Stochastic Gradient Descent

Daniil Merkulov

Optimization methods. MIPT

Finite-sum problem

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We consider classic finite-sample average minimization:

$$\min_{x \in \mathbb{R}^p} f(x) = \min_{x \in \mathbb{R}^p} \frac{1}{n} \sum_{i=1}^{n} f_i(x)$$

The gradient descent acts like follows:

$$x_{k+1} = x_k - \frac{\alpha_k}{n} \sum_{i=1}^{n} \nabla f_i(x) \qquad \text{(GD)}$$

- Convergence with constant α or line search.

ML: $\min_W LOSS(W) = \frac{1}{n} \sum_{i=1}^{n} loss(x_i, y_i, W)$

параметры

вход модели

метка

по всей обучающей выборке

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- Iteration cost is linear in n. For ImageNet $n \approx 1.4 \cdot 10^7$, for WikiText $n \approx 10^8$. For FineWeb $n \approx 15 \cdot 10^{12}$ tokens.

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n p-мерных векторов

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Let's switch from the full gradient calculation to its unbiased estimator, when we randomly choose i_k index of point at each iteration uniformly:

$$x_{k+1} = x_k - \alpha_k \nabla f_{i_k}(x_k)$$

(SGD)

With $p(i_k = i) = \frac{1}{n}$, the stochastic gradient is an unbiased estimate of the gradient, given by:

$$\mathbb{E}[\nabla f_{i_k}(x)] = \sum_{i=1}^{n} p(i_k = i) \nabla f_i(x) = \sum_{i=1}^{n} \frac{1}{n} \nabla f_i(x) = \frac{1}{n} \sum_{i=1}^{n} \nabla f_i(x) = \nabla f(x)$$

This indicates that the expected value of the stochastic gradient is equal to the actual gradient of $f(x)$.

Results for Gradient Descent

Stochastic iterations are n times faster, but how many iterations are needed?

If ∇f is Lipschitz continuous then we have:

Assumption	Deterministic Gradient Descent	Stochastic Gradient Descent
PL	$O(\log(1/\varepsilon))$	$O(1/\varepsilon)$
Convex	$O(1/\varepsilon)$	$O(1/\varepsilon^2)$
Non-Convex	$O(1/\varepsilon)$	$O(1/\varepsilon^2)$

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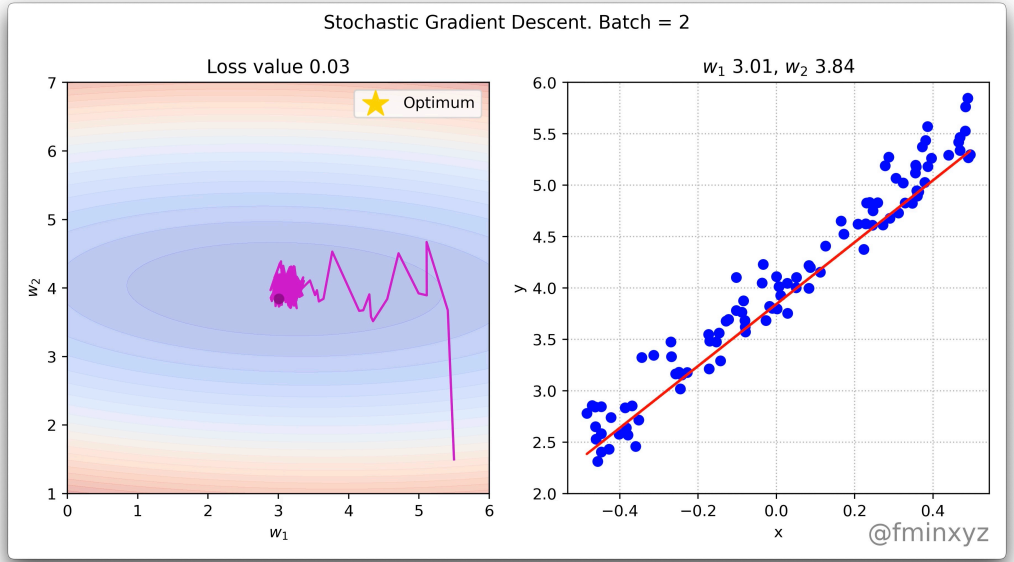
  - Sublinear rate even in strongly-convex case.
  - Bounds are unimprovable under standard assumptions.
  - Oracle returns an unbiased gradient approximation with bounded variance.
- Momentum and Quasi-Newton-like methods do not improve rates in stochastic case. Can only improve constant factors (bottleneck is variance, not condition number).

