Stochastic Gradient Methods for Neural Networks

Chih-Jen Lin
National Taiwan University

Last updated: March 29, 2019
Outline

1. Gradient descent
2. Mini-batch SG
3. Adaptive learning rate
4. Discussion
Outline

1. Gradient descent
2. Mini-batch SG
3. Adaptive learning rate
4. Discussion
NN Optimization Problem I

- Recall that the NN optimization problem is

$$\min_{\theta} f(\theta)$$

where

$$f(\theta) = \frac{1}{2C} \theta^T \theta + \frac{1}{l} \sum_{i=1}^{l} \xi(z^{L,i}(\theta); y^i, Z^{1,i})$$

- Let’s simplify the loss part a bit

$$f(\theta) = \frac{1}{2C} \theta^T \theta + \frac{1}{l} \sum_{i=1}^{l} \xi(\theta; y^i, Z^{1,i})$$

- The issue now is how to do the minimization
Gradient Descent I

- This is one of the most used optimization method
- First-order approximation

\[ f(\theta + \Delta\theta) \approx f(\theta) + \nabla f(\theta)^T \Delta\theta \]

- Solve

\[ \min_{\Delta\theta} \nabla f(\theta)^T \Delta\theta \]
subject to \( \|\Delta\theta\| = 1 \) (1)

- If no constraint, the above sub-problem goes to \(-\infty\)
The solution of (1) is

$$\Delta \theta = - \frac{\nabla f(\theta)}{\|\nabla f(\theta)\|}$$

This is called steepest descent method.

In general all we need is a descent direction

$$\nabla f(\theta)^T \Delta \theta < 0$$
Gradient Descent III

From

\[ f(\theta + \alpha \Delta \theta) = f(\theta) + \alpha \nabla f(\theta)^T \Delta \theta + \frac{1}{2} \alpha^2 \Delta \theta^T \nabla^2 f(\theta) \Delta \theta + \cdots, \]

if

\[ \nabla f(\theta)^T \Delta \theta < 0, \]

then with a small enough \( \alpha \),

\[ f(\theta + \alpha \Delta \theta) < f(\theta) \]
Because we only consider an approximation

\[ f(\theta + \Delta \theta) \approx f(\theta) + \nabla f(\theta)^T \Delta \theta \]

we may not have the strict decrease of the function value

\[ f(\theta) < f(\theta + \Delta \theta) \]

In optimization we then need a step selection procedure
Line Search II

- Exact line search

$$\min_{\alpha} f(\theta + \alpha \Delta \theta)$$

This is a one-dimensional optimization problem

- In practice, people use backtracking line search

- We check

  $$\alpha = 1, \beta, \beta^2, \ldots$$

  with $$\beta \in (0, 1)$$ until

  $$f(\theta + \alpha \Delta \theta) < f(\theta) + \nu \nabla f(\theta)^T (\alpha \Delta \theta)$$
Here

\[ \nu \in (0, \frac{1}{2}) \]

The convergence is well established. For example, under some conditions, Theorem 3.2 of Nocedal and Wright (1999) has that

\[ \lim_{k \to \infty} \nabla f(\theta^k) = 0, \]

where \( k \) is the iteration index.

This means we can reach a stationary point of a non-convex problem.
Practical Use of Gradient Descent I

- The standard back-tracking line search is simple and useful
- However, the convergence is slow for difficult problems
- Thus in many optimization applications, methods of using second-order information (e.g., quasi Newton or Newton) are preferred

\[ f(\theta + \Delta \theta) \approx f(\theta) + \nabla f(\theta)^T \Delta \theta + \frac{1}{2} \Delta \theta^T \nabla^2 f(\theta) \Delta \theta \]

- These methods have fast final convergence
Practical Use of Gradient Descent II

- An illustration (modified from Tsai et al. (2014))

\begin{itemize}
  \item Slow final convergence
  \item Fast final convergence
  \item But fast final convergence may not be needed in machine learning
\end{itemize}
The reason is that an optimal solution $\theta^*$ may not lead to the best model.

