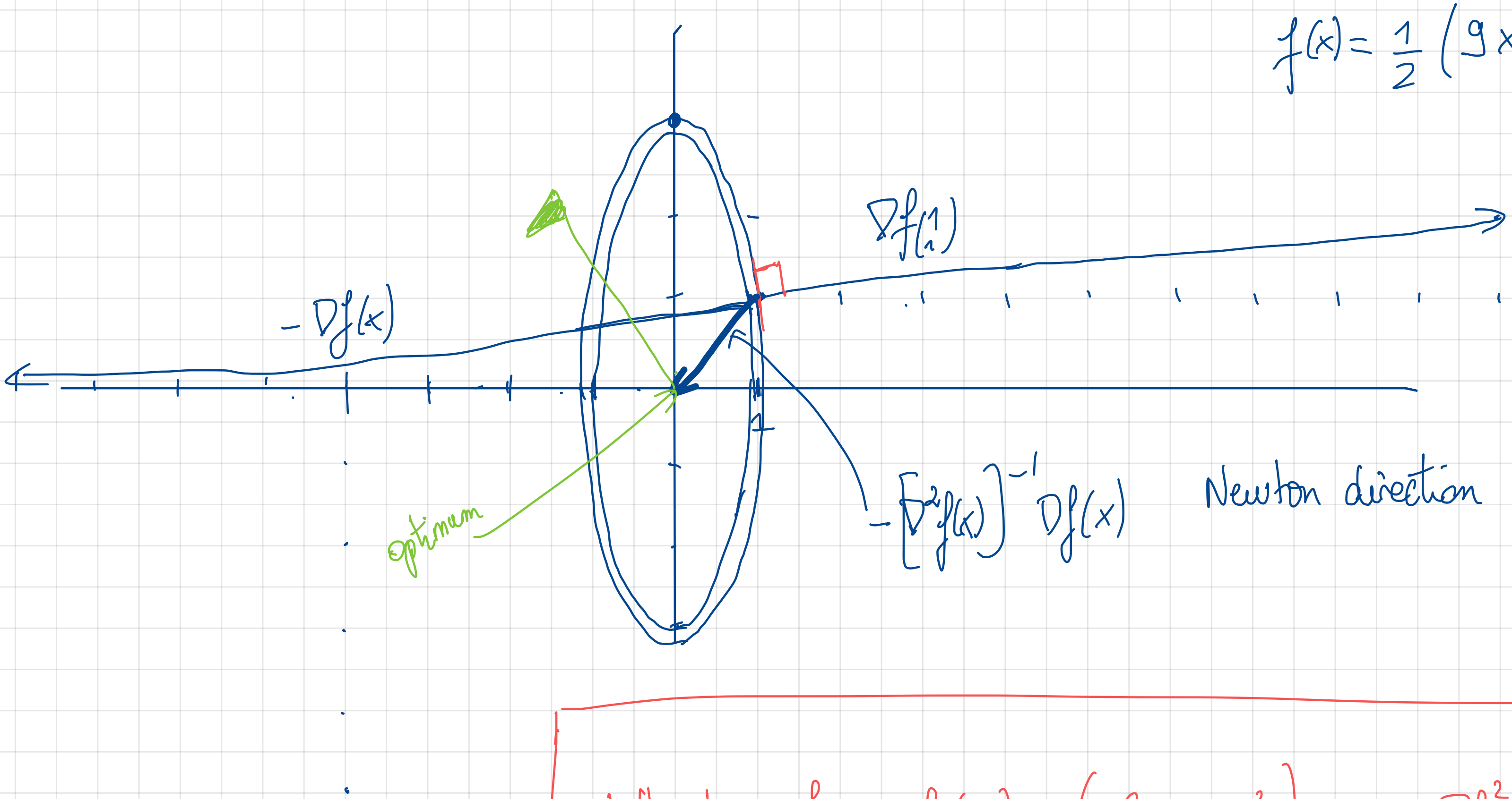
$$\nabla^2 f(x) = A = \begin{pmatrix} 9 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\left[\nabla^2 f(x)\right]^{-1} = \begin{pmatrix} \frac{1}{9} & 0 \\ 0 & 1 \end{pmatrix} ; \quad \left[\nabla^2 f(x)\right]^{-1} \nabla f(x) = \begin{pmatrix} \frac{1}{9} & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 9x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$= x$$

