Recent Advances in Non-Convex Optimization and its Implications to Learning

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ICML 2016 Tutorial
Optimization at the heart of Machine Learning

Most learning problems can be cast as optimization.

Unsupervised Learning
- Clustering
  - $k$-means, hierarchical . . .
- Maximum Likelihood Estimator
  - Probabilistic latent variable models

Supervised Learning
- Optimizing a neural network with respect to a loss function
Convex vs. Non-convex Optimization

Guarantees for mostly convex..

But non-convex is trending!

Images taken from https://www.facebook.com/nonconvex
Convex vs. Nonconvex Optimization

- Unique optimum: global/local.
- Multiple local optima

Guaranteed approaches for reaching global optima?
Non-convex Optimization in High Dimensions

Critical/statitionary points: \( x : \nabla_x f(x) = 0. \)

- Curse of dimensionality: exponential number of critical points.

Guaranteed approaches for reaching local optima?
Outline

1. Introduction
2. Escaping Saddle Points
3. Avoiding Local Optima
4. Conclusion
Non-convex Optimization in High Dimensions

Critical/statationary points: $x : \nabla_x f(x) = 0$.

- Curse of dimensionality: exponential number of critical points.
- Escaping saddle points in high dimensions?
- Can SGD escape in bounded time?

local maxima

Saddle points

local minima
Why are saddle points ubiquitous?

Symmetries in optimization landscapes

- \( f(\cdot) \) invariant to permutations: \( f(x_1, x_2, \ldots) = f(x_2, x_1, \ldots) = \ldots \)
- E.g. deep learning, mixture models . . .
- Peril of non-convexity: Avg. of optimal solutions is a critical point but NOT optimal!

![Optimal Solution](image1)

![Equivalent Solution](image2)

![Not optimal](image3)
Why are saddle points ubiquitous?

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Optimization in deep learning

- Exponentially more equivalent solutions with no. of neurons, layers . . .

No free lunch: rich expressivity of large deep networks comes at a cost.

Figures obtained from Rong Ge.
More Critical Points in Overspecified Models

- Overspecification: More capacity (neurons) than required.

Result

- Each critical point in smaller network (over which function is realized) generates a set of critical points in larger network.
- Even global optima in smaller network can generate local optima and saddle points in larger network.

Training Data

Neural Network

Learning Trajectory

- A long time spent in the manifold of singularities.

Local Optima vs. Saddle Points

- Optimization function: $f(x)$. Critical points: $\nabla_x f(x) = 0$.
- Local minima: a critical point where $\nabla^2 f(x) \succ 0$
- Local maxima: a critical point where $\nabla^2 f(x) \prec 0$
- Non-degenerate saddle point: a critical point where $\nabla^2 f(x)$ has strictly positive and negative eigenvalues.
- Indeterminate critical points: degenerate Hessian $\nabla^2 f(x) \succeq 0$ or $\nabla^2 f(x) \preceq 0$.

Guaranteed approaches for reaching local optima?
How to escape saddle points?

- Saddle point has 0 gradient.
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Second order method: use Hessian information to escape.
  - Cubic regularization of Newton method, Nestorov & Polyak

First order method: noisy stochastic gradient descent works!
  - Escaping From Saddle Points — Online Stochastic Gradient for Tensor Decomposition, R. Ge, F. Huang, C. Jin, Y. Yuan
Second-order Methods for Escaping Saddle Points

Recall Newton’s Method

- \( \Delta x = H(x)^{-1} \nabla f(x) \), where \( H(x) := \nabla^2 f(x) \)
- Better convergence rate for convex functions than gradient descent.
Second-order Methods for Escaping Saddle Points

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- \( \Delta x = H(x)^{-1} \nabla f(x) \), where \( H(x) := \nabla^2 f(x) \)
- Better convergence rate for convex functions than gradient descent.

How does Newton’s method perform on non-convex functions?
Analysis of Newton’s Method

Local Quadratic Approximation

Assume $x^*$ is a non-degenerate saddle, i.e. Hessian has $-$ve eigenvalue. Let $\Delta v_i$ be change along each eigenvector $v_i$.

$$f(x^* + \Delta x) \approx f(x^*) + 0.5 \sum_i \lambda_i \Delta v_i^2.$$ 

Analysis of Gradient Descent

- Preserves the sign of $\lambda_i$: movement in correct direction.
- But if initialized at $x^*$, stays there and movement in nbd very slow.
**Analysis of Newton’s Method**

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**Analysis of Gradient Descent**

- Preserves the sign of $\lambda_i$: movement in correct direction.
- But if initialized at $x^*$, stays there and movement in nbd very slow.

