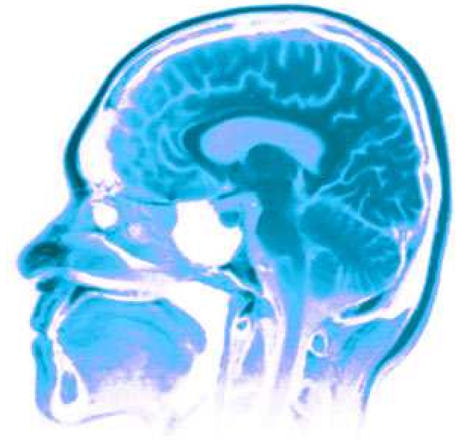
CPSC540



Optimization:
gradient descent and Newton's method

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February, 2012

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Outline of the lecture

Many machine learning problems can be cast as optimization problems. This lecture introduces optimization. The objective is for you to learn:

- ❑ The definitions of gradient and Hessian.
- ❑ The gradient descent algorithm.
- ❑ Newton's algorithm.
- ❑ The stochastic gradient descent algorithm for online learning.
- ❑ How to apply all these algorithms to linear regression.

Gradient vector

$\cup f \quad -f \cap$

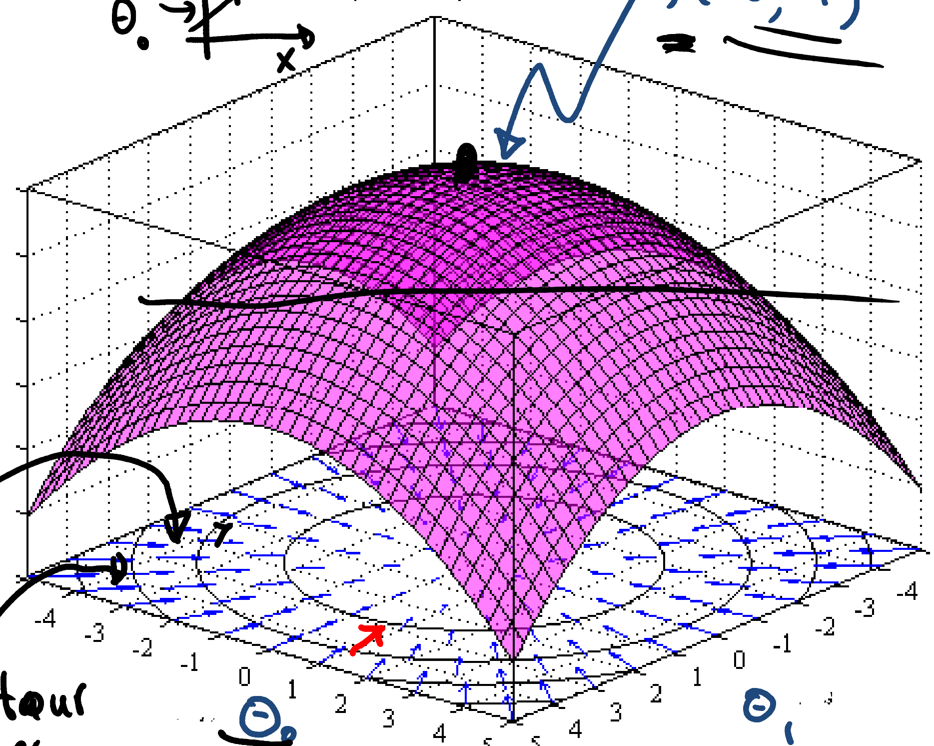
Let $\boldsymbol{\theta}$ be an d-dimensional vector and $f(\boldsymbol{\theta})$ a scalar-valued function. The gradient vector of $f(\cdot)$ with respect to $\boldsymbol{\theta}$ is:

$$\nabla_{\boldsymbol{\theta}} f(\boldsymbol{\theta}) = \begin{bmatrix} \frac{\partial f(\boldsymbol{\theta})}{\partial \theta_1} \\ \frac{\partial f(\boldsymbol{\theta})}{\partial \theta_2} \\ \vdots \\ \frac{\partial f(\boldsymbol{\theta})}{\partial \theta_n} \end{bmatrix}$$