Newton direction: $-x$

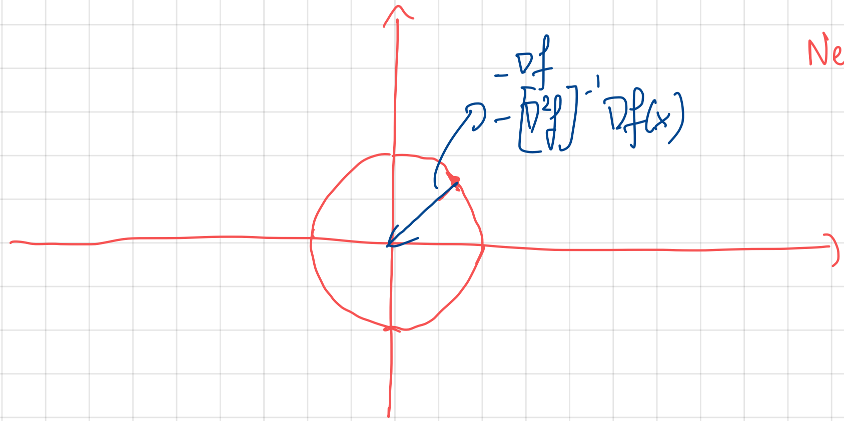
$f(x) = \frac{1}{2}\left(9x_1^2 + x_2^2\right)$



At $x = \begin{pmatrix}-4\\-5\end{pmatrix}$ $\nabla f(x) = \begin{pmatrix}-9\cdot 4\\-5\end{pmatrix}$

What if $f(x) = \frac{1}{2}\left(x_1^2 + x_2^2\right)$ $\nabla f^2 = \begin{pmatrix}1 & 0\\0 & 1\end{pmatrix}$

What about the Newton and $-\nabla f$ in this case?