**Analysis of Newton’s Method**

- Rescales each eigen direction as $\lambda_i^{-1}$: better convergence.
- If $\lambda_i < 0$: wrong direction since rescaling cancels the sign.

**Newton’s Method converges to a Saddle Point!**

“Identifying and attacking the saddle point problem in high-dimensional non-convex optimization” by Y. Dauphin et al 2014.
Saddle free Trust Region Methods

Escaping non-degenerate saddle point

- Moving along eigenvector with $\lambda_i < 0$ improves $f(x)$.

Simple method: Switch between gradient descent & Hessian methods
Saddle free Trust Region Methods

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- More sophisticated: cubic regularization of Newton method (Nestorov & Polyak)
First Order Method for Escaping Saddle Points?

- Second order methods expensive due to Hessian computation.
- Approximate Hessian: not easy to analyze for non-convex methods.
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Shortcoming of gradient descent

- Can get stuck at saddle point: for certain initializations.
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Shortcoming of gradient descent

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Stochastic gradient descent with noise

- Noisy gradient cheaper to compute (SGD vs. GD).
- Exact gradient at saddle useless, but with sufficient noise escapes.
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- Noisy gradient cheaper to compute (SGD vs. GD).
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Theorem: For smooth, twice-diff fn. with non-degenerate saddle points, noisy SGD converges to a local optimum in polynomial steps.
Problems satisfying non-degenerate saddle property

Matrix eigenvector

Dictionary Learning

Orthogonal Tensor Decomposition

Challenging to establish this property.

What about other kinds of saddle points?
Higher order local optima

Beyond second order saddle points

- **Non-degenerate saddle point**: a critical point where \( \nabla^2 f(x) \) has strictly positive and negative eigenvalues.
- **Indeterminate critical points**: degenerate Hessian \( \nabla^2 f(x) \succeq 0 \).
Higher order local optima

Beyond second order saddle points

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Weaker notions of local optimality under degeneracy
Higher order local optima

Beyond second order saddle points

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Weaker notions of local optimality under degeneracy

- A critical point $x$ is $p^{th}$ order local optimum if
  \[ f(x) - f(y) = o(\|x - y\|^p) \]
  for every neighbor $y$.

Efficient approaches for escaping higher order saddle points in non-convex optimization by A., R. Ge, COLT 2016.
Examples of Degenerate Saddle Points

- Second order local min.
- Not third order local min.

- Third order local min.
- Not fourth order local min.
Examples of Degenerate Saddle Points

- Connected set of degenerate Hessian.
- All local optima

- Connected set of degenerate Hessian.
- All saddle points.
Escaping Degenerate Saddle Points

A point is **third order local minimum** iff

- It is a critical point with $\nabla^2 f(x) \succeq 0$.
- $\forall u$ in null space of $\nabla^2 f(x)$, i.e. $\nabla^2 f(x)u = 0$,
  \[ \sum_{i,j,k} u_i u_j u_k \cdot \frac{\partial^3}{\partial x_i x_j x_k} f(x) = 0. \]

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$$

First method to escape third order saddle in polynomial time.

- Combination of second order and third order steps.
- **Second order**: Cubic reg. Newton. Conv. to second-order local opt.
- **Third order**: Max. tensor norm of $\nabla^3 f(x)$ in null-space of Hessian.
- Run third order only if second order does not make progress.

Efficient approaches for escaping higher order saddle points in non-convex optimization by A. , R. Ge, COLT 2016.
Concluding this Section

Summary

- Saddle points abound in high dimensional non-convex optimization.
- *Symmetries* and *over-specification* compound the problem.
- Saddle points slow down convergence.
- Solutions for escaping non-degenerate saddle points: *second order trust methods* and *noisy SGD*.
- Degenerate saddle points are harder to escape: *polynomial time* for third order but *NP-hard* for higher order.

