Gradient Descent

Mohammad Emtiyaz Khan
EPFL

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Learning/estimation/fitting

Given a cost function $\mathcal{L}(\beta)$, we wish to find $\beta^*$ that minimizes the cost:

$$\min_{\beta} \mathcal{L}(\beta), \quad \text{subject to } \beta \in \mathbb{R}^{D+1}$$

This is learning posed as an optimization problem. We will use an algorithm to solve the problem.

**Grid search**

Grid search is one of the simplest algorithms where we compute cost over a grid (of say $M$ points) to find the minimum.

This is extremely simple and works for any kind of loss when we have very few parameters and the loss is easy to compute.

For a large number of parameters, however, grid search has too many “for-loops”, resulting in exponential computational complexity. Choosing a good range of values is another problem.

Are there any other issues?
Follow the gradient

A gradient (at a point) is the slope of the tangent (at that point). It points to the direction of largest increase of the function.

For 2-parameter model, MSE and MAE are shown below.

(I used \( \mathbf{y}^T = [2, -1, 1.5] \) and \( \mathbf{x}^T = [-1, 1, -1] \)).
**Batch gradient descent**

To minimize the function, take a step in the (opposite) direction of the gradient

\[ \beta^{(k+1)} \leftarrow \beta^{(k)} - \alpha \frac{\partial L(\beta^{(k)})}{\partial \beta} \]

where \( \alpha > 0 \) is the step-size (or learning rate).

Gradient descent for 1-parameter model to minimize MSE:

\[ \beta_0^{(k+1)} = (1 - \alpha) \beta_0^{(k)} + \alpha \bar{y} \]

Where \( \bar{y} = \sum_n y_n / N \). When is this sequence guaranteed to converge?
Gradients for MSE

\[ \mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix}, \quad \tilde{\mathbf{X}} = \begin{bmatrix} 1 & x_{11} & x_{12} & \cdots & x_{1D} \\ 1 & x_{21} & x_{22} & \cdots & x_{2D} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{N1} & x_{N2} & \cdots & x_{ND} \end{bmatrix} \quad (1) \]

We define the error vector \( \mathbf{e} \):

\[ \mathbf{e} = \mathbf{y} - \tilde{\mathbf{X}}\mathbf{\beta} \quad (2) \]

and MSE as follows:

\[ \mathcal{L}(\mathbf{\beta}) = \frac{1}{2N} \sum_{n=1}^{N} (y_n - \tilde{x}_n^T \mathbf{\beta})^2 \quad (3) \]

\[ = \frac{1}{2N} \mathbf{e}^T \mathbf{e} \quad (4) \]

then the gradient is given by,

\[ \frac{\partial \mathcal{L}}{\partial \mathbf{\beta}} = -\frac{1}{N} \tilde{\mathbf{X}}^T \mathbf{e} \quad (5) \]

What is the computational complexity?
Implementation Issues

Stopping criteria: When $g$ is (close to) zero, we are at (or close to) the optimum. If second-order derivative is positive, it is a minimum. See the section on Optimality conditions.

Step-size selection: If $\alpha$ is too big, the method might diverge. If it is too small, convergence is slow. Convergence to a local minimum is guaranteed only when $\alpha < \alpha_{\text{min}}$ where $\alpha_{\text{min}}$ is a fixed constant that depends on the problem.

Line-search methods: We can set step-size automatically using a line-search method. More details on “backtracking” methods can be found in Chapter 1 of Bertsekas’ book on “nonlinear programming”.

Feature normalization: Gradient descent is very sensitive to ill-conditioning. Therefore, always normalize your feature. With unnormalized features, step-size selection is difficult since different “directions” might move at different “speed”.
Additional Notes

Pseudo-code for grid search

Pseudo-code for grid-search with MSE for 1-parameter model.

```matlab
beta0 = -10:.1:10;
for i = 1:length(beta0)
    err(i) = computeCost(y, X, beta0(i));
end
[val, idx] = min(err);
beta0_star = beta0(idx);
```

A function for computing MSE. We normalized MSE by $2N$ here. This keeps MSE normalized for different $N$ (without affecting the minimum).

```matlab
function computeCost(y, X, beta0)
e = y - beta0;
return e'*e / (2*N);
```

- Extend this code to a 2-parameters model.
- What is the computational complexity in terms of $M$ (number of grid points), $N$ (number of data examples) and $D$ (number of dimensions) for grid search to minimize MSE for linear regression?
- Read more about grid search and other methods for “hyperparameter” setting: https://en.wikipedia.org/wiki/Hyperparameter_optimization#Grid_search.
Local and global minimum

The above figure is taken from Bertsekas, Nonlinear programming.