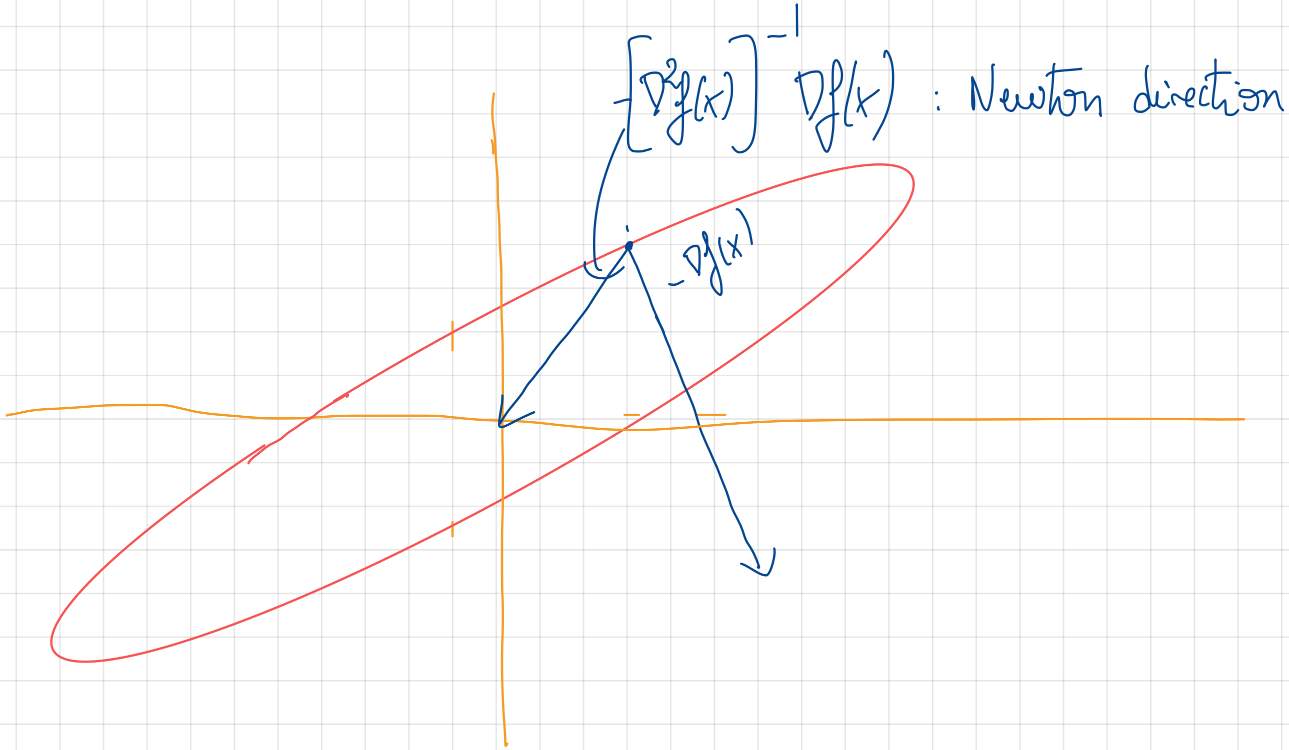
Newton direction $= -\nabla f$

We observe that the Newton direction points towards the optimum independently of the condition number of the Hessian matrix.

whereas $-\nabla f(x)$ points towards the optimum, if and only if at $x = \begin{pmatrix}1\\1\end{pmatrix}$
$\nabla^2 f(x) = Id$ and the condition number equal to 1.

If the Hessian matrix is not diagonal anymore: $f(x) = \frac{1}{2} x^T A x$

A positive, definite
A not diagonal



$-\nabla f(x)(h) = -\nabla f(x) \cdot h$

Optimality conditions:

Assume $f: \mathbb{R} \to \mathbb{R}$ is differentiable ($f'(x)$ exists for all x)

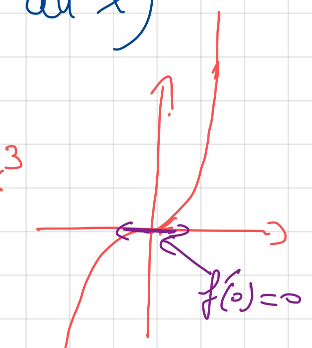
Which one of the following statements are correct:

$f(x) = x^3$

$f'(x) = 3x^2$

$f'(0) = 0$

counter-example



① $f'(x^*) = 0 \Rightarrow x^*$ is a local optimum WRONG

② x^* is a local optimum $\Rightarrow f'(x^*) = 0$ CORRECT

③ $f'(x^*) = 0 \Rightarrow x^*$ is a global optimum WRONG

④ x^* is a global optimum $\Rightarrow f'(x^*) = 0$ CORRECT

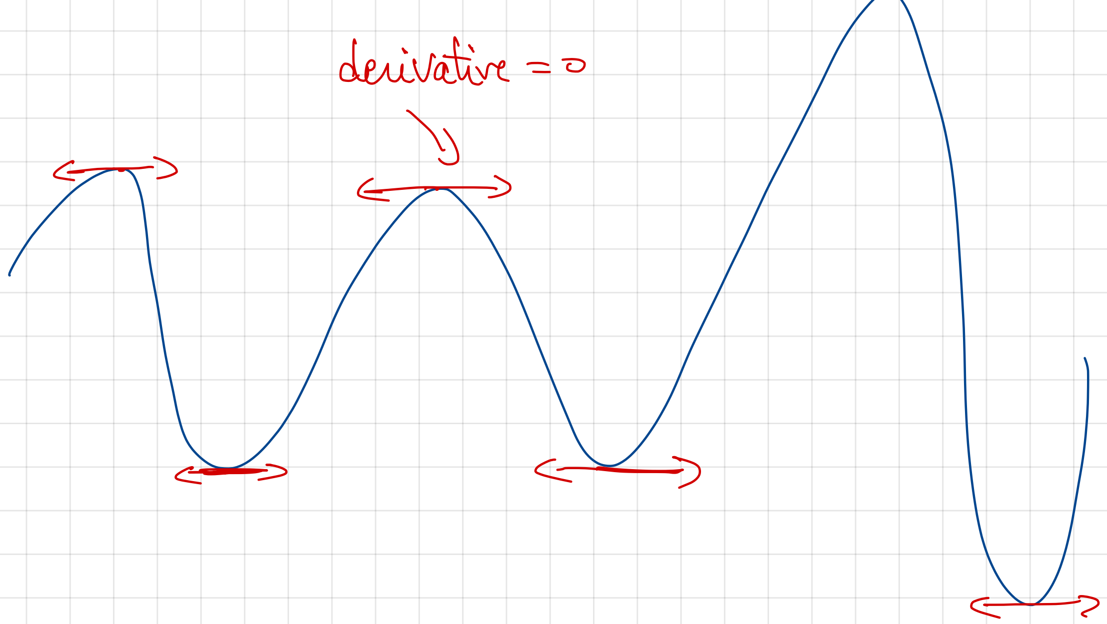
② gives a first order necessary condition.

THEOREM: (first order necessary condition)

Let $f: \mathbb{R}^n \to \mathbb{R}$ be a differentiable function. If x^* is a local optimum of f then $\nabla f(x^*) = 0$.

minimum or maximum

Interpretation when $n = 1$:



Proof for $n = 1$:

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

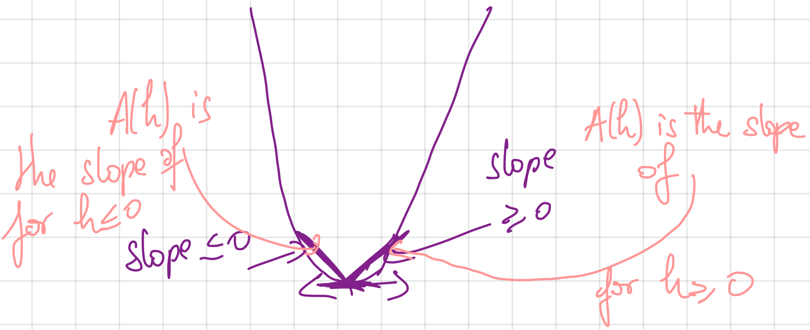
assume that x^* is a local minimum : $f(x^*) \leq f(x^* + h)$ $\forall h$ small enough

$$A(h) = \frac{\overbrace{f(x^* + h) - f(x^*)}^{\geq 0}}{h}$$

$\to$ if $h \geq 0$ $\quad A(h) \geq 0$

if $h \leq 0$ $\quad A(h) \leq 0$

$$\left.\begin{aligned} &\lim_{\substack{h \to 0 \\ h \geq 0}} \underbrace{A(h)}_{\geq 0} = f'(x^*) \geq 0 \\ \text{if } &\lim_{\substack{h \to 0 \\ h \leq 0}} \underbrace{A(h)}_{\leq 0} = f'(x) \leq 0 \end{aligned}\right\} f'(x) = 0$$



SECOND ORDER NECESSARY AND SUFFICIENT CONDITIONS:

Let assume that f is twice continuously differentiable

NECESSARY CONDITION: If x^* is a local minimum, then $Df(x^*) = 0$ and $D^2f(x)$ is positive semi-definite.