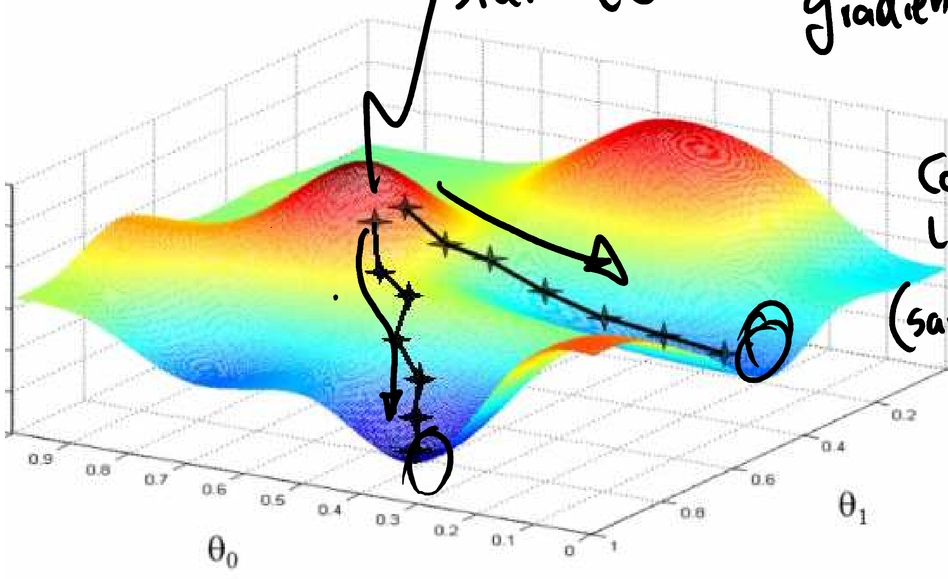
$$\nabla_{\theta} f(\theta_0, \theta_1) = \begin{bmatrix} \partial f / \partial \theta_0 \\ \partial f / \partial \theta_1 \end{bmatrix}$$

y, x, θ_0, θ_1

$f(\theta_0, \theta_1)$



Start (guess)



e.g.

$$f(\theta_0, \theta_1) = -\sum_{i=1}^{n} (y_i - \underline{x}_i \underline{\theta})^2$$

$$\underline{\theta} = (\theta_0, \theta_1) \in \mathbb{R}^2$$

Hessian matrix

The **Hessian** matrix of $f(\cdot)$ with respect to $\boldsymbol{\theta}$, written $\nabla^2_{\boldsymbol{\theta}} f(\boldsymbol{\theta})$ or simply as $\mathbf{H}$, is the $d \times d$ matrix of partial derivatives,

$$\nabla^2_{\boldsymbol{\theta}} f(\boldsymbol{\theta}) = \begin{bmatrix} \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_1^2} & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_1 \partial \theta_2} & \cdots & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_1 \partial \theta_n} \\ \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_2 \partial \theta_1} & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_2^2} & \cdots & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_2 \partial \theta_d} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_d \partial \theta_1} & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_d \partial \theta_2} & \cdots & \frac{\partial^2 f(\boldsymbol{\theta})}{\partial \theta_d^2} \end{bmatrix}$$

In offline learning, we have a batch of data $\mathbf{x}_{1:n} = \{\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n\}$. We typically optimize cost functions of the form

$$f(\boldsymbol{\theta}) = f(\boldsymbol{\theta}, \mathbf{x}_{1:n}) = \frac{1}{n}\sum_{i=1}^{n} f(\boldsymbol{\theta}, \mathbf{x}_i)$$

The corresponding gradient is

$$g(\boldsymbol{\theta}) = \nabla_{\boldsymbol{\theta}} f(\boldsymbol{\theta}) = \frac{1}{n}\sum_{i=1}^{n} \nabla_{\boldsymbol{\theta}} f(\boldsymbol{\theta}, \mathbf{x}_i)$$

For linear regression with training data $\{\mathbf{x}_i, y_i\}_{i=1}^{n}$, we have have the quadratic cost

$$f(\boldsymbol{\theta}) = f(\boldsymbol{\theta}, \mathbf{X}, \mathbf{y}) = \frac{1}{n}(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) = \frac{1}{n}\sum_{i=1}^{n} \overbrace{(y_i - \mathbf{x}_i\boldsymbol{\theta})^2}^{f(\theta, x_i, y_i)}$$