A vector $\beta^*$ is a local minimum of $\mathcal{L}$ if it is no worse than its neighbors; i.e. there exists an $\epsilon > 0$ such that,

$$\mathcal{L}(\beta^*) \leq \mathcal{L}(\beta), \quad \forall \beta \text{ with } ||\beta - \beta^*|| < \epsilon$$

A vector $\beta^*$ is a global minimum of $\mathcal{L}$ if it is no worse than all other vectors,

$$\mathcal{L}(\beta^*) \leq \mathcal{L}(\beta), \quad \forall \beta \in \mathbb{R}^{D+1}$$

These local or global minimum are said to be strict if the corresponding inequality is strict for $\beta \neq \beta^*$.

When working with a cost function, it is essential to make sure that a global minimum exist, i.e. that the cost function is lower bounded.

For more details to gain understanding about local and global minima, read the first 3 pages of Chapter 1 from Bertsekas’ book on “Nonlinear programming”.

Computational complexity

The computation cost is expressed using the big-O notation. Here is a definition taken from Wikipedia. Let $f$ and $g$ be two functions defined on some subset of the real numbers. We write $f(x) = O(g(x))$ as $x \to \infty$, if and only if there exists a positive real number $c$ and a real number $x_0$ such that $|f(x)| \leq c|g(x)|$, $\forall x > x_0$.

Please read and learn more from this page in Wikipedia:

- What is the computational complexity of the dot product $a^Tb$ of two vectors $a, b$, both of length $N$?
- What is the computational complexity of matrix multiplication?

Pseudo-code for gradient descent

Matlab implementation.

```matlab
1 beta = zeros(D, 1);
2 for k = 1:maxIters
3    g = computeGradient(y, X, beta);
4    beta = beta - alpha * g;
5  if g'*g < 1e-5; break; end;
6 end
```

Compute gradient.

```matlab
1 function computeGradient(y,X,beta)
2    % Fill this in
3    return g;
4 end
```

- What is the computational complexity (in terms of $M$, $N$ and $D$) of grid search with MSE for linear regression?
Optimality conditions

The first-order necessary condition says that at an optimum the gradient is equal to zero.

$$\frac{\partial L(\beta^*)}{\partial \beta} = 0 \quad (6)$$

The second-order sufficient condition ensures that the optimum is a minimum (not a maximum or saddle-point) using the Hessian matrix.

$$H(\beta^*) := \frac{\partial^2 L(\beta^*)}{\partial \beta \partial \beta^T}$$

is positive definite. (7)

The Hessian is also related to the convexity of a function: a twice-differentiable function is convex if and only if the Hessian is positive definite.

Stochastic gradient descent

When $N$ is large, choose a random pair $(x_i, y_i)$ in the training set and take a step.

$$\beta^{(k+1)} \leftarrow \beta^{(k)} + \alpha^{(k)} \frac{\partial L_n(\beta^k)}{\partial \beta}$$

For convergence, $\alpha^k \to 0$ “appropriately”. One such condition called Robbins-Monroe condition suggests to take $\alpha^k$ such that:

$$\sum_{k=1}^{\infty} \alpha^{(k)} = \infty, \quad \sum_{k=1}^{\infty} (\alpha^{(k)})^2 < \infty \quad (8)$$

One way to obtain such sequence is $\alpha^{(k)} = 1/(1+k)^r$ where $r \in (0.5, 1)$.

Read Section 8.5 of Kevin Murphy’s book. There are many variants of this method too. See more details and references in the Wikipedia page https://en.wikipedia.org/wiki/Stochastic_gradient_descent.
To do

1. Revise computational complexity (also see the Wikipedia link in Page 6 of lecture notes).

2. Derive computational complexity of grid-search and gradient descent.

3. Derive gradients for MSE and MAE cost functions.

4. Derive convergence of gradient descent for 1 parameter model.

5. Implement gradient descent and gain experience in setting the step-size.


7. Revise linear algebra to understand positive-definite matrices.

8. Implement stochastic gradient descent and gain experience in setting the step-size.