Stochastic Gradient Descent (SGD)

Typical behaviour



Convergence

Липшицевость градиента

Lipschitz continiity implies:

$$f(x_{k+1}) \leq f(x_k) + \langle \nabla f(x_k), x_{k+1} - x_k \rangle + \frac{L}{2}\|x_{k+1} - x_k\|^2$$

Convergence

$x_{k+1} = x_k - \alpha_k \nabla f_{i_k}$

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using (SGD):

$$f(x_{k+1}) \leq f(x_k) - \alpha_k \langle \nabla f(x_k), \nabla f_{i_k}(x_k) \rangle + \alpha_k^2 \frac{L}{2} \|\nabla f_{i_k}(x_k)\|^2$$

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Now let's take expectation with respect to i_k:

$$\mathbb{E}[f(x_{k+1})] \leq \mathbb{E}[f(x_k) - \alpha_k \langle \nabla f(x_k), \nabla f_{i_k}(x_k) \rangle + \alpha_k^2 \frac{L}{2}\|\nabla f_{i_k}(x_k)\|^2]$$

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Using linearity of expectation:

$$\mathbb{E}[f(x_{k+1})] \leq f(x_k) - \alpha_k \langle \nabla f(x_k), \mathbb{E}[\nabla f_{i_k}(x_k)] \rangle + \alpha_k^2 \frac{L}{2}\mathbb{E}[\|\nabla f_{i_k}(x_k)\|^2]$$

$\nabla f(x_k)$

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Since uniform sampling implies unbiased estimate of gradient: $\mathbb{E}[\nabla f_{i_k}(x_k)] = \nabla f(x_k)$:

$$\mathbb{E}[f(x_{k+1})] \leq f(x_k) - \alpha_k \|\nabla f(x_k)\|^2 + \alpha_k^2 \frac{L}{2}\mathbb{E}[\|\nabla f_{i_k}(x_k)\|^2]$$

Convergence. Smooth PL case.

$$\frac{1}{2}\|\nabla f(x)\|_2^2 \geq \mu(f(x) - f^*), \forall x \in \mathbb{R}^p \tag{PL}$$

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This inequality simply requires that the gradient grows faster than a quadratic function as we move away from the optimal function value. Note, that strong convexity implies PL, but not vice versa. Using PL we can write:

$$\mathbb{E}[f(x_{k+1})] - f^* \leq (1 - 2\alpha_k\mu)[f(x_k) - f^*] + \alpha_k^2 \frac{L}{2}\mathbb{E}[\|\nabla f_{i_k}(x_k)\|^2]$$

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This bound already indicates, that we have something like linear convergence if far from solution and gradients are similar, but no progress if close to solution or have high variance in gradients at the same time.

Пусть $\mathbb{E}\|\nabla f_{i_k}(x_k)\|^2 \leq \sigma^2$

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Now we assume, that the variance of the stochastic gradients is bounded:

$$\mathbb{E}[\|\nabla f_i(x_k)\|^2] \leq \sigma^2$$

$\forall k$

Convergence. Smooth PL case.

$1 - 2\alpha_k\mu = 1 - \frac{2k+1}{(k+1)^2}$

$$\frac{1}{2}\|\nabla f(x)\|_2^2 \geq \mu(f(x) - f^*), \forall x \in \mathbb{R}^p \tag{PL}$$

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$\alpha_k = \frac{2k+1}{2\mu(k+1)^2}$

Thus, we have

$$\mathbb{E}[f(x_{k+1}) - f^*] \leq (1 - 2\alpha_k\mu)[f(x_k) - f^*] + \frac{L\sigma^2\alpha_k^2}{2}.$$

Convergence. Smooth PL case.