Gradient vector and Hessian matrix

$$f(\boldsymbol{\theta}) = f(\boldsymbol{\theta}, \mathbf{X}, \mathbf{y}) = \underbrace{(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})} = \sum_{i=1}^{n} (y_i - \mathbf{x}_i\boldsymbol{\theta})^2$$

$$\nabla f(\theta) = \frac{\partial}{\partial \theta}\left(y^T y - 2y^T X\theta + \theta^T X^T X \theta \right)$$

$$= -2X^T y + 2X^T X \theta$$

$$= \quad \nabla f(\theta) = -2 \sum_{i=1}^{n} \underline{x}_i^T (y_i - \underline{x}_i \underline{\theta})$$

$$D^2 f(\theta) = 0 + 2X^T X$$

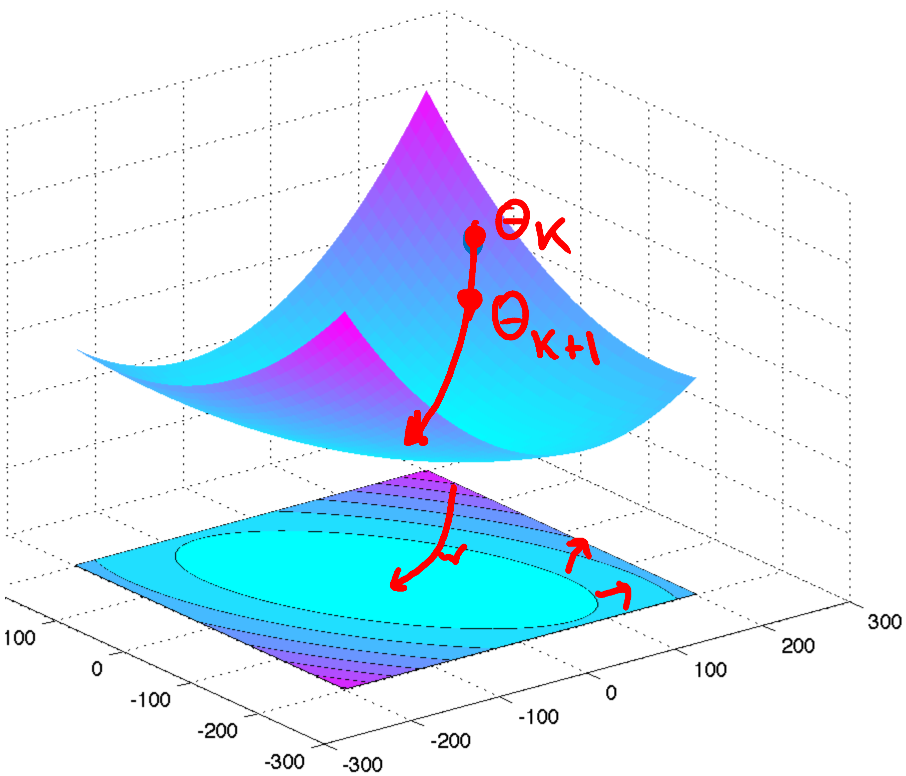
$$= 2X^T X$$

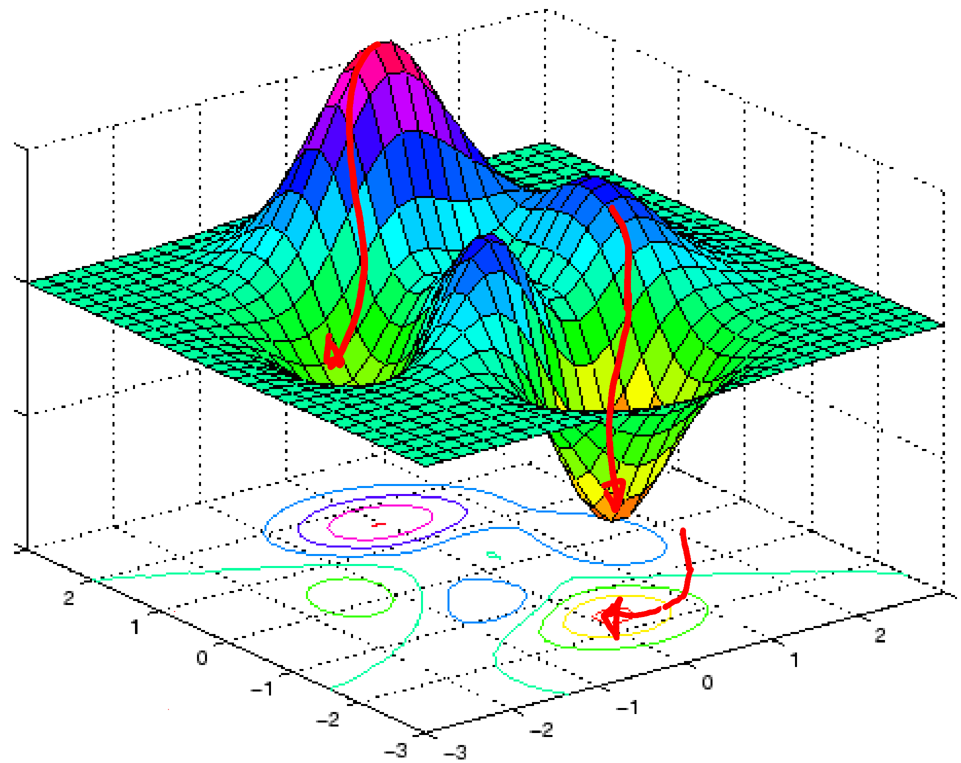
Steepest gradient descent algorithm

