ORF522 – Linear and Nonlinear Optimization

19. Acceleration schemes

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Ed Forum

- Can Method of multipliers, and ADMM handle inequality constraints, or it only deal with equality constraints?

- On slide 38, it says that "the choice of lambda can greatly change performance". If that's the case, then what are the ways one can go about choosing a proper lambda?

- I am still not sure about how to develop distributed algorithms, as it seemed that the process could be broken down into only two parts (consensus optimization with x and z being separate vector operations). Is there way to distribute the algorithms over more than just two parts?

Recap

Operator splitting

Main idea

We would like to solve

$$0 \in F(x), \qquad F \text{ maximal monotone}$$

Split the operator

$$F = A + B, \qquad A \text{ and } B \text{ are maximal monotone}$$

Solve by evaluating

$$R_A = (I + A)^{-1} \qquad R_B = (I + B)^{-1}$$

or

$$C_A = 2R_A - I \qquad C_B = 2R_B - I$$

Useful when R_A and R_B are cheaper than R_F

Forward-backward splitting

Properties

Iterations

$$x^{k+1} = R_{tB}(I - tA)(x^k)$$

resolvent — forward step

Properties

- R_{tB} is $1/2$ averaged
- If A is μ-cocoercive then $I - 2\mu A$ is nonexpansive
  $\Rightarrow I - tA$ is averaged for $t \in (0, 2\mu)$
- Therefore forward-backward splitting converges
- If either A or B is strongly monotone, then **linear convergence**

Proximal gradient descent as forward-backward splitting

minimize $\quad f(x) + g(x)$

f is L-smooth
g is nonsmooth but proxable

Therefore, ∇f is $(1/L)$-cocoercive and ∂g maximal monotone

Proximal gradient descent

$$\begin{aligned} x^{k+1} &= R_{t\partial g}(I - t\nabla f)(x^k) \\ &= \mathbf{prox}_{tg}(x^k - t\nabla f(x^k)) \end{aligned}$$

Remarks

- Converges for $t \in (0, 2/L)$
- If either f or g strongly convex **linear convergence**
- If $g = \mathcal{I}_C$, then it's projected gradient descent

Simplified iterations of Douglas-Rachford splitting

DR iterations

$$z^{k+1} = R_B(w^k)$$
$$w^{k+1} = w^k + R_A(2z^{k+1} - w^k) - z^{k+1}$$

1 Swap iterations and counter

$$w^{k+1} = w^k + R_A(2z^k - w^k) - z^k$$
$$z^{k+1} = R_B(w^{k+1})$$

2 Introduce x^{k+1}

$$x^{k+1} = R_A(2z^k - w^k)$$
$$w^{k+1} = w^k + x^{k+1} - z^k$$
$$z^{k+1} = R_B(w^{k+1})$$

3 Update w^{k+1} at the end

$$x^{k+1} = R_A(2z^k - w^k)$$
$$z^{k+1} = R_B(w^k + x^{k+1} - z^k)$$
$$w^{k+1} = w^k + x^{k+1} - z^k$$

4 Define $u^k = w^k - z^k$

$$x^{k+1} = R_A(z^k - u^k)$$
$$z^{k+1} = R_B(x^{k+1} + u^k)$$
$$u^{k+1} = u^k + x^{k+1} - z^{k+1}$$

Douglas-Rachford splitting

Simplified iterations

$$x^{k+1} = R_A(z^k - u^k)$$
$$z^{k+1} = R_B(x^{k+1} + u^k)$$
$$u^{k+1} = u^k + x^{k+1} - z^{k+1}$$

Residual: $x^{k+1} - z^{k+1}$

running sum of residuals u^k

Interpretation as integral control

Remarks

- *many* ways to rearrange the D-R algorithm
- Equivalent to many other algorithms (proximal point, Spingarn's partial inverses, Bregman iterative methods, etc.)
- Need very little to converge: A, B maximal monotone
- Splitting A and B, we can uncouple and evaluate R_A and R_B separately

Alternating direction method of multipliers (ADMM)

$$\text{minimize} \quad f(x) + g(x)$$

Proximal iterations

$$x^{k+1} = \mathbf{prox}_{\lambda f}(z^k - u^k)$$
$$z^{k+1} = \mathbf{prox}_{\lambda g}(x^{k+1} + u^k)$$
$$u^{k+1} = u^k + x^{k+1} - z^{k+1}$$

ADMM iterations

$$x^{k+1} = \underset{x}{\operatorname{argmin}} \left(\lambda f(x) + (1/2)\|x - z^k + u^k\|^2\right)$$
$$z^{k+1} = \underset{z}{\operatorname{argmin}} \left(\lambda g(x) + (1/2)\|z - x^{k+1} - u^k\|^2\right)$$
$$u^{k+1} = u^k + z^{k+1} - x^{k+1}$$

Remarks

- It works for any $\lambda > 0$
- The choice of λ can greatly change performance
- It recently gained a **wide popularity** in various fields:
  Machine Learning, Imaging, Control, Finance

Today's lecture

[Chapter 3, COAC][Section 2.2, ILCO][Chapter 1, FMO]

First-order methods acceleration

- Lower bounds
- Acceleration
- Interpretation and examples

Recap of nonlinear optimization

Lower bounds

Sublinear convergence rates

For a convex L-smooth function f we have

Gradient descent

$$x^{k+1} = x^k - t\nabla f(x^k)$$

Proximal gradient

$$x^{k+1} = \mathbf{prox}_{tg}(x^k - t\nabla f(x^k))$$

Convergence

$$f(x^k) - f(x^\star) \leq \frac{\|x^0 - x^\star\|_2^2}{2tk} \longrightarrow \begin{array}{ll} \textbf{distance} & O(1/k) \\ \textbf{iterations} & O(1/\epsilon) \end{array}$$

Can we do better?