Outlook

- *Noisy SGD* has worse scaling with dimension vs. second order methods. Can this be improved?
- What are the saddle structures of popular problems, e.g. deep learning?
- Can noisy SGD escape higher order saddle points in bounded time?
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Holy Grail: Reaching Global Optimum

- So far: escaping saddle points using **local information**, i.e. derivatives.
- **Can global optimum be reached using only local information?**

![Diagram showing local maxima, local minima, and saddle points](image)
Holy Grail: Reaching Global Optimum

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- Yes in special cases, e.g. convex optimization, spectral optimization
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Plan: attaining global optimality through spectral methods.
Matrix Eigen-analysis

Find decomposition of matrix $M = \sum_i \lambda_i v_i v_i^\top$.

- Optimization: find top eigenvector.

$$\max_v \langle v, Mv \rangle \text{ s.t. } \|v\| = 1, v \in \mathbb{R}^d.$$ 

Local optimum $\equiv$ Global optimum!
Matrix Eigen-analysis

Find decomposition of matrix $M = \sum_i \lambda_i v_i v_i^\top$.

- **Optimization**: find top eigenvector.
  \[
  \max_v \langle v, Mv \rangle \quad \text{s.t.} \quad \|v\| = 1, \quad v \in \mathbb{R}^d.
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- **Lagrangian**:\[
  \langle v, Mv \rangle - \lambda (\|v\|^2 - 1).
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- **No. of local optima:** 1

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Matrix Eigen-analysis

Find decomposition of matrix $M = \sum_i \lambda_i v_i v_i^T$.

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  Local optimum $\equiv$ Global optimum!

**Algorithmic implication**
- Gradient ascent (power method) converges to global optimum!
- Saddle points avoided by random initialization!
Matrix: Pairwise Moments

- $\mathbb{E}[x \otimes x] \in \mathbb{R}^{d \times d}$ is a second order tensor.
- $\mathbb{E}[x \otimes x]_{i_1,i_2} = \mathbb{E}[x_{i_1} x_{i_2}]$.
- For matrices: $\mathbb{E}[x \otimes x] = \mathbb{E}[xx^\top]$.
- $M = uu^\top$ is rank-1 and $M_{i,j} = u_i u_j$.

Tensor: Higher order Moments

- $\mathbb{E}[x \otimes x \otimes x] \in \mathbb{R}^{d \times d \times d}$ is a third order tensor.
- $\mathbb{E}[x \otimes x \otimes x]_{i_1,i_2,i_3} = \mathbb{E}[x_{i_1} x_{i_2} x_{i_3}]$.
- $T = u \otimes u \otimes u$ is rank-1 and $T_{i,j,k} = u_i u_j u_k$. 
Notion of Tensor Contraction

Extends the notion of matrix product

Matrix product
\[ Mv = \sum_{j} v_{j} M_{j} \]

Tensor Contraction
\[ T(u, v, \cdot) = \sum_{i,j} u_{i} v_{j} T_{i,j,:} \]
Problem of Tensor Decomposition

- Computationally hard for general tensors.
- Orthogonal tensors

\[ T = \sum_{i \in [k]} \lambda_i u_i \otimes u_i \otimes u_i : u_i \perp u_j \text{ for } i \neq j. \]

Decomposition through Tensor Norm Max.

\[ \max_v T(v, v, v), \|v\| = 1, v \in \mathbb{R}^d. \]

- Lagrangian:

\[ T(v, v, v) - 1.5\lambda(\|v\|^2 - 1). \]

Multiple local optima, but they correspond to components!

Exponentially many saddle points!
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- No. of eigenvectors: $\exp(d)!$

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- Critical points: $T(v, v, \cdot) = \lambda v$.
- No. of eigenvectors: $\exp(d)$!
- All saddle points are non-degenerate.
- Local optima: $\{u_i\}$ for $i = 1, \ldots, k$.

Multiple local optima, but they correspond to components!

Exponentially many saddle points!
Implication: Guaranteed Tensor Decomposition

Given Orthogonal Tensor $T = \sum_{i \in [k]} \lambda_i u_i \otimes u_i \otimes u_i$.

Recover components one by one

- Run projected SGD on $\max_{v: \|v\|=1} T(v, v, v)$.
- Guaranteed to recover a local optimum $\{u_i\}$ (upto scale).
- Find all components $\{u_i\}$ by deflation!
Implication: Guaranteed Tensor Decomposition

Given Orthogonal Tensor \( T = \sum_{i \in [k]} \lambda_i u_i \otimes u_i \otimes u_i \).