One of the simplest optimization algorithms is called **gradient descent** or **steepest descent**. This can be written as follows:

$$\boldsymbol{\theta}_{k+1} = \boldsymbol{\theta}_k - \eta_k \mathbf{g}_k = \boldsymbol{\theta}_k - \eta_k \nabla f(\boldsymbol{\theta}_k)$$

where k indexes steps of the algorithm, $\mathbf{g}_k = \mathbf{g}(\boldsymbol{\theta}_k)$ is the gradient at step k, and $\eta_k > 0$ is called the **learning rate** or **step size**.





Steepest gradient descent algorithm for least squares

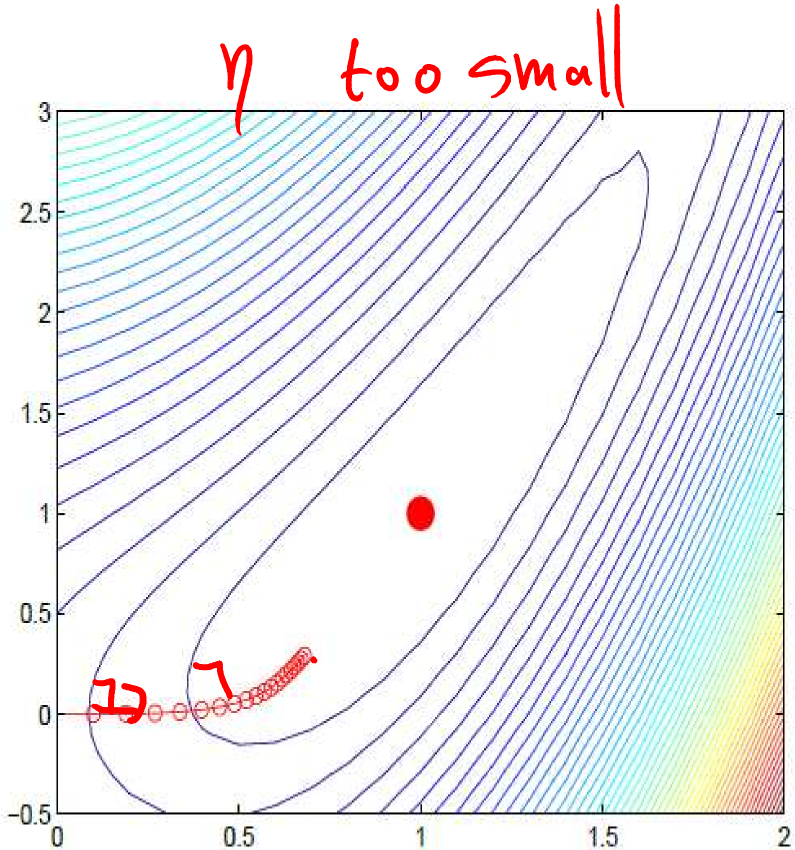
$$f(\boldsymbol{\theta}) = f(\boldsymbol{\theta}, \mathbf{X}, \mathbf{y}) = (\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) = \sum_{i=1}^{n}(y_i - \mathbf{x}_i\boldsymbol{\theta})^2$$