Lower bounds

First-order methods

Any algorithm that selects

$$x^{k+1} \in x_0 + \mathbf{span}\{\nabla f(x_0), \nabla f(x_1), \ldots, \nabla f(x^k)\}$$

Theorem (Nesterov ’83)

For every integer $k \leq (n-1)/2$, there exist a convex L-smooth function f such that, for any first-order method

$$f(x^k) - f(x^\star) \geq \frac{3L}{32(k+1)^2}\|x^0 - x^\star\|^2 \longrightarrow \begin{array}{ll} \textbf{distance} & O(1/k^2) \\ \textbf{iterations} & O(1/\sqrt{\epsilon}) \end{array}$$

Lower bound proof

minimize $\quad f(x) = \frac{L}{4}\left(\frac{1}{2}x^T Ax - e_1^T x\right) \longrightarrow \nabla f(x) = \frac{L}{4}(Ax - e_1)$

Gilbert Strang (MIT)
"cupcake matrix"

$$A = \begin{bmatrix} 2 & -1 & & & \\ -1 & 2 & -1 & & \\ & \ddots & \ddots & \ddots & \\ & & -1 & 2 & -1 \\ & & & -1 & 2 \end{bmatrix}, \qquad e_1 = (1, 0, \ldots, 0)$$

- f is convex and L-smooth
- $x^\star$ is the **optimizer** with $x_i^\star = 1 - \frac{i}{n+1}$ (Solves $\nabla f(x^\star) = 0 \to Ax^\star = e_1$)
- $f(x^\star) = -\frac{L}{8}\frac{n}{n+1}, \qquad \|x^\star\|^2 \leq \frac{n+1}{3}$

Lower bound proof

Iterates

If $x^0 = 0$ then $x^k \in \mathbf{span}\{\nabla f(x^0), \ldots, \nabla f(x^{k-1})\} = \mathbf{span}\{e_1, \ldots, e_k\}$