Recover components one by one

- Run projected SGD on \( \max_{v: \|v\| = 1} T(v, v, v) \).
- Guaranteed to recover a local optimum \( \{u_i\} \) (up to scale).
- Find all components \( \{u_i\} \) by deflation!

Alternative: simultaneous recovery of components (Ge et al ‘15)

- For fourth order tensor \( T \) \( \min_{\forall i, \|v_i\| = 1} \sum_{i \neq j} T(v_i, v_i, v_j, v_j) \).
- All saddle points are non-degenerate.
- All local optima are global.

SGD recovers the orthogonal tensor components optimally
Perturbation Analysis for Tensor Decomposition

- Well understood for matrix decomposition vs. hard for polynomials.
- Subtle analysis for tensor decomposition.

Perturbation Analysis for Tensor Decomposition

- Well understood for matrix decomposition vs. hard for polynomials.
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\[ T \in \mathbb{R}^{d \times d \times d}: \text{Orthogonal tensor. } E: \text{noise tensor.} \]

\[ \hat{T} = T + E, \quad T = \sum_{i} \lambda_i v_i \otimes v_i \otimes v_i, \quad \|E\| := \max_{x: \|x\|=1} |E(x, x, x)|. \]

Theorem: When \( \|E\| < \frac{\lambda_{\min}}{\sqrt{d}} \), power method recovers \( \{v_i\} \) up to error \( \|E\| \) with linear no. of restarts.

Perturbation Analysis for Tensor Decomposition

Theorem: When $\|E\| < \frac{\lambda_{\text{min}}}{\sqrt{d}}$, power method recovers $\{v_i\}$ up to error $\|E\|$ with linear no. of restarts.

Non-orthogonal Tensor Decomposition

\[ T = v_1 \otimes^3 + v_2 \otimes^3 + \cdots, \]

Non-orthogonal Tensor Decomposition

Orthogonalization

Input tensor $T$

Non-orthogonal Tensor Decomposition

Orthogonalization

\[ T(W, W, W) = \tilde{T} \]

Non-orthogonal Tensor Decomposition

Orthogonalization

\[ v_1 \ v_2 \ W \ = \ \tilde{v}_1 \ \tilde{v}_2 \]

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Non-orthogonal Tensor Decomposition

Orthogonalization

\[ \tilde{v}_1 \tilde{v}_2 = v_1 v_2 W \]

\[ T(W, W, W) = \tilde{T} \]

\[ \tilde{T} = T(W, W, W) = \tilde{v}_1 \otimes^3 + \tilde{v}_2 \otimes^3 + \cdots \]

Non-orthogonal Tensor Decomposition

Orthogonalization

\[ \mathbf{v}_1 \mathbf{v}_2 \mathbf{W} \quad = \quad \tilde{\mathbf{v}}_1 \tilde{\mathbf{v}}_2 \]

\[ T(W, W, W) = \tilde{T} \]

Find \( \mathbf{W} \) using SVD of Matrix Slice

\[ M = T(\cdot, \cdot, \theta) = \]

Non-orthogonal Tensor Decomposition

Orthogonalization

Orthogonalization: invertible when \( v_i \)'s linearly independent.

Unsupervised Learning via Tensor Methods

Data → Model → Learning Algorithm → Predictions
Replace the objective function
Max Likelihood vs. Best Tensor decomp.

Preserves Global Optimum (infinite samples)

\[
\arg \max_\theta p(x; \theta) = \arg \min_\theta \| \hat{T}(x) - T(\theta) \|_F^2
\]

\(\hat{T}(x)\): empirical tensor, \(T(\theta)\): low rank tensor based on \(\theta\).
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Finding globally opt tensor decomposition
Simple algorithms succeed under mild and natural conditions for many learning problems.
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Finding globally opt tensor decomposition
Simple algorithms succeed under mild and natural conditions for many learning problems.
**Tensors vs. Variational Inference**

Criterion: \( \text{Perplexity} = \exp[-\text{likelihood}] \).

Learning Topics from PubMed on Spark, 8mil articles

Tensors vs. Variational Inference

Criterion: Perplexity = \exp[-\text{likelihood}].

Learning Topics from PubMed on Spark, 8mil articles

![](chart1.png)

Learning network communities from social network data

Facebook $n \sim 20k$, Yelp $n \sim 40k$, DBLP-sub $n \sim 1e5$, DBLP $n \sim 1e6$.

![](chart2.png)

Tensors vs. Variational Inference

Criterion: Perplexity = \(\exp[-\text{likelihood}]\).