$$\nabla f(\theta) = -2X^T y + 2X^T X\theta$$

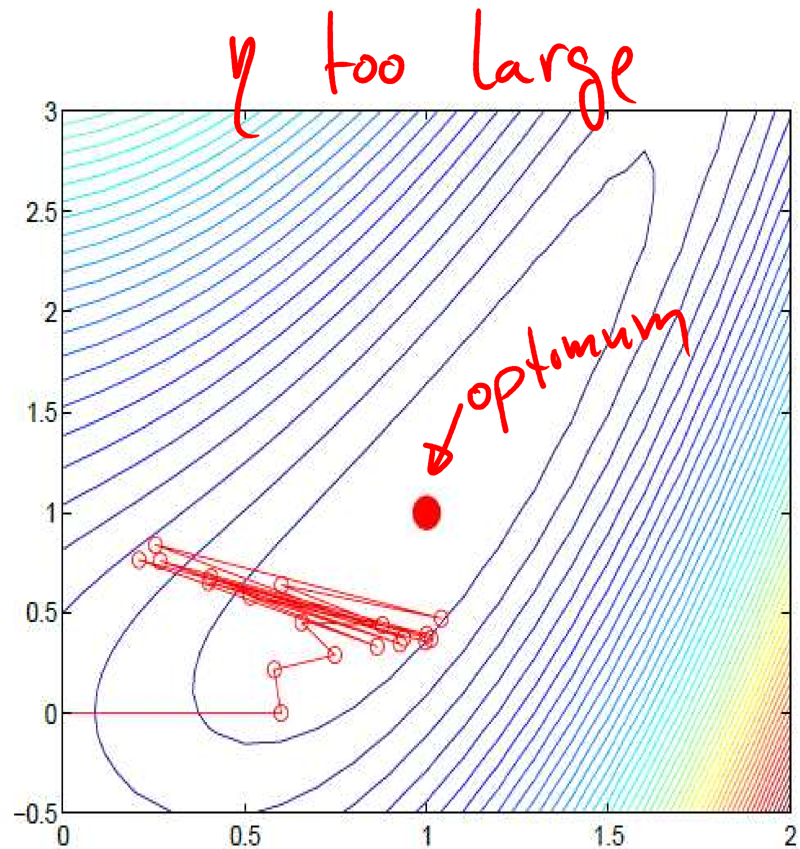
$$\theta_{k+1} = \theta_k - \eta \left[\underline{-2X^T y + 2X^T X\theta_k} \right]$$

$$\theta_{k+1} = \underline{\theta_k} - \eta \left[-2 \sum_{i=1}^{n} x_i^T \underbrace{(y_i - x_i\theta_k)}_{\text{Fit}} \right]$$

How to choose the step size ?



$\eta = 0.1$



$\eta = 0.6$

$$\Theta_{k+1} = \Theta_k - \eta \nabla f(\Theta_k)$$

Newton's algorithm

The most basic second-order optimization algorithm is **Newton's algorithm**, which consists of updates of the form

$$\boxed{\boldsymbol{\theta}_{k+1} = \boldsymbol{\theta}_k - \mathbf{H}_K^{-1}\mathbf{g}_k}$$

This algorithm is derived by making a second-order Taylor series approximation of $f(\boldsymbol{\theta})$ around $\boldsymbol{\theta}_k$:

old value $\Delta\theta$

$$\underbrace{f_{quad}(\boldsymbol{\theta})}_{\text{new value}} = f(\boldsymbol{\theta}_k) + \mathbf{g}_k^T(\boldsymbol{\theta} - \boldsymbol{\theta}_k) + \frac{1}{2}(\boldsymbol{\theta} - \boldsymbol{\theta}_k)^T\mathbf{H}_k(\boldsymbol{\theta} - \boldsymbol{\theta}_k)$$