(if $n=1$, x^* is a local minimum $\Rightarrow f'(x^*) = 0$, $f''(x) \geq 0$)

SUFFICIENT CONDITION: If x^* which satisfies $Df(x^*) = 0$ and $D^2f(x)$ is positive definite, then x^* is a strict local minimum.

(if $n=1$, x^* such that $f'(x^*) = 0$ $f''(x) > 0$ $\Rightarrow$ x^* is a strict local minimum)

Example: $f(x) = x^2$, $f'(x) = 2x$ $f''(x) = 2$

0 satisfies that $f'(0) = 2 \times 0 = 0$ and $f''(0) = 2 > 0$

$\Rightarrow$ 0 is a strict local minimum.

strict local minimum:

strict local minimum

0 is not a strict local minimum

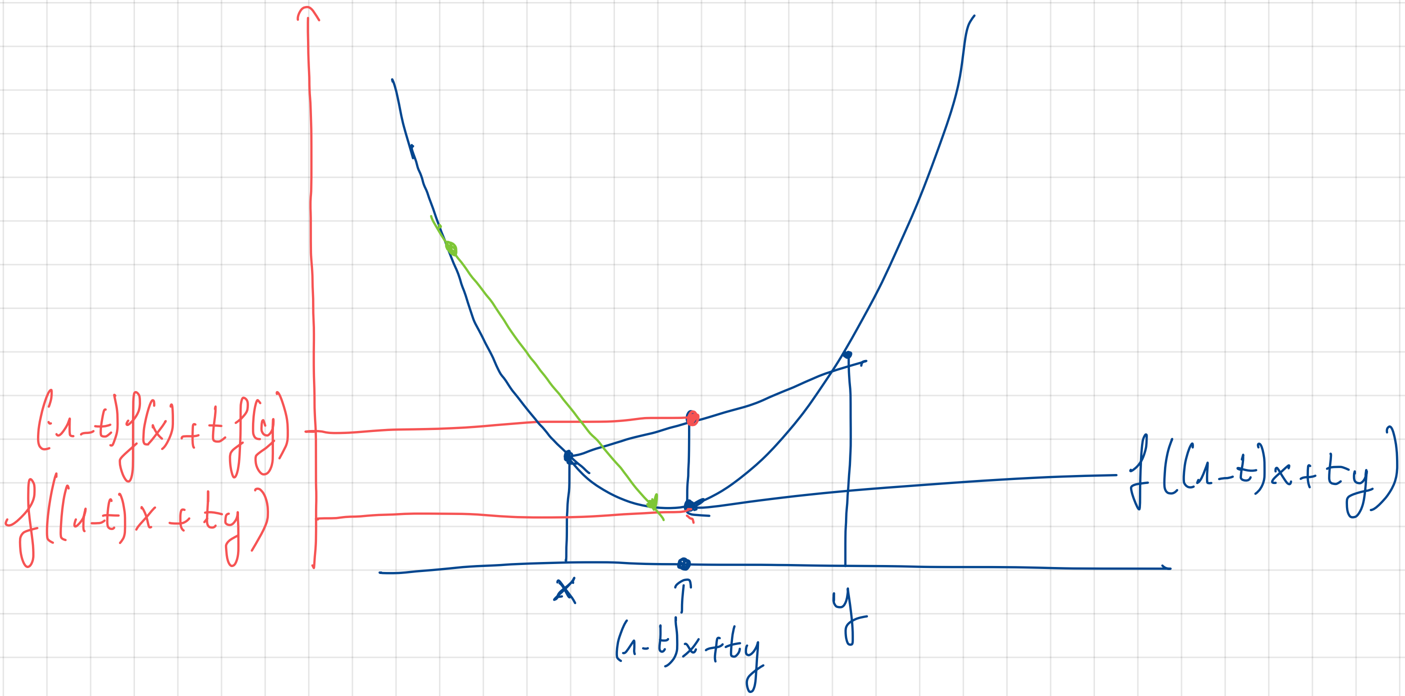
CONVEX FUNCTIONS

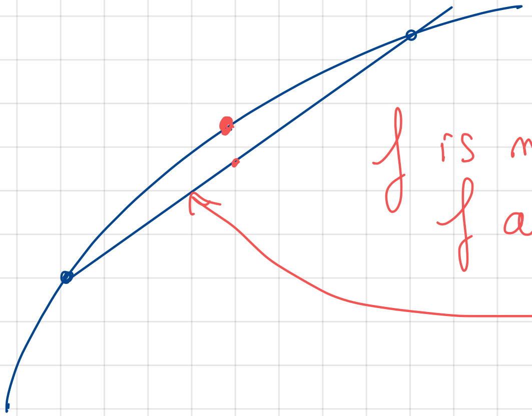
Let $f : U \subset \mathbb{R}^n \longrightarrow \mathbb{R}$. We say that f is convex, if for all $x, y \in U$

open convex set

$\forall\, t \in [0,1]$

$$f((1-t)x + ty) \leq (1-t) f(x) + t f(y)$$



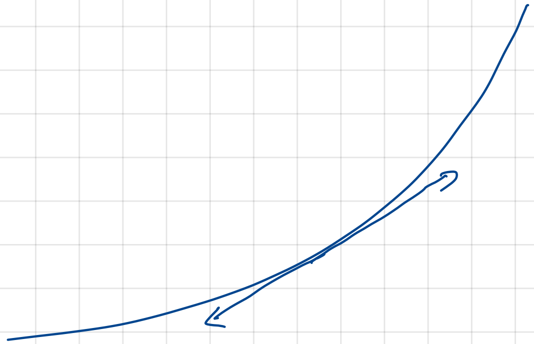


f is not convex because f above line

THEOREM: If f is differentiable, then f is convex if and only if

for all x, y $\quad f(y) - f(x) \geq Df(x)^T (y - x) = Df(x) \cdot (y - x)$

If $n = 1$ $\quad f(y) - f(x) \geq f'(x)(y - x)$