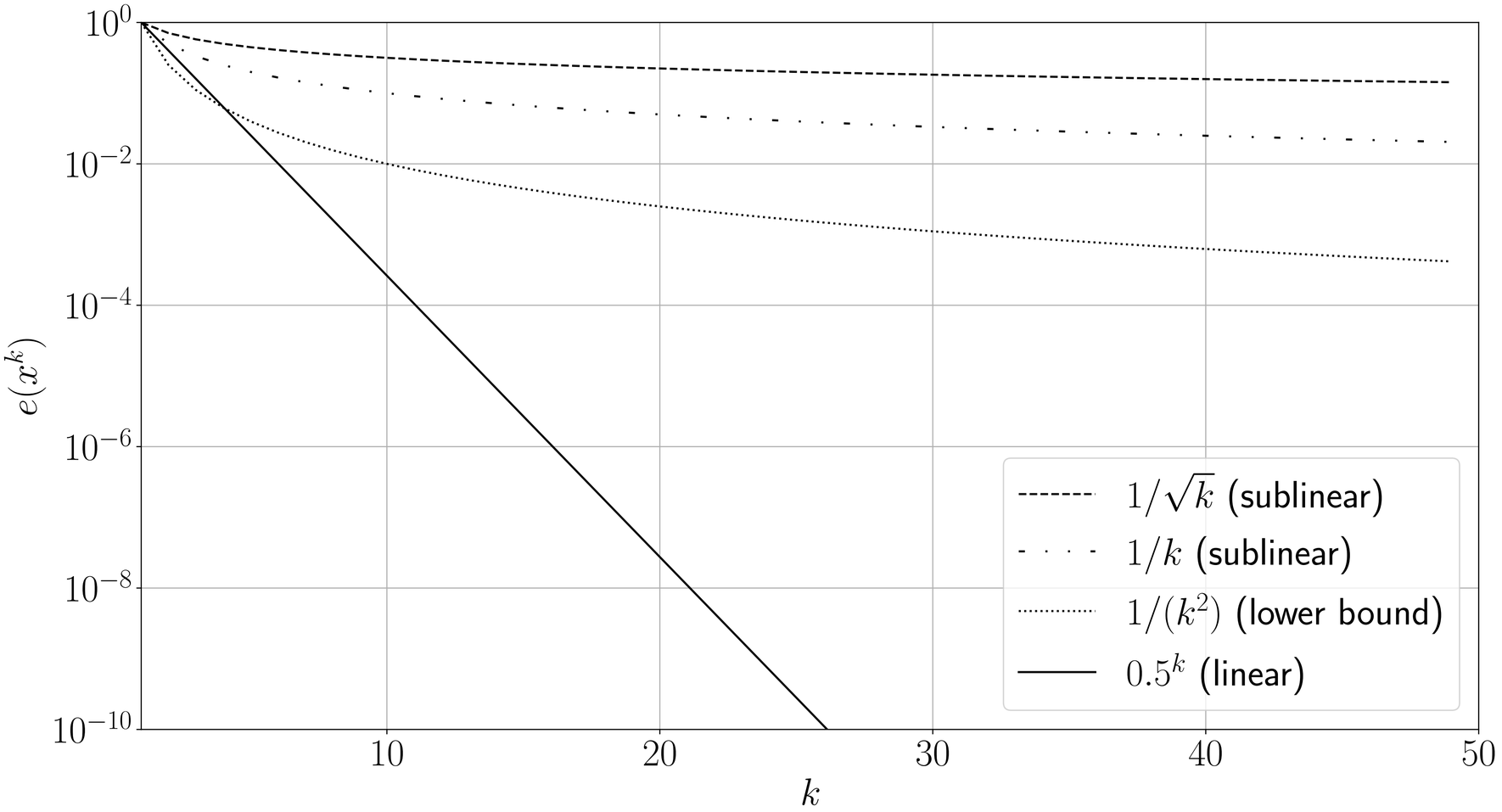
Upper bound

$$f(x^k) \geq \min_{x \in \mathbf{span}\{\nabla f(x^0), \ldots, \nabla f(x^{k-1})\}} f(x) = \min_{x_{k+1} = \cdots = x_n = 0} f(x) = -\frac{L}{8}\frac{k}{k+1}$$

For $k \approx n/2$ or $n = 2k+1$,

$$\frac{f(x^k) - f(x^\star)}{\|x^0 - x^\star\|^2} \geq \frac{L}{8}\left(-\frac{k}{k+1} + \frac{2k+1}{2k+2}\right) / \left(\frac{2k+2}{3}\right) = \frac{3L}{32(k+1)^2}$$

Convergence rates



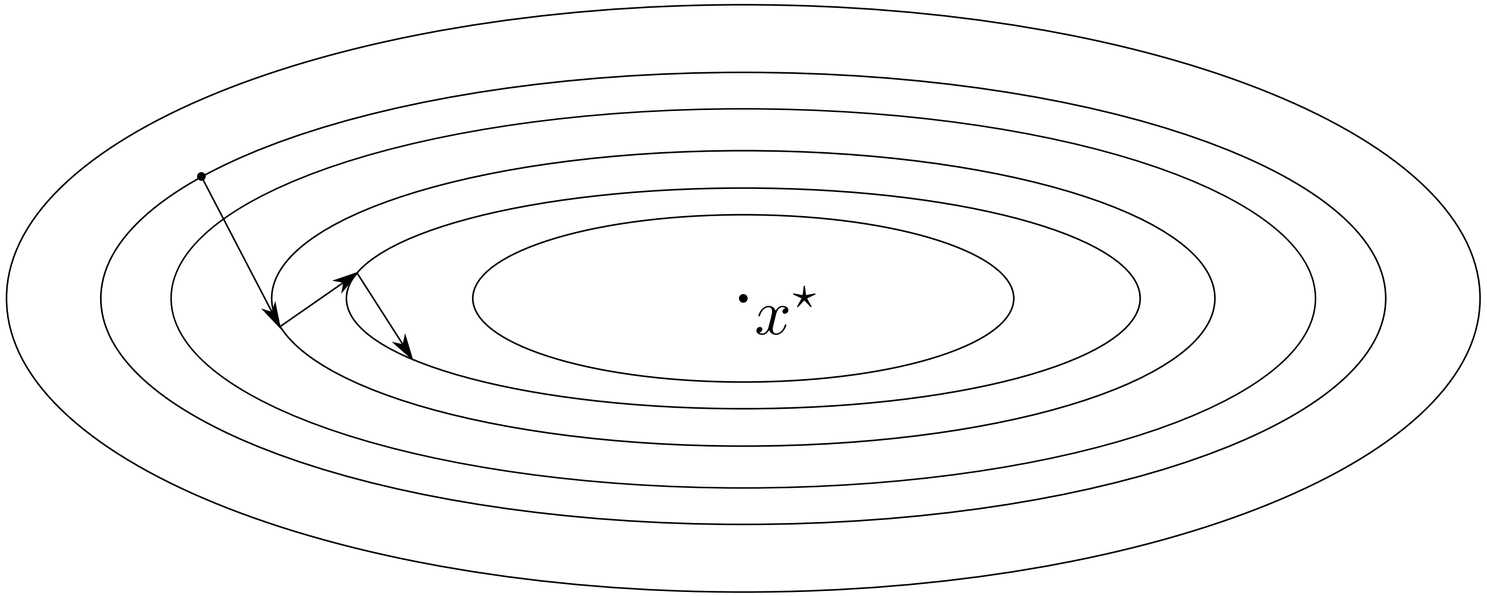
Can we achieve the lower bound?