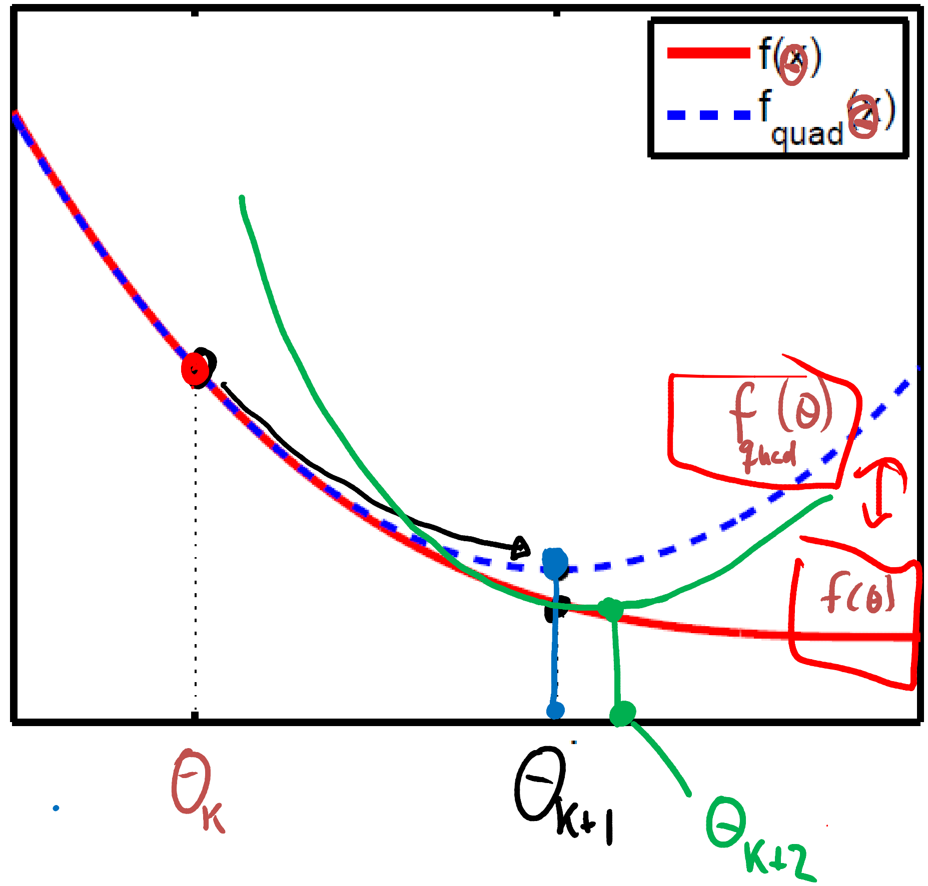
differentiating and equating to zero to solve for $\boldsymbol{\theta}_{k+1}$.

$$\nabla f_{quad}(\theta) = 0 + g_K + H_K(\theta - \theta_K) = 0$$

$$-g_K = H_K(\theta - \theta_K)$$

$$\theta = \theta_K - H_K^{-1} g_K$$

Newton's as bound optimization



Newton's algorithm for linear regression

$$f(\boldsymbol{\theta}) = f(\boldsymbol{\theta}, \mathbf{X}, \mathbf{y}) = (\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) = \sum_{i=1}^{n}(y_i - \mathbf{x}_i\boldsymbol{\theta})^2$$

$$g = \nabla f(\theta) = -2X^Ty + 2X^TX\theta$$

$$H = \nabla^2 f(\theta) = 2X^TX$$

$$\theta_{k+1} = \theta_k - H_k^{-1} g_k$$

$$= \theta_k - [\cancel{2}X^TX]^{-1}[-\cancel{2}X^Ty + \cancel{2}X^TX\theta_k]$$

$$= \cancel{\theta_k} + \underbrace{(X^TX)^{-1}X^Ty}_{} - \cancel{(X^TX)^{-1}}\cancel{(X^TX)}\cancel{\theta_k}$$

Advanced: Newton CG algorithm

$\theta_{k+1} = \theta_k + d_k$

Rather than computing $\mathbf{d}_k = -\mathbf{H}_k^{-1}\mathbf{g}_k$ directly, we can solve the linear system of equations $\mathbf{H}_k\mathbf{d}_k = -\mathbf{g}_k$ for $\mathbf{d}_k$.

One efficient and popular way to do this, especially if $\mathbf{H}$ is sparse, is to use a conjugate gradient method to solve the linear system.