1. Consider **decreasing stepsize** strategy with $\alpha_k = \frac{2k+1}{2\mu(k+1)^2}$ we obtain

$$\mathbb{E}[f(x_{k+1}) - f^*] \leq \frac{k^2}{(k+1)^2}[f(x_k) - f^*] + \frac{L\sigma^2(2k+1)^2}{8\mu^2(k+1)^4}$$

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2. Multiplying both sides by $(k+1)^2$ and letting $\delta_f(k) \equiv k^2\mathbb{E}[f(x_k) - f^*]$ we get

$$\begin{aligned}\delta_f(k+1) &\leq \delta_f(k) + \frac{L\sigma^2(2k+1)^2}{8\mu^2(k+1)^2} \\ &\leq \delta_f(k) + \frac{L\sigma^2}{2\mu^2},\end{aligned}$$

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where the second line follows from $\frac{2k+1}{k+1} < 2$. Summing up this inequality from $k = 0$ to T and using the fact that $\delta_f(0) = 0$ we get

$$\delta_f(T+1) \leq \delta_f(0) + \frac{L\sigma^2}{2\mu^2}\sum_{i=0}^{T} 1 \leq \frac{L\sigma^2(T+1)}{2\mu^2} \Rightarrow \quad (k+1)^2\mathbb{E}[f(x_{k+1}) - f^*] \leq \frac{L\sigma^2(k+1)}{2\mu^2}$$

which gives the stated rate.

Convergence. Smooth PL case.

3. **Constant step size**: Choosing $\alpha_k = \alpha$ for any $\alpha < 1/2\mu$ yields

$$\begin{aligned}\mathbb{E}[f(x_k) - f^*] &\leq (1-2\alpha\mu)^k[f(x_0) - f^*] + \frac{L\sigma^2\alpha^2}{2}\sum_{i=0}^{k}(1-2\alpha\mu)^i \\ &\leq (1-2\alpha\mu)^k[f(x_0) - f^*] + \frac{L\sigma^2\alpha^2}{2}\sum_{i=0}^{\infty}(1-2\alpha\mu)^i \\ &= (1-2\alpha\mu)^k[f(x_0) - f^*] + \frac{L\sigma^2\alpha}{4\mu},\end{aligned}$$

where the last line uses that $\alpha < 1/2\mu$ and the limit of the geometric series.

Convergence. Smooth convex case.

$\max_i L_i$

$\alpha_k \leq \frac{1}{4L_{MAX}}$

$\alpha = \frac{\alpha_0}{\sqrt{K}}$

$$\mathbb{E}\left(f(\overline{x}_K) - f^*\right) \leq \frac{R^2}{\alpha_0 \sqrt{K}} + \frac{2\alpha_0 \sigma_f^*}{\sqrt{K}}$$

$\sigma_f^* = \inf_{x^* \in \operatorname{argmin} f} \mathbb{V}\left[\nabla f_i(x^*)\right]$

$$\sim \frac{1}{\sqrt{K}}$$

Convergence. Non-smooth convex case.

$$\sim \frac{1}{\sqrt{K}}$$

fixed stepsize with fixed horizon

Mini-batch SGD

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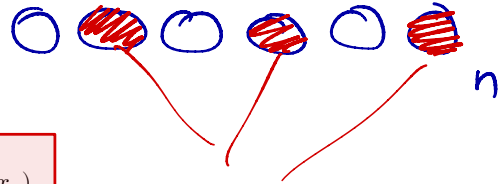


Approach 1: Control the sample size

The deterministic method uses all n gradients:

$$\nabla f(x_k) = \frac{1}{n}\sum_{i=1}^{n} \nabla f_i(x_k).$$

The stochastic method approximates this using just 1 sample:

$$\nabla f_{ik}(x_k) \approx \frac{1}{n}\sum_{i=1}^{n} \nabla f_i(x_k).$$

A common variant is to use a larger sample B_k (``mini-batch''):

$$\frac{1}{|B_k|}\sum_{i\in B_k} \nabla f_i(x_k) \approx \frac{1}{n}\sum_{i=1}^{n} \nabla f_i(x_k),$$

particularly useful for vectorization and parallelization.
For example, with 16 cores set $|B_k| = 16$ and compute 16 gradients at once.