Acceleration

Momentum

Gradient descent

$$x^{k+1} = x^k - t\nabla f(x^k)$$

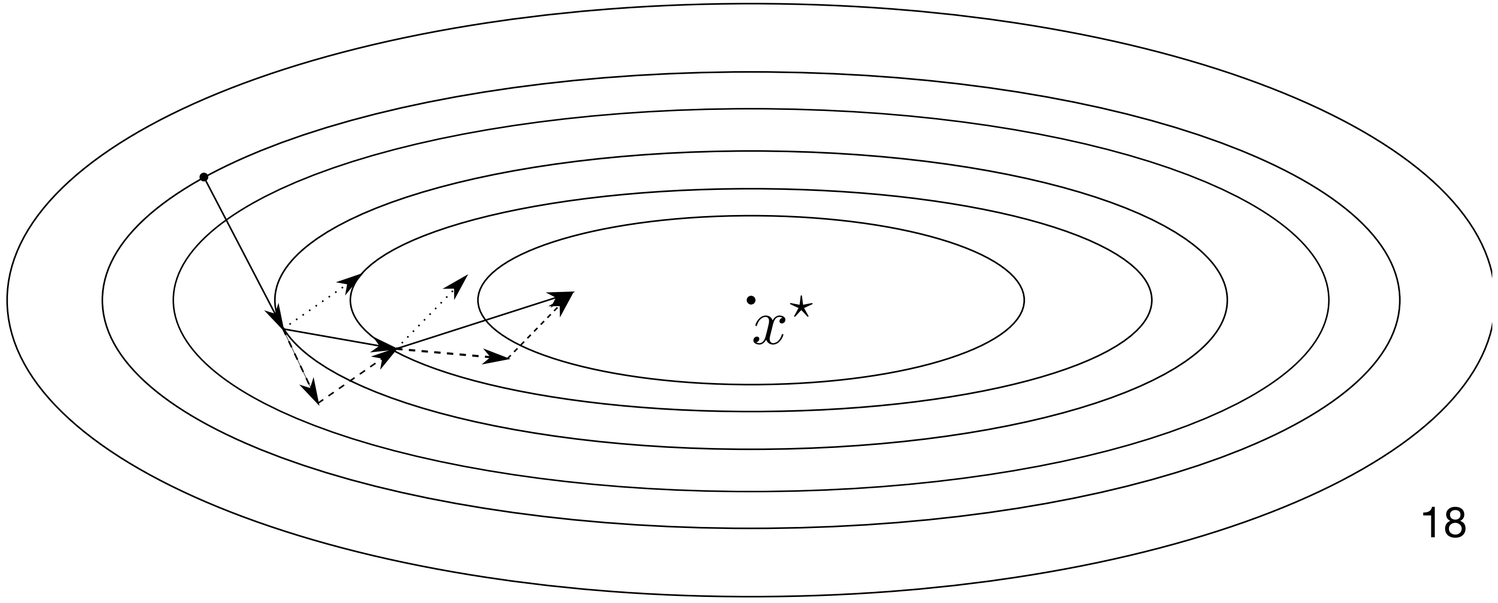


Adding momentum

$$x^{k+1} = y^k - t\nabla f(y^k)$$

$$y^{k+1} = x^{k+1} + \beta_k(x^{k+1} - x^k)$$

momentum



Nesterov momentum

$$x^{k+1} = y^k - t\nabla f(y^k)$$
$$y^{k+1} = x^{k+1} + \frac{k}{k+3}(x^{k+1} - x^k)$$

Properties

- Original Momentum proposed by Nesterov (’83)
- No longer a descent method (i.e., we can have $f(x^{k+1}) > f(x^k)$)
- Same complexity per iteration as gradient descent

Accelerated proximal gradient method

minimize $f(x) + g(x)$

$f(x)$ convex and smooth
$g(x)$ convex (may be not differentiable)