Initialize $\boldsymbol{\theta}_0$

for $k = 1, 2, \ldots$ *until convergence* **do**

  Evaluate $\mathbf{g}_k = \nabla f(\boldsymbol{\theta}_k)$

  Evaluate $\mathbf{H}_k = \nabla^2 f(\boldsymbol{\theta}_k)$

  Solve $\mathbf{H}_k\mathbf{d}_k = -\mathbf{g}_k$ for $\mathbf{d}_k$

  Use line search to find stepsize η_k along $\mathbf{d}_k$

  $\boldsymbol{\theta}_{k+1} = \boldsymbol{\theta}_k + \eta_k\mathbf{d}_k$

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conjugate gradient

minres

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Estimating the mean recursively

$$\text{average} = \boxed{\Theta_N = \frac{1}{N}\sum_{i=1}^{N} x_i}$$ BATCH

$$\Theta_N = \frac{1}{N} x_N + \frac{1}{N}\frac{N-1}{N-1}\sum_{i=1}^{N-1} x_i$$

$$= \frac{1}{N} x_N + \frac{1}{N-1}\left(\frac{N-1}{N}\right)\sum_{i=1}^{N-1} x_i = \frac{1}{N} x_N + \left(\frac{N-1}{N}\right)\Theta_{N-1}$$

$$\boxed{\Theta_N = \left(1-\frac{1}{N}\right)\Theta_{N-1} + \frac{1}{N} x_N}$$ ONLINE

Online learning
aka stochastic gradient descent

$x^{(i)} \sim P(x)$

data

$$J(\theta) = \underbrace{\int J(\theta, x) \, P(x) \, dx}_{\text{expected cost}} \approx \underbrace{\frac{1}{N} \sum_{i=1}^{N} J(\theta, x_i)}_{\substack{\text{empirical cost} \\ \text{risk}}}$$

$$\underline{\nabla J(\theta)} = \int \underline{\nabla J(\theta, x)} \, p(x) \, dx$$

$$\theta_{k+1} = \theta_k - \eta \frac{1}{N} \sum_{i=1}^{N} J(\theta_k, x_i) \overset{\text{let } N=1}{=} \theta_k - \eta J(\theta_k, x_k)$$

$$= \theta_k - \eta \underbrace{J(\theta_k)}_{\text{true grad}} + \eta \overbrace{\left[J(\theta_k) - J(\theta_k, x_k) \right]}^{\text{noise}}$$

$\sim N$

Online learning
aka stochastic gradient descent

Batch

$$\Theta_{k+1} = \Theta_k + \eta \sum_{i=1}^{n} x_i^T (y_i - x_i \Theta_k)$$

(n data points)