Mini-Batching as Gradient Descent with Error

The SG method with a sample B_k (``mini-batch'') uses iterations:

$$x_{k+1} = x_k - \alpha_k \left(\frac{1}{|B_k|} \sum_{i \in B_k} \nabla f_i(x_k) \right).$$

Let's view this as a ``gradient method with error'':

$$x_{k+1} = x_k - \alpha_k (\nabla f(x_k) + e_k),$$

where e_k is the difference between the approximate and true gradient.

If you use $\alpha_k = \frac{1}{L}$, then using the descent lemma, this algorithm has:

$$f(x_{k+1}) \leq f(x_k) - \frac{1}{2L} \|\nabla f(x_k)\|^2 + \frac{1}{2L} \|e_k\|^2,$$

for any error e_k.

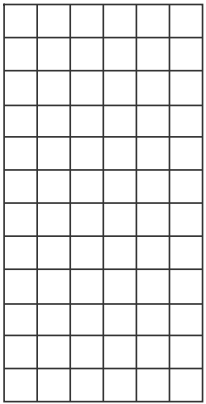
Effect of Error on Convergence Rate

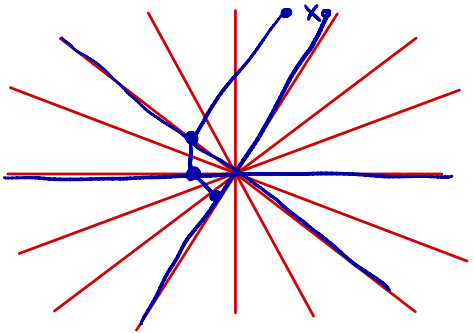
Our progress bound with $\alpha_k = \frac{1}{L}$ and error in the gradient of e_k is:

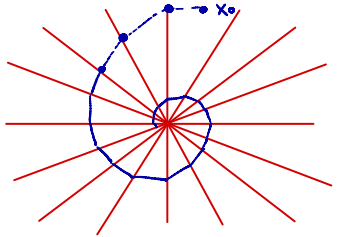
$$f(x_{k+1}) \leq f(x_k) - \frac{1}{2L}\|\nabla f(x_k)\|^2 + \frac{1}{2L}\|e_k\|^2.$$

Идея SGD и батчей

Данные







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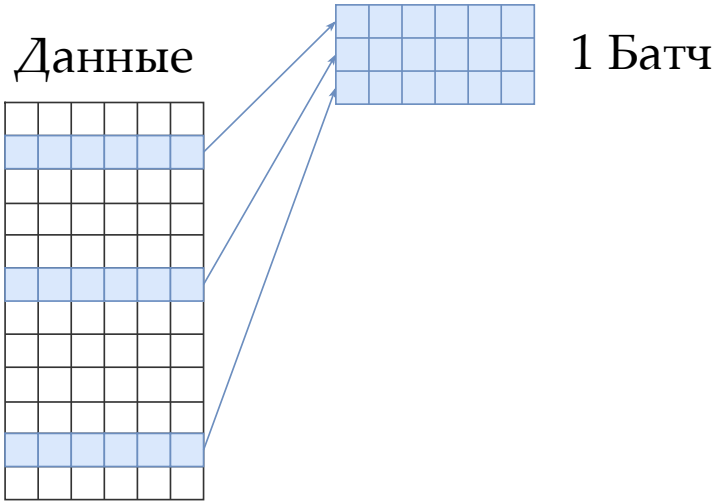