Learning Topics from PubMed on Spark, 8mil articles

![Graph showing running time and perplexity comparison between tensors and variational inference.](image)

Learning network communities from social network data

Facebook \(n \sim 20k\), Yelp \(n \sim 40k\), DBLP-sub \(n \sim 1e5\), DBLP \(n \sim 1e6\).

![Graph showing running time and error comparison for different datasets.](image)

Orders of Magnitude Faster & More Accurate

Sample Screenshot

- Infrastructure: AWS 6 nodes with 36 cores each.
- Data: PubMed 8.1 million articles, 140k vocabulary. 50 topics.
- Total runtime: 27 mins.

https://github.com/FurongHuang/SpectralLDA-TensorSpark
Learning Representations using Spectral Methods

Efficient Tensor Decomposition with Shifted Components

Shift-invariant Dictionary

Convolutional Model
Fast Text Embeddings through Tensor Methods

Fast Text Embeddings through Tensor Methods
Paraphrase Detection on MSR corpus with $\sim 5000$ Sentences

Fast Text Embeddings through Tensor Methods

Paraphrase Detection on MSR corpus with $\sim 5000$ Sentences

<table>
<thead>
<tr>
<th>Method</th>
<th>F score</th>
<th>No. of samples</th>
</tr>
</thead>
<tbody>
<tr>
<td>Vector Similarity (Baseline)</td>
<td>75%</td>
<td>$\sim 4k$</td>
</tr>
<tr>
<td><strong>Tensor (Proposed)</strong></td>
<td>81%</td>
<td>$\sim 4k$</td>
</tr>
<tr>
<td>Skipthought (RNN)</td>
<td>82%</td>
<td>$\sim 74$ mil</td>
</tr>
</tbody>
</table>

- **Unsupervised** learning of embeddings.
- No outside info for tensor vs. large book corpus (74 million) for skipthought vectors.

Training Neural Networks with Tensors

**Input** $x$  **Score** $S(x)$

$E[y \cdot S(x)]$

Output $y$

Weights

Neurons $\sigma(\cdot)$

Input $x$

Training Neural Networks with Tensors

![Diagram of neural network and tensor operations]

Given input pdf \( p(\cdot) \), let

\[
S_m(x) := (-1)^m \frac{\nabla^{(m)} p(x)}{p(x)}
\]

Gaussian \( x \Rightarrow \) Hermite polynomials.

Reinforcement Learning of POMDPs

Learning in Adaptive Environments

- Rewards from hidden state.
- Actions drive hidden state evolution.
Reinforcement Learning of POMDPs

Learning in Adaptive Environments

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Partially Observable Markov Decision Process

Learning using tensor methods under memoryless policies
POMDP model with 3 hidden states (trained using tensor methods) vs. NN with 3 hidden layers 10 neurons each (trained using RmsProp).
POMDP model with 8 hidden states (trained using tensor methods) vs. NN with 3 hidden layers 30 neurons each (trained using RmsProp).
POMDP model with 8 hidden states (trained using tensor methods) vs. NN with 3 hidden layers 30 neurons each (trained using RmsProp).
Conclusion

Guaranteed Non-convex Optimization

- Non-convex optimization requires new theoretical frameworks.
- Escaping saddle points an important challenge for non-convex optimization.
  - Symmetry and overspecification lead to explosion of saddle points.
  - SGD can escape non-degenerate points in bounded time.
  - Efficient algorithms for escape under degeneracy.
- Matrix and tensor methods have desirable guarantees on reaching global optimum.
  - Applicable to unsupervised, supervised and reinforcement learning.
  - Polynomial computational and sample complexity.
  - Faster and better performance in practice.

Steps Forward

- How to analyze saddle point structure of well known problems, e.g. deep learning.
- Scaling up tensor methods: sketching algorithms, extended BLAS, …
- Unified conditions on when non-convex optimization is tractable?
Resources and Research Connections

- http://newport.eecs.uci.edu/anandkumar/
- ICML and NIPS workshops. (upcoming one on thursday).
Resources and Research Connections

- [https://www.facebook.com/nonconvex](https://www.facebook.com/nonconvex) group.
- [http://newport.eecs.uci.edu/anandkumar/](http://newport.eecs.uci.edu/anandkumar/)
- ICML and NIPS workshops. (upcoming one on Thursday).

Collaborators

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