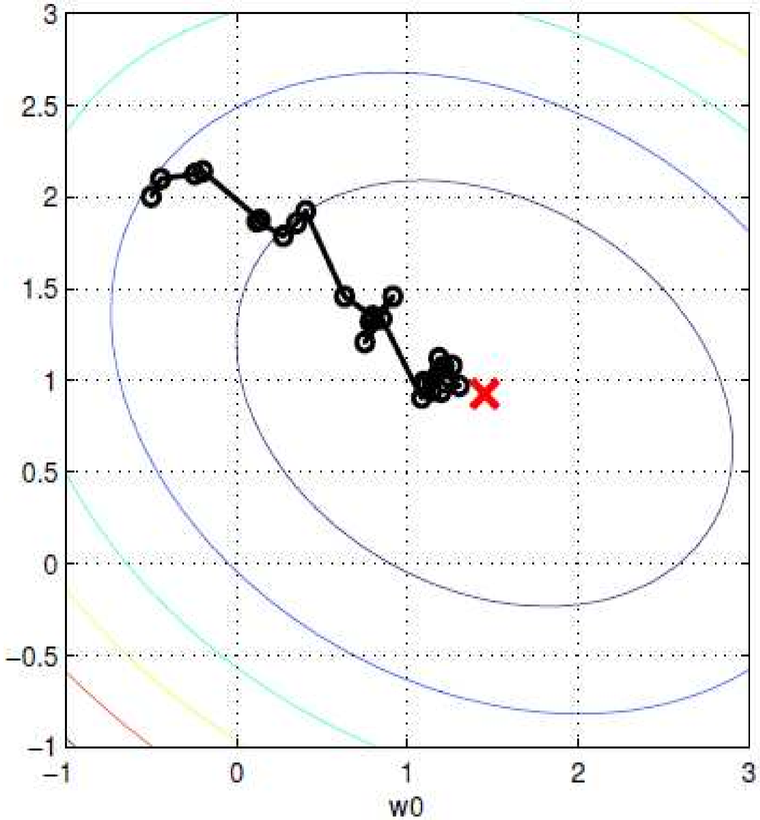
Online

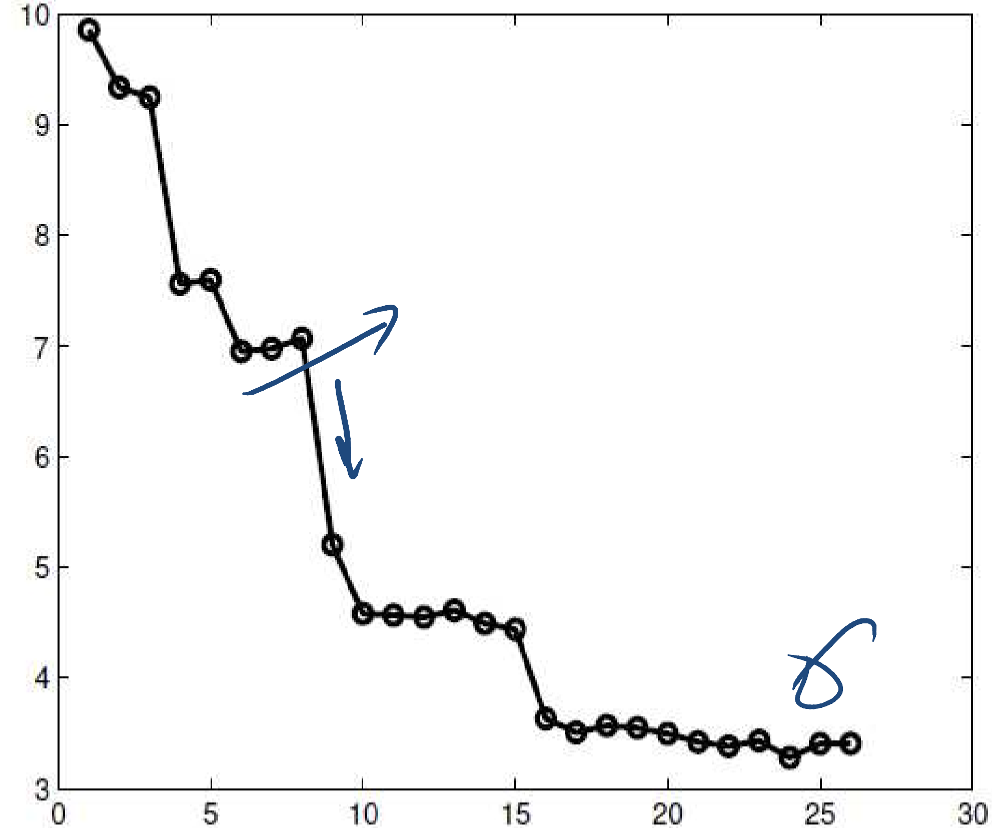
$$\Theta_{k+1} = \Theta_k + \eta\, x_k^T (y_k - x_k \Theta_k)$$

mini-batch

$$\Theta_{k+1} = \Theta_k + \eta \sum_{j=1}^{20} x_j^T (y_j - x_j \Theta_k)$$

The online learning algorithm





Stochastic gradient descent

SGD can also be used for offline learning, by repeatedly cycling through the data; each such pass over the whole dataset is called an **epoch**. This is useful if we have **massive datasets** that will not fit in main memory. In this offline case, it is often better to compute the gradient of a **mini-batch** of B data cases. If $B = 1$, this is standard SGD, and if $B = N$, this is standard steepest descent. Typically $B \sim 100$ is used.

Intuitively, one can get a fairly good estimate of the gradient by looking at just a few examples. Carefully evaluating precise gradients using large datasets is often a waste of time, since the algorithm will have to recompute the gradient again anyway at the next step. It is often a better use of computer time to have a noisy estimate and to move rapidly through parameter space.

SGD is often less prone to getting stuck in shallow local minima, because it adds a certain amount of "noise". Consequently it is quite popular in the machine learning community for fitting models such as neural networks and deep belief networks with non-convex objectives.

Next lecture

In the next lecture, we apply these ideas to learn a neural network with a single neuron (logistic regression).