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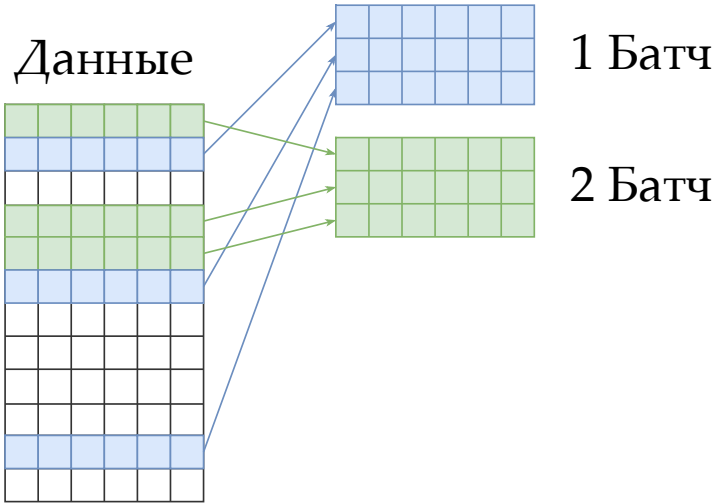

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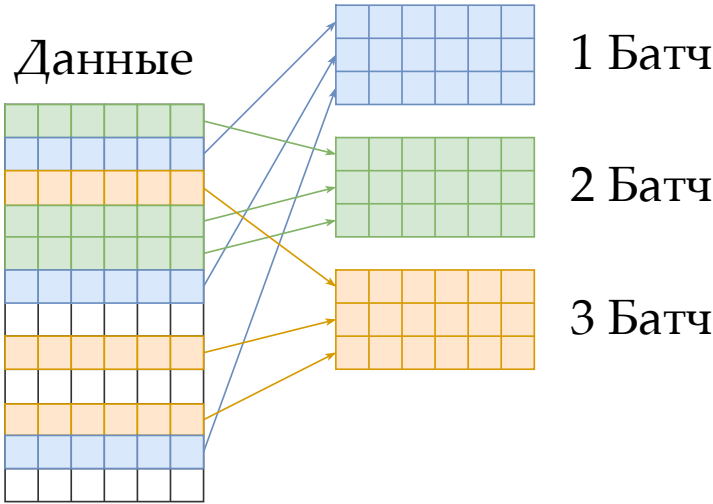

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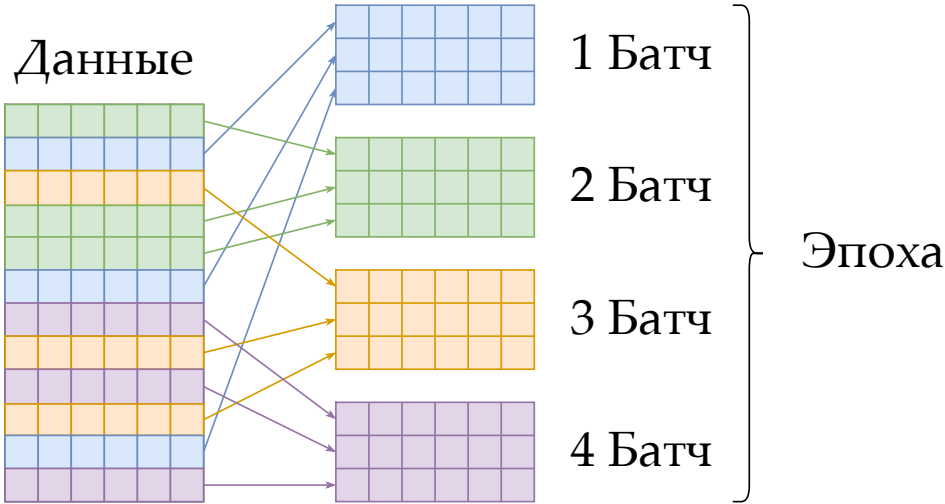
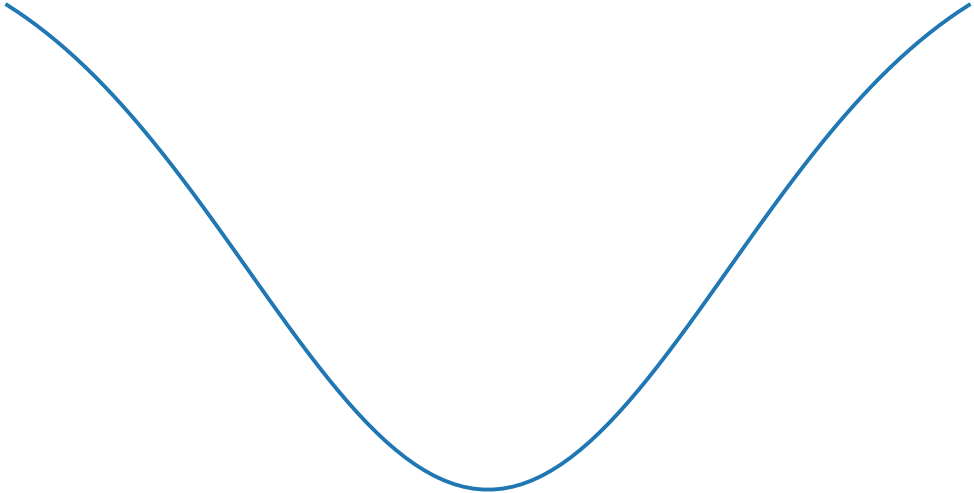