We will discuss such issues again later.
Outline

1. Gradient descent
2. Mini-batch SG
3. Adaptive learning rate
4. Discussion
Estimation of the Gradient I

- Recall the function is

\[ f(\theta) = \frac{1}{2C} \theta^T \theta + \frac{1}{l} \sum_{i=1}^{l} \xi(\theta; y^i, Z^{1,i}) \]

- The gradient is

\[ \frac{\theta}{C} + \frac{1}{l} \nabla \theta \sum_{i=1}^{l} \xi(\theta; y^i, Z^{1,i}) \]

- Going over all data is time consuming
Estimation of the Gradient II

• What if we use a subset of data

\[
E(\xi(\theta; y^i, Z^{1,i})) = \frac{1}{l} \nabla_\theta \sum_{i=1}^{l} \xi(\theta; y^i, Z^{1,i})
\]

• We may just use a subset $S$

\[
\frac{\theta}{C} + \frac{1}{|S|} \nabla_\theta \sum_{i:i \in S} \xi(\theta; y^i, Z^{1,i})
\]
Algorithm 1

1: Given an initial learning rate $\eta$.
2: while do
3: Choose $S \subset \{1, \ldots, l\}$.
4: Calculate
\[
\theta \leftarrow \theta - \eta \left( \frac{\theta}{C} + \frac{1}{|S|} \nabla \theta \sum_{i:i \in S} \xi(\theta; y^i, Z^{1,i}) \right)
\]
5: May adjust the learning rate $\eta$
6: end while
Algorithm II

- It’s known that deciding a suitable learning rate is difficult
- Too small learning rate: very slow convergence
- Too large learning rate: the procedure may diverge
In comparison with gradient descent you see that we don’t do line search.

Indeed we cannot. Without the full gradient, the sufficient decrease condition may never hold.

\[ f(\theta + \alpha \Delta \theta) < f(\theta) + \nu \nabla f(\theta)^T (\alpha \Delta \theta) \]

Therefore, we don’t have a “descent” algorithm here.

It’s possible that

\[ f(\theta^{\text{next}}) > f(\theta) \]
Though people frequently use “SGD,” it’s unclear if “D” is suitable in the name of this method.
Momentum I

- This is a method to improve the convergence speed
- A new vector $\mathbf{v}$ and a parameter $\alpha \in [0, 1)$ are introduced

$$
\mathbf{v} \leftarrow \alpha \mathbf{v} - \eta \left( \frac{\theta}{C} + \frac{1}{|S|} \nabla_{\theta} \sum_{i:i \in S} \xi(\theta; y^i, Z^{1,i}) \right)
$$

$$
\theta \leftarrow \theta + \mathbf{v}
$$
Essentially what we do is

$$\theta \leftarrow \theta - \eta (\text{current sub-gradient})$$
$$- \alpha \eta (\text{prev. sub-gradient})$$
$$- \alpha^2 \eta (\text{prev. prev. sub-gradient}) - \cdots$$

There are some reasons why doing so can improve the convergence speed, though details are not discussed here.
Outline

1. Gradient descent
2. Mini-batch SG
3. Adaptive learning rate
4. Discussion
AdaGrad I

- Scaling learning rates inversely proportional to the square root of sum of past gradient squares Duchi et al. (2011)
- Update rule:

\[
g \leftarrow \frac{\theta}{C} + \frac{1}{|S|} \nabla \theta \sum_{i:i \in S} \xi(\theta; y^i, Z^{1,i})
\]

\[
r \leftarrow r + g \odot g
\]

\[
\theta \leftarrow \theta - \frac{\epsilon}{\sqrt{r + \delta}} \odot g
\]
AdaGrad II

- \( r \): sum of past gradient squares
- \( \odot \): Hadamard product (element-wise product of two vectors/matrices)
- A large \( g \) component
  \( \Rightarrow \) a larger \( r \) component
  \( \Rightarrow \) fast decrease of the learning rate
- This idea is reasonable if we think about the contour of a convex quadratic function
- But now we have a non-convex function
Empirically, people find that sume of squared gradient since the beginning causes too fast decrease of the learning rate.
RMSProp I


Idea: they think AdaGrad’s learning rate may be too small before reaching a locally convex region.

That is, OK to sum all past gradient squares in convex, but not non-convex.