f is convex if and only if the function is above the tangent.

THEOREM: If f is twice continuously differentiable, then f is convex if and only if

if $D^2 f(x)$ is positive semi-definite for all x.

If $n = 1$ f is twice derivable, then f is convex if and only if $f''(x) \geq 0$

Examples: $f(x) = x^2$ is convex (because $f''(x) = 2 \geq 0$)

$f(x) = -x^2$ ($f''(x) = -2 \to f$ is not convex)

$f(x) = \log(x)$ ($f'(x) = \frac{1}{x}$, $f''(x) = -\frac{1}{x^2} \underbrace{\leq}_{x>0} 0 \to f$ is not convex)

$f(x) = x$ f is convex $f''(x) = 0$

Examples of convex functions:

- $f(x) = \frac{1}{2} x^T A x$ A sym. pos. definite.
- $f(x) = a^T x + b$ $a \in \mathbb{R}^n$, $b \in \mathbb{R}^n$
- the negative of the entropy: $f(x) = -\sum_{i=1}^{n} x_i \log(x_i)$

EXERCICE : Let $f : U \subset \mathbb{R}^n \to \mathbb{R}$ be a convex and differentiable function.

Prove that if $Df(x^*) = 0$, then x^* is a global minimum.

If f is convex and differentiable we have : $\forall x, y$

$$f(y) - f(x) \geq Df(x)^T (y - x)$$

If x^* is such that $Df(x^*) = 0$, then $f(y) - f(x^*) \geq \underbrace{Df(x^*)^T (y - x^*)}_{=0}$