Iterations

$$x^{k+1} = \mathbf{prox}_{tg}\left(y^k - t\nabla f(y^k)\right)$$

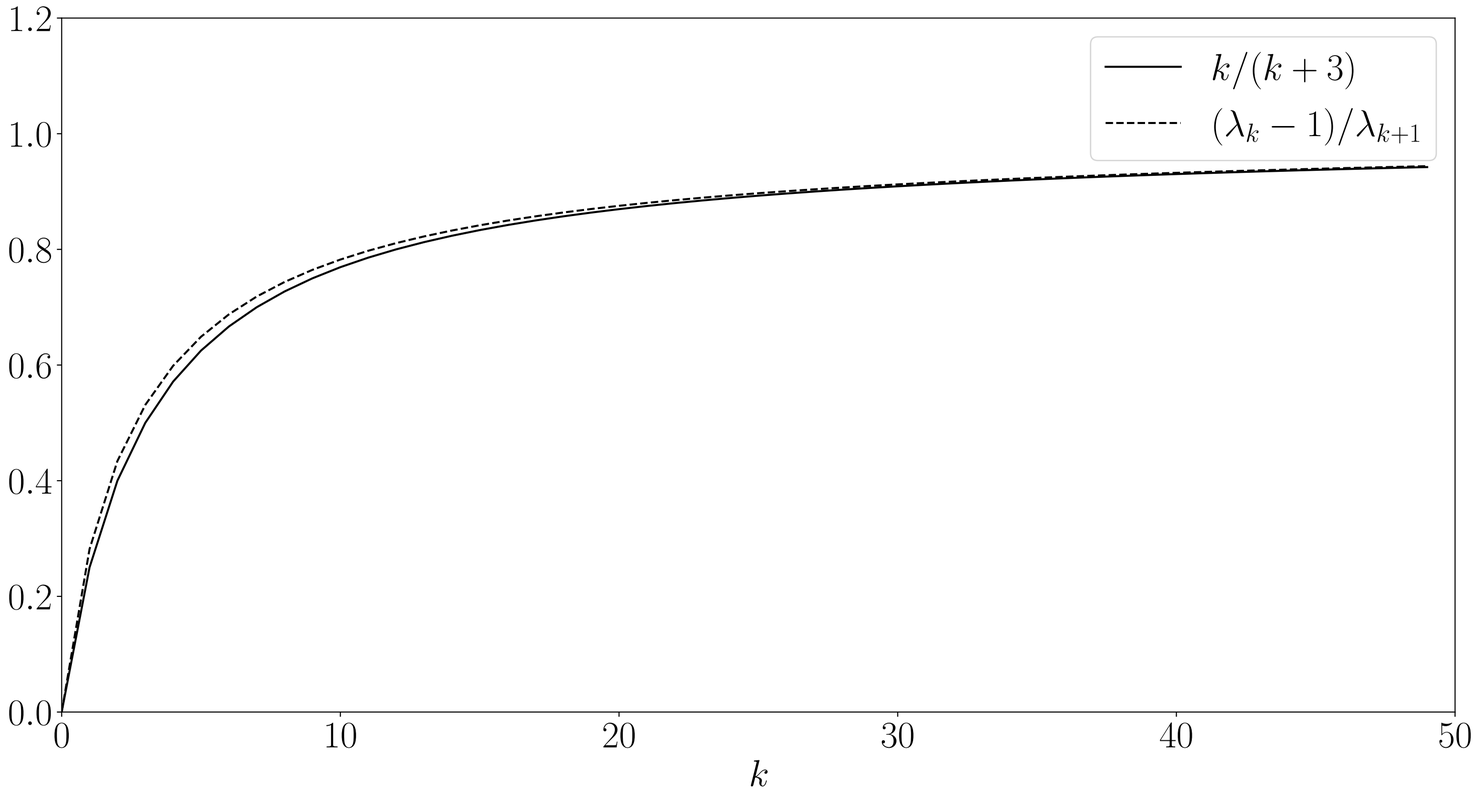
$$y^{k+1} = x^{k+1} + \frac{\lambda_k - 1}{\lambda_{k+1}}(x^{k+1} - x^k)$$

where $y_0 = x_0$ and $\lambda_{k+1} = \dfrac{1 + \sqrt{1 + 4\lambda_k^2}}{2}$

Note: $g(x) = 0$ gives accelerated gradient descent

Proximal gradient and Nesterov weights

$$\lambda_0 = 1 \qquad \lambda_{k+1} = \frac{1 + \sqrt{1 + 4\lambda_k^2}}{2} \longrightarrow \frac{\lambda_k - 1}{\lambda_{k+1}} \approx \frac{k}{k+3} \text{ as } k \to \infty$$



Convergence rate for accelerated proximal gradient method

minimize $\quad f(x) + g(x)$

$f(x)$ convex and L-smooth
$g(x)$ convex (may be not differentiable)

Theorem

The accelerated proximal gradient method with step-size $t \leq (1/L)$ satisfies

$$f(x^k) - f(x^\star) \leq \frac{2\|x^0 - x^\star\|^2}{t(k+1)^2}$$

Proof

[Thm 4.4, A Fast Iterative Shrinkage-Thresholding Algorithm for Linear Inverse Problems, Beck, Teboulle]

Note

It works for any momentum weights $(\lambda_k - 1)/\lambda_{k+1}$ such that

$$\lambda_k \geq \frac{k+2}{2} \quad \text{and} \quad \lambda_{k+1}^2 \leq \lambda_{k+1} - \lambda_k^2$$

Convergence rate for accelerated proximal gradient method

minimize $f(x) + g(x)$

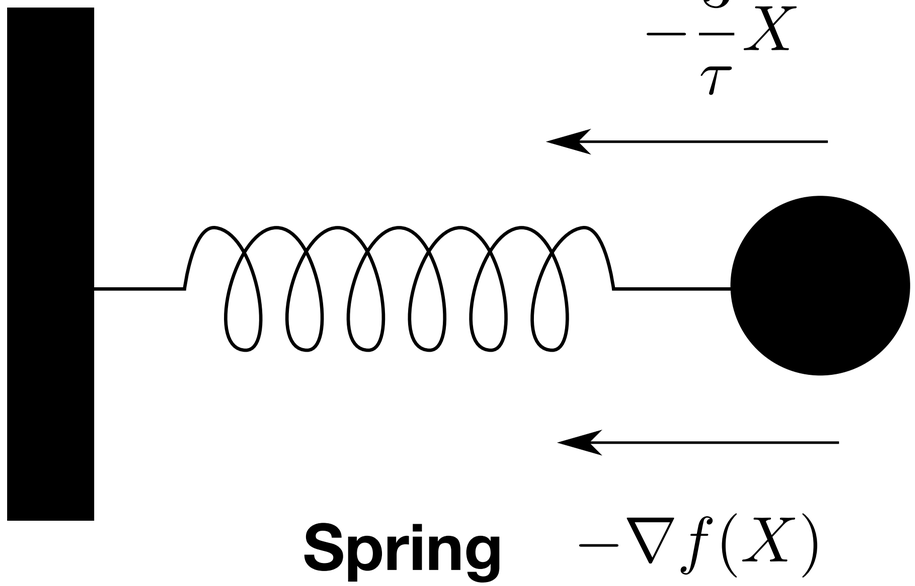
$f(x)$ convex and L-smooth
$g(x)$ convex (may be not differentiable)