Thus they do “exponentially weighted moving average”.
Update rule

\[ r \leftarrow \rho r + (1 - \rho) g \odot g \]
\[ \theta \leftarrow \theta - \frac{\epsilon}{\sqrt{\delta + r}} \odot g \]

AdaGrad:

\[ r \leftarrow r + g \odot g \]
\[ \theta \leftarrow \theta - \frac{\epsilon}{\sqrt{r + \delta}} \odot g \]
Somehow the setting is a bit heuristic and the reason behind the change (from AdaGrad to RMSProp) is not really that strong.
The update rule Kingma and Ba (2015)

\[
\begin{align*}
g & \leftarrow \frac{\theta}{C} + \frac{1}{|S|} \nabla_{\theta} \sum_{i:i \in S} \xi(\theta; y^i, Z^{1,i}) \\
s & \leftarrow \rho_1 s + (1 - \rho_1) g \\
r & \leftarrow \rho_2 r + (1 - \rho_2) g \odot g \\
\hat{s} & \leftarrow \frac{s}{1 - \rho_1^t} \\
\hat{r} & \leftarrow \frac{r}{1 - \rho_2^t} \\
\theta & \leftarrow \theta - \frac{\epsilon}{\sqrt{\hat{r}} + \delta} \odot \hat{s}
\end{align*}
\]
ADAM (Adaptive Moments) II

- \( t \) is the current iteration index
- Roughly speaking, ADAM is the combination of
  - Momentum
  - RMSprop
- From Goodfellow et al. (2016),
  \[
  \frac{\epsilon}{\sqrt{\hat{r}} + \delta} \otimes \hat{s}
  \]
  (i.e., the use of momentum combined with rescaling) "does not have a clear theoretical motivation"
ADAM (Adaptive Moments) III

- The two steps

\[
\hat{s} \leftarrow \frac{s}{1 - \rho_1^t}
\]

\[
\hat{r} \leftarrow \frac{r}{1 - \rho_2^t}
\]

are called “bias correction”

- Why “bias correction”? 
They hope that

\[ E[s_t] = E[g_t] \]

and

\[ E[r_t] = E[g_t \odot g_t], \]

where \( t \) is the iteration index.
For $s_t$, we have

\[
    s_t = \rho_1 s_{t-1} + (1 - \rho_1) g_t \\
    = \rho_1 (\rho_1 s_{t-2} + (1 - \rho_1) g_{t-1}) + (1 - \rho_1) g_t \\
    = (1 - \rho_1) \sum_{i=1}^{t} \rho_1^{t-i} g_i
\]

We assume that $s$ is initialized as 0.
Then

\[
E[s_t] = E[(1 - \rho_1) \sum_{i=1}^{t} \rho_1^{t-i} g_i]
\]

\[
= E[g_t](1 - \rho_1) \sum_{i=1}^{t} \rho_1^{t-i}
\]

Note that we assume

\[
E[g_i], \forall i \geq 1
\]

are the same
Next,

\[(1 - \rho_1) \sum_{i=1}^{t} \rho_1^{t-i} \]
\[= (1 - \rho_1)(1 + \cdots + \rho_1^{t-1}) \]
\[= 1 - \rho^t \]

Thus

\[E[s_t] = E[g_t](1 - \rho^t) \]

and they do

\[\hat{s} \leftarrow \frac{s}{1 - \rho_1^t} \]
The above derivation on bias correction partially follows from https://towardsdatascience.com/adam-latest-trends-in-deep-learning-optimization

The situation for $E[g_t \odot g_t]$ is similar

How about ADAM’s practical performance?

From Goodfellow et al. (2016), “generally regarded as being fairly robust to the choice of hyperparameter, though the learning rate may need to be changed from the default”
However, from the web page we referred to for deriving the bias correction, “The original paper ... showing huge performance gains in terms of speed of training. However, after a while people started noticing, that in some cases Adam actually finds worse solution than stochastic gradient”

We may do some experiments later
Outline

1. Gradient descent
2. Mini-batch SG
3. Adaptive learning rate
4. Discussion
Choosing Stochastic Gradient Algorithms

- From Goodfellow et al. (2016), “there is currently no consensus”
- Further, “the choice ... seemed to depend on the user’s familiarity with the algorithm”
- This isn’t very good. Can we have some systematic investigation?
The special property of data classification is essential

\[ E(\xi(\theta; y^i, Z^{1,i})) = \frac{1}{l} \nabla_{\theta} \sum_{i=1}^{l} \xi(\theta; y^i, Z^{1,i}) \]

Indeed stochastic gradient is seldom used outside machine learning

Easy implementation. It’s simpler than other methods if applied to neural networks
Why Stochastic Gradient Widely Used? II

- For convex, traditional optimizational optimization methods are well studied to reach the global minimum. But for non-convex, such an advantage does not exist.

- What are your opinions? Any other reasons you can think of.
We have shown several variants
Don’t you think some settings are a bit ad hoc?
There are reasons behind each change. But some are just heuristic
Can we try a paradigm completely different?
But before that we need some first-hand experiences and know implementation details.