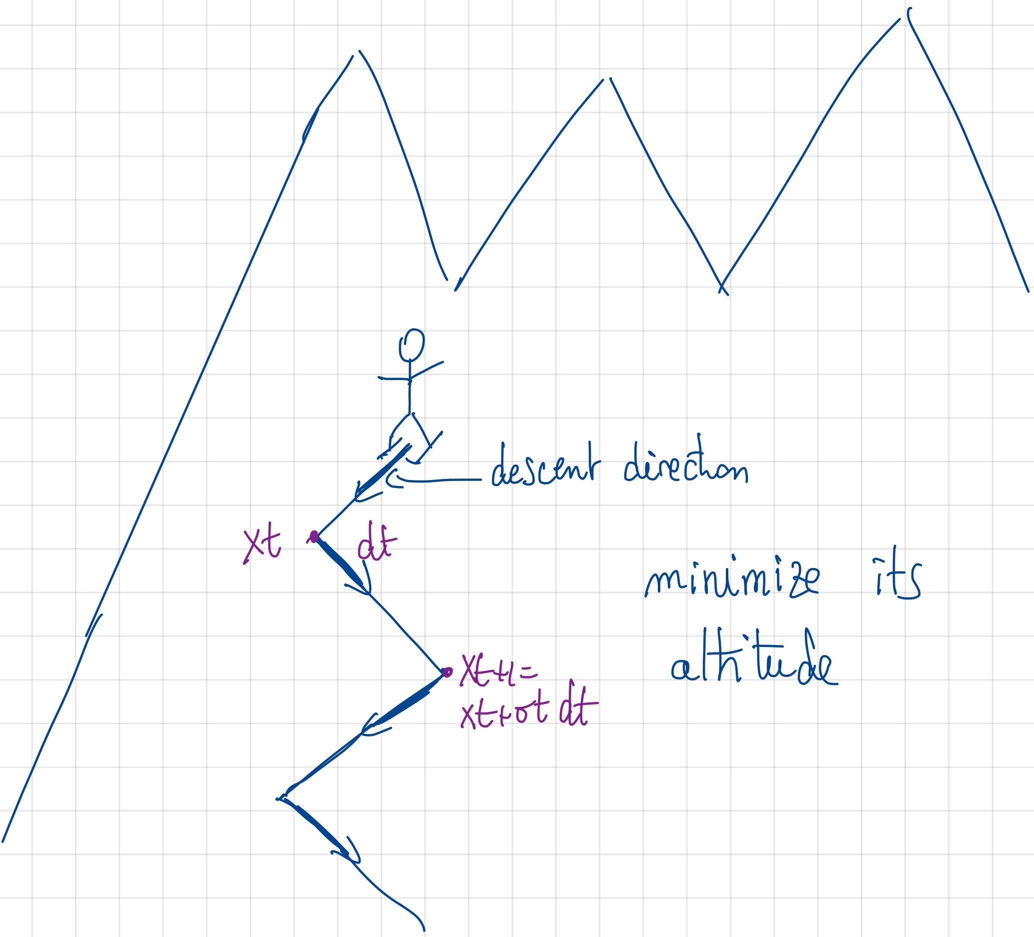
$$f(y) - f(x^*) \geq 0 \quad \forall y$$

then $\forall y \quad f(y) \geq f(x^*)$

which means that x^* is the global minimum of f.

The important consequence is that for convex differentiable functions critical points, points where $\nabla f(x) = 0$ are global minima of the functions.