$$f(x^k) - f(x^\star) \leq \frac{2\|x^0 - x^\star\|^2}{t(k+1)^2}$$

- Better iteration complexity $O(1/k^2)$ (i.e. $O(1/\sqrt{\epsilon})$
- Fast if $\mathbf{prox}$ evaluations are cheap
- Can't do better! (from **lower bound**)

Examples and interpretations

ODE interpretation



Nesterov acceleration

$$x^{k+1} = y^k - t\nabla f(y^k)$$

$$y^{k+1} = x^{k+1} + \frac{k}{k+3}(x^{k+1} - x^k)$$

$$t \to 0 \quad \Big| \quad x^k \approx X(k\sqrt{t}) = X(\tau)$$

$$\ddot{X}(\tau) + \frac{3}{\tau}\dot{X}(\tau) + \nabla f(X(\tau)) = 0$$

damping coefficient

Note: 3 is the smallest constant that guarantees $O(1/\tau^2)$ convergence

[A Differential Equation for Modeling Nesterov's Accelerated Gradient Method: Theory and Insights, Su, Boyd, Candes]

Example: Lasso without linear convergence

$$\text{minimize} \quad \underbrace{(1/2)\|Ax-b\|_2^2}_{f(x)} + \underbrace{\gamma\|x\|_1}_{g(x)}$$

Proximal gradient descent
(Iterative Shrinkage Thresholding Algorithm)

$$x^{k+1} = S_{\gamma t}\left(x^k - tA^T(Ax^k - b)\right)$$

ISTA

Accelerated proximal gradient descent
(Fast Iterative Shrinkage Thresholding Algorithm)

$$x^{k+1} = S_{\gamma t}\left(y^k - tA^T(Ay^k - b)\right)$$

$$y^{k+1} = x^{k+1} + \frac{\lambda_k - 1}{\lambda_{k+1}}(x^{k+1} - x^k)$$

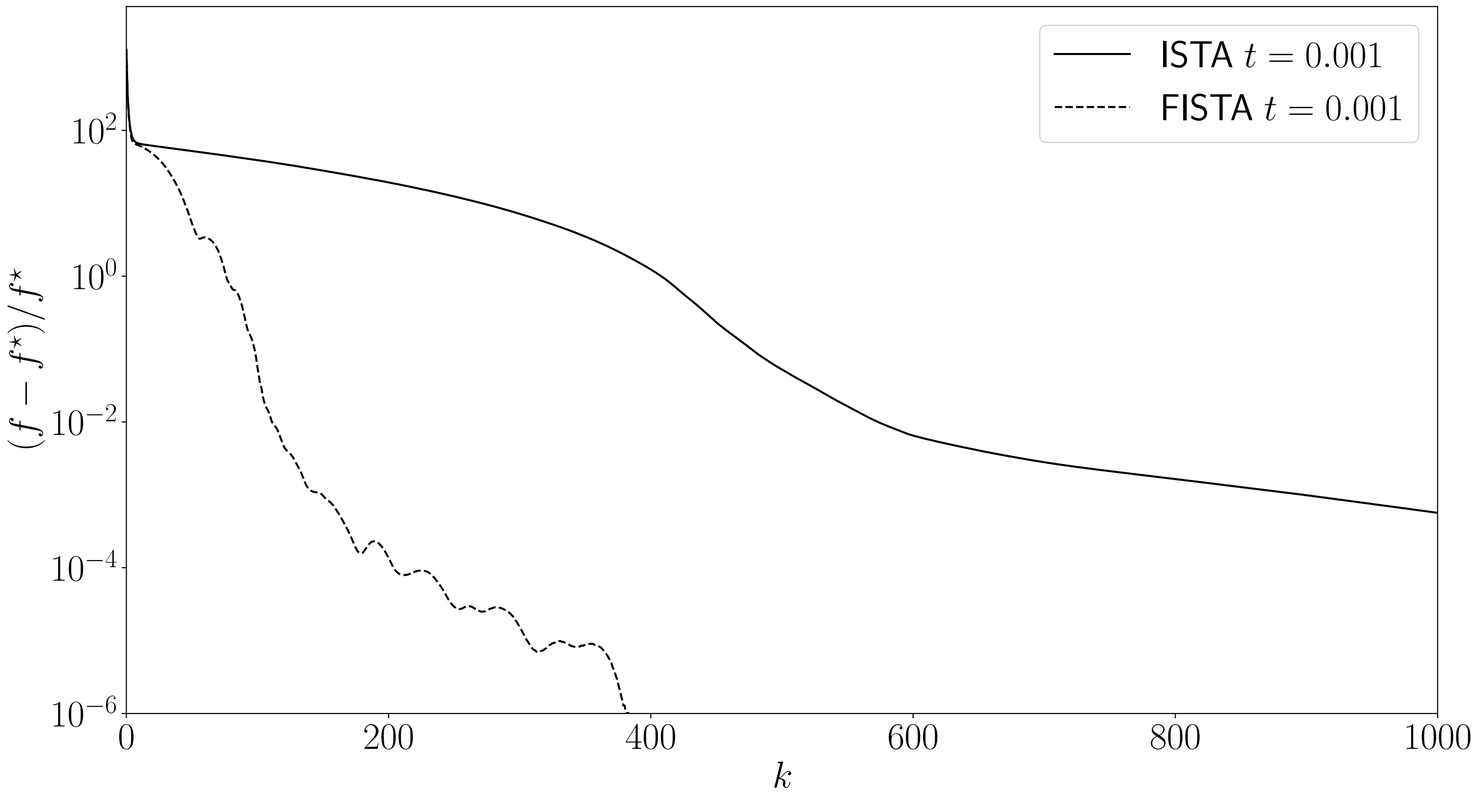
FISTA

[A Fast Iterative Shrinkage-Thresholding Algorithm for Linear Inverse Problems, Beck, Teboulle]

Example: Lasso without linear convergence

Fast Iterative Soft Thresholding Algorithm (FISTA)

minimize $(1/2)\|Ax-b\|_2^2 + \gamma\|x\|_1$



Example

randomly generated $A \in \mathbf{R}^{300\times 500}$

$\Rightarrow \quad \nabla^2 f = A^T A \succeq 0$

$\Rightarrow \quad f$ not strongly convex

FISTA is much faster

Typical rippling behavior
(not a descent method)

Image deblurring

minimize $(1/2)\|Ax - b\|_2^2 + \gamma\|x\|_1$

x: reconstructed image
in wavelet basis (sparse)

original

blurred

	$k = 100$	$k = 200$
ISTA		
FISTA		

[A Fast Iterative Shrinkage-Thresholding Algorithm for Linear Inverse Problems, Beck, Teboulle]

More sophisticated accelerations

Other algorithms

Acceleration can also be applied also to ADMM

[Fast Alternating Direction Optimization Methods, Goldstein, O'Donoghue, Setzer, Baraniuk]

Momentum with **restarts**
(reset momentum when it makes small progress)

Improved convergence rate

$O(1/k^2)$

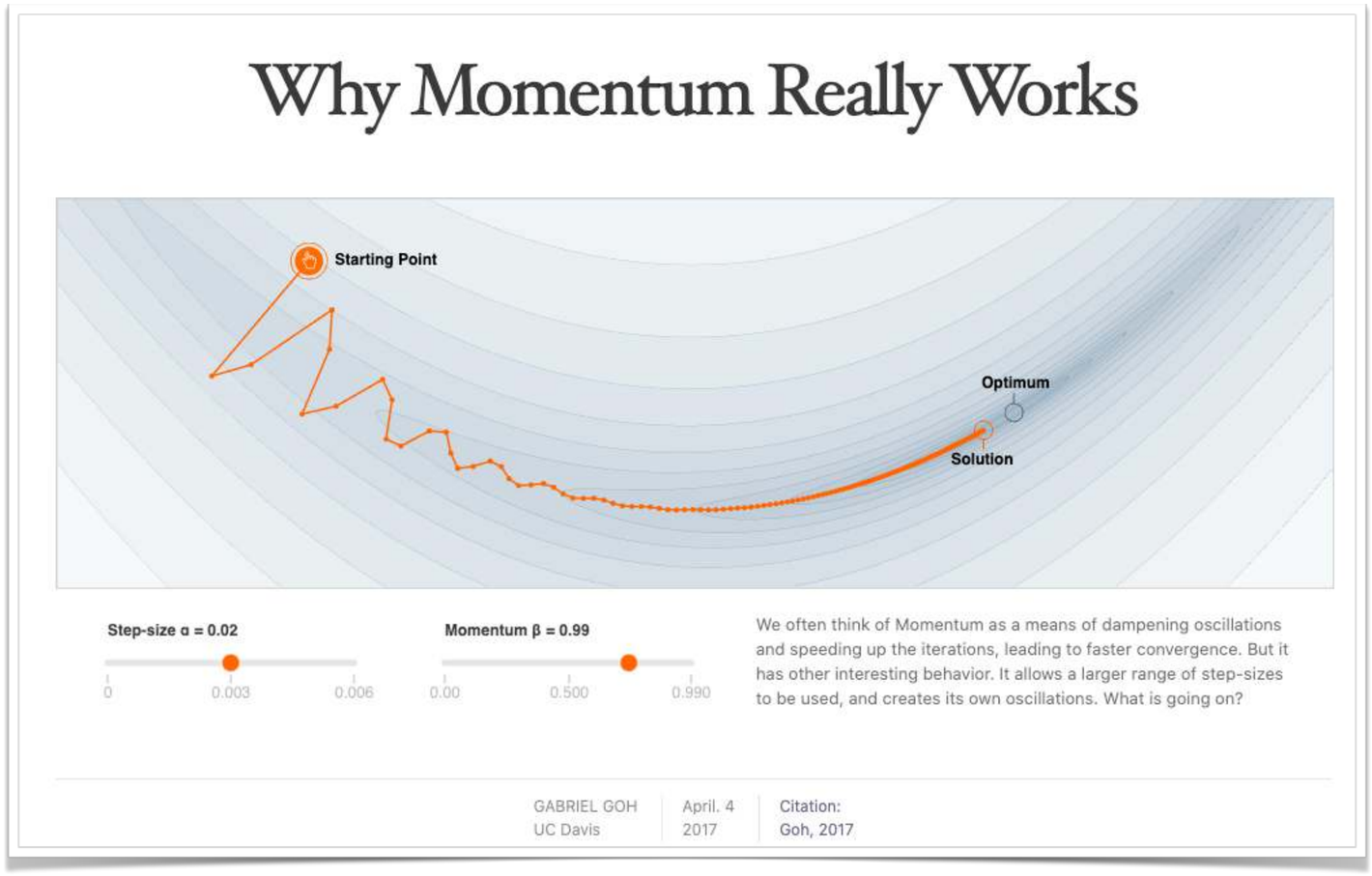
Nonlinear acceleration

(e.g., Anderson Acceleration)

Adaptively pick weights by solving a small optimization problem (usually least-squares)

[Acceleration Methods, d'Aspremont, Scieur, Taylor]

Momentum intuition and much more



All deep learning optimization algorithms
are based on
Momentum/Acceleration:

RMSprop, AdaGrad, Adam, etc.

https://distill.pub/2017/momentum/

Summary of nonlinear optimization

Nonlinear optimization

Optimality conditions

- KKT optimality conditions
- Subgradient optimality conditions $0 \in \partial f(x^\star)$

General
Necessary

Convex
Necessary and sufficient

First order methods: Moderate accuracy on Large-scale data

- Gradient descent
- Subgradient methods
- Proximal algorithms (e.g., ISTA)
- Operator splitting algorithms (e.g., ADMM)

Convergence rates

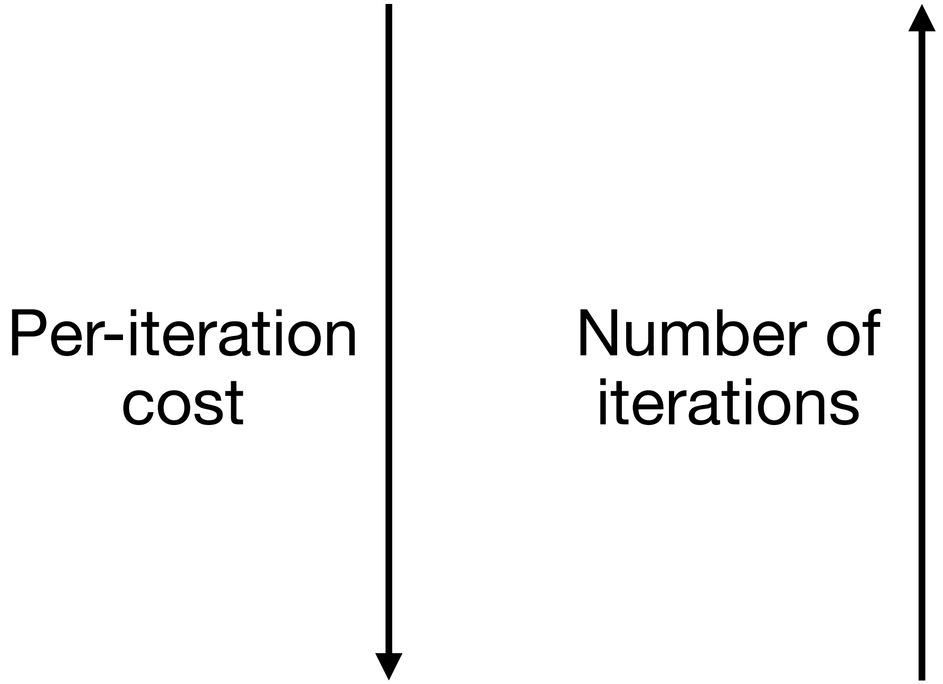
Typical rates
(gradient descent, proximal gradient, ADMM, etc.)

- L-smoothness: $O(1/k)$, accelerated $O(1/k^2)$
- μ-strong convexity: $O(\log(1/k))$
- We can always combine **line search**
- Convergence bounds usually in terms of cost function distance

Operator theory

- Helps developing and analyzing serial and distributed algorithms
- Algorithms **always** converge for convex problems (independently from step size)
- Convergence bounds usually in terms of iterates distance

First-order methods



- Gradient/subgradient method
- Forward-backward splitting (proximal algorithms)
- Accelerated forward-backward splitting
- Douglas-Rachford splitting (ADMM)
- Interior-point methods (not covered)

Large-scale systems

- start with feasible method with cheapest per-iteration cost
- if too many iterations, transverse down the list

Acceleration in nonlinear optimization

Today, we learned to:

- **Derive** lower bounds on cost optimality for first-order methods
- **Accelerate** first-order algorithms by adding momentum term
- **Apply** acceleration schemes to get the best possible convergence
- **Select** the appropriate algorithms to apply in large-scale optimization

Next lecture

- Extensions and nonconvex optimization