Градиентный спуск сходится к локальному минимуму



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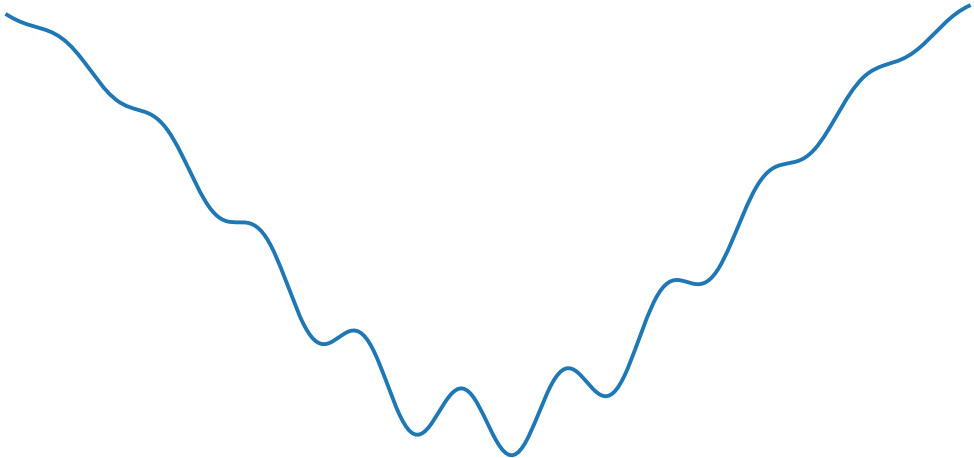
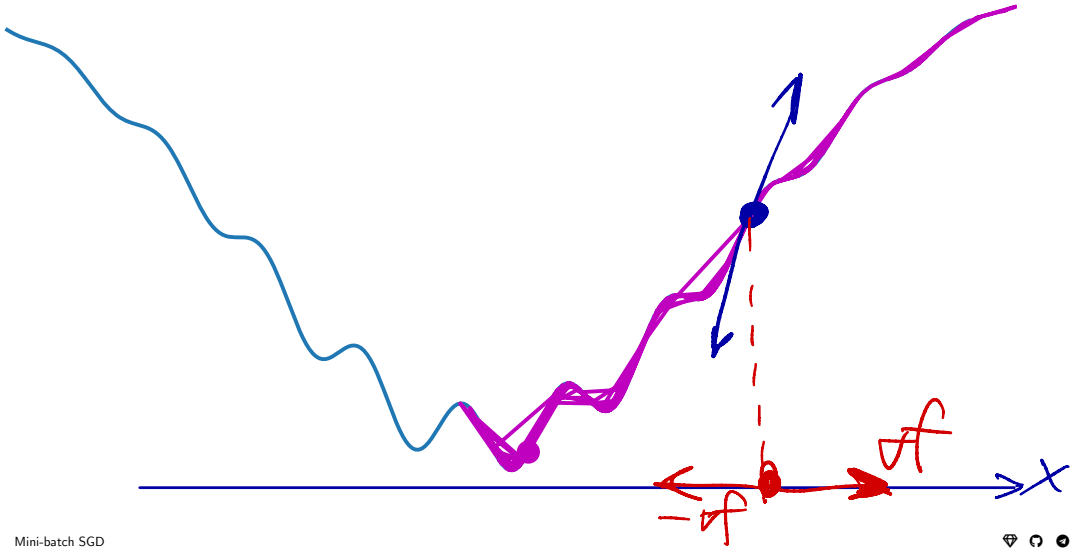


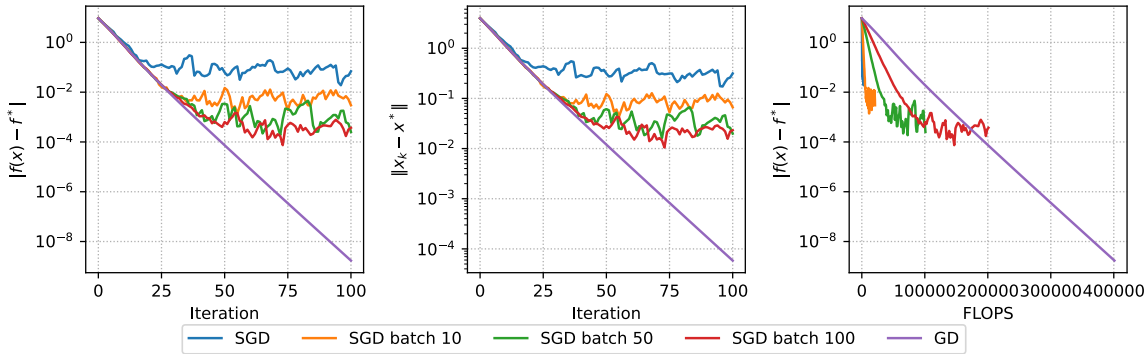
Стохастический градиентный спуск выпрыгивает из локальных минимумов



Main problem of SGD

$$f(x) = \frac{\mu}{2}\|x\|_2^2 + \frac{1}{m}\sum_{i=1}^{m}\log(1+\exp(-y_i\langle a_i, x\rangle)) \to \min_{x\in\mathbb{R}^n}$$

Strongly convex binary logistic regression. m=200, n=10, mu=1.



Ширина локальных минимумов

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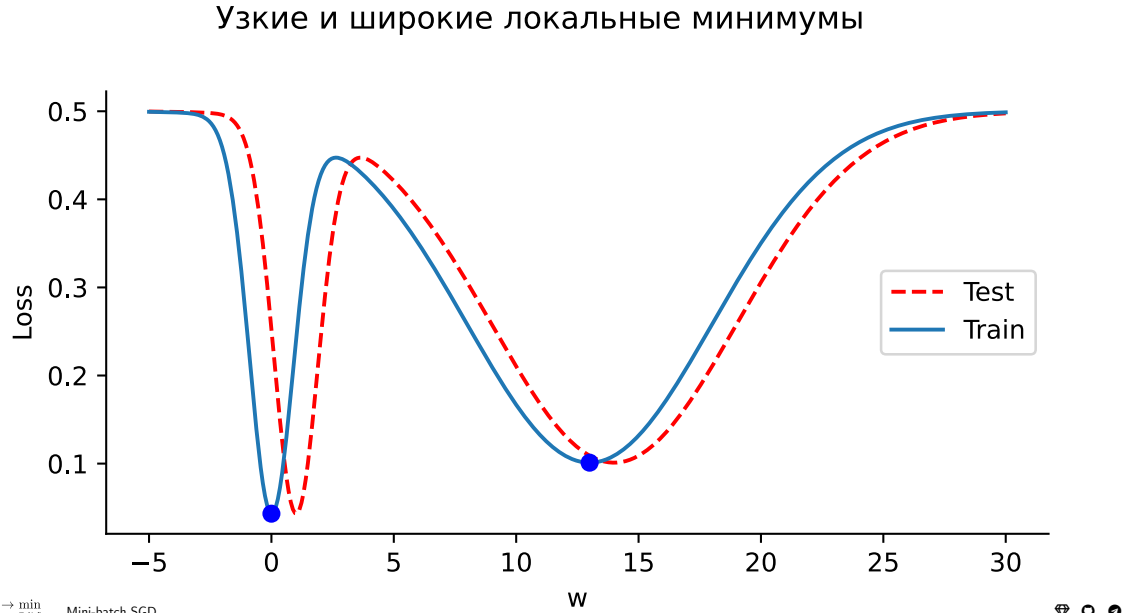

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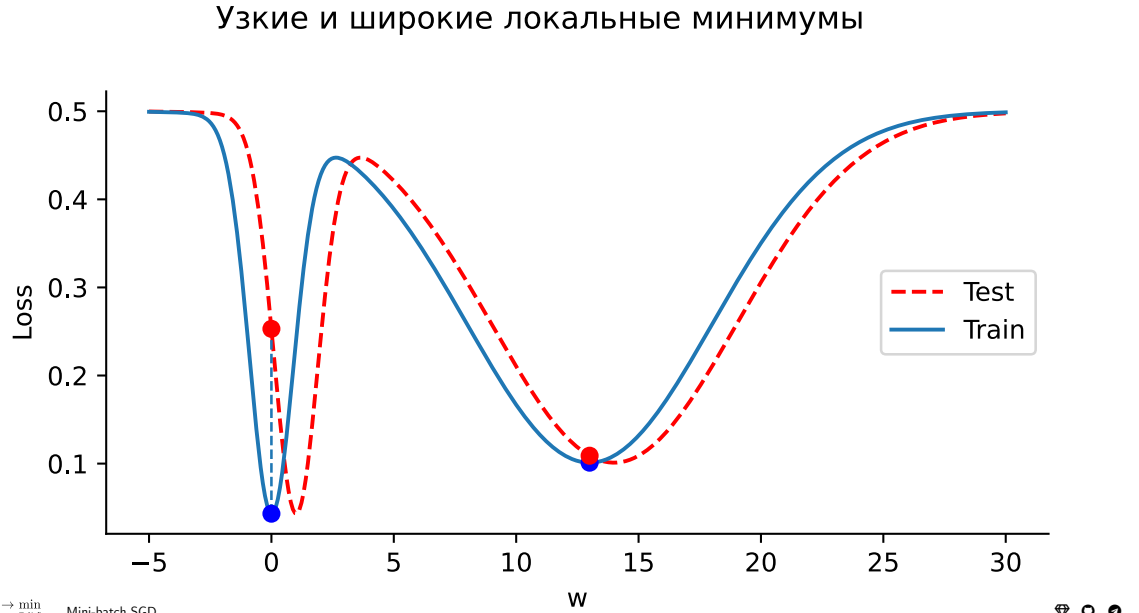
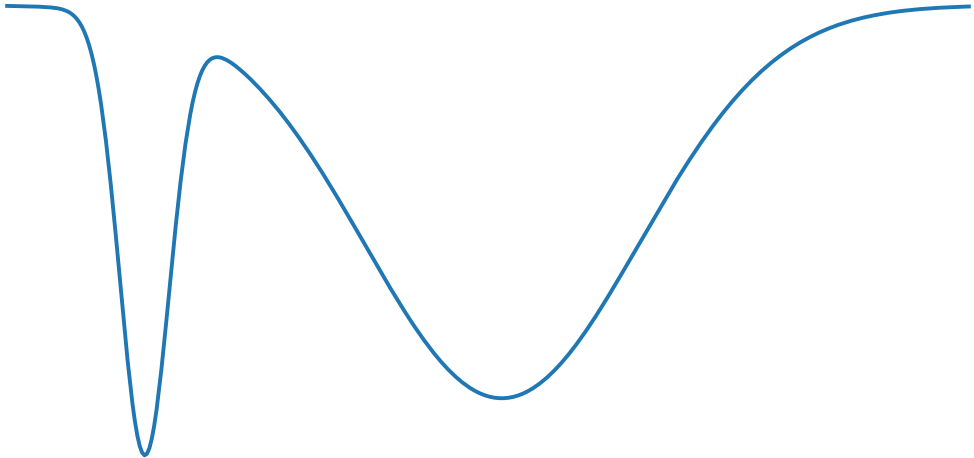