DESCENT METHODS



OBJECTIVE: Minimize $f: \mathbb{R}^n \to \mathbb{R}$

General principle

1/ choose an initial point x_0, $t = 0$

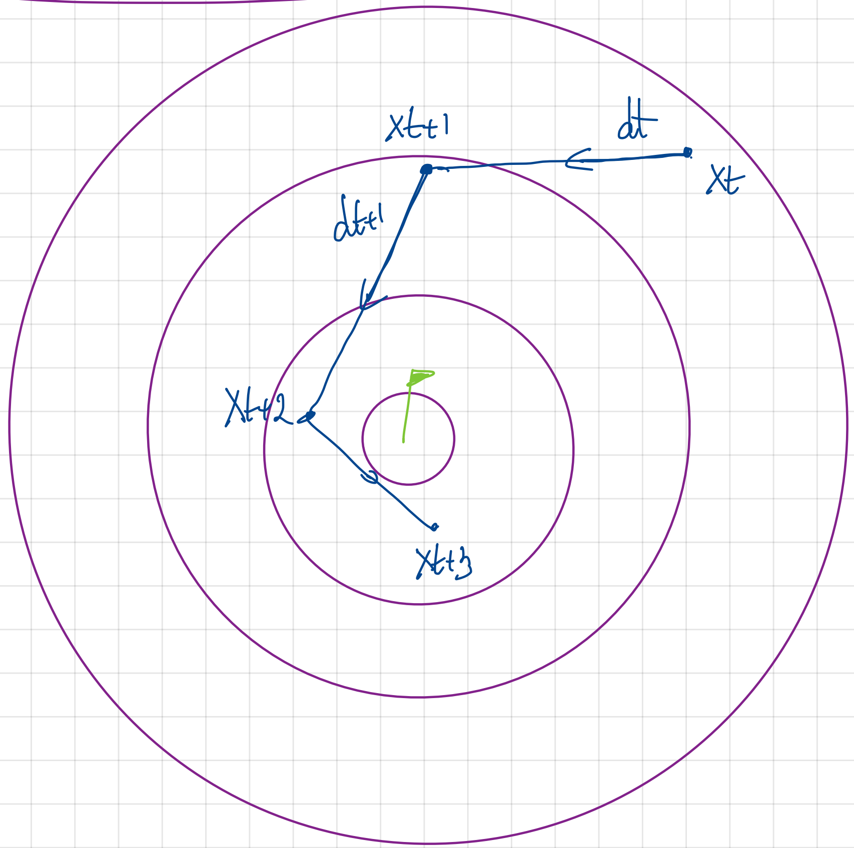
WHILE NOT HAPPY [WHILE f not minimized enough].

- choose a descent direction $d_t \neq 0$ $d_t \in \mathbb{R}^n$
- line search
  - → choose a step-size $\sigma_t > 0$
  - → set $x_{t+1} = x_t + \sigma_t d_t$
- set $t = t + 1$

Remaining questions:

- how to choose d_t?
- how to choose σ_t?

Picture with level sets



How to choose a descent direction ?

We can choose for $dt = -Df(xt)$

this is a descent direction:

if f is differentiable and if σ is small enough then

σ small enough

$$f(xt - \sigma Df(xt)) \approx f(xt) - \sigma Df(xt)^T Df(xt)$$

$$= f(xt) - \sigma \|Df(xt)\|^2$$

$$< f(xt)$$

$\hookrightarrow$ $-Df(xt)$ is a descent direction

from Taylor formula:

$$f(x+h) = f(x) + Df(x)^T h + o(\|h\|)$$

h small $\quad f(x+h) \simeq f(x) + Df(x)^T h$

$$\hookrightarrow f(xt \underbrace{- \sigma Df(xt)}_{h}) \simeq f(xt) + Df(xt)^T(-\sigma Df(xt)) = f(xt) - \sigma Df(xt)^T Df(xt) = f(xt) - \sigma \|Df(xt)\|^2$$

Choice of the step-size ?

$$\sigma \overset{g}{\longmapsto} f(x_t - \sigma \nabla f(x_t))$$

$$\sigma_t = \underset{\sigma}{\operatorname{argmin}}\, g(\sigma)$$

optimal step-size : $\sigma_t = \underset{\sigma \geq 0}{\operatorname{arg\,min}}\, f(x_t - \sigma \nabla f(x_t))$

Typically too expensive to do those 1D optimization perfectly

There exists different techniques. One widely used one is Armijo rule.

When do we stop the overall algorithm

→ We can track $f(x_{t+1}) - f(x_t)$ (stop when it's small)

→ We can stop when $\|\nabla f(x_t)\|$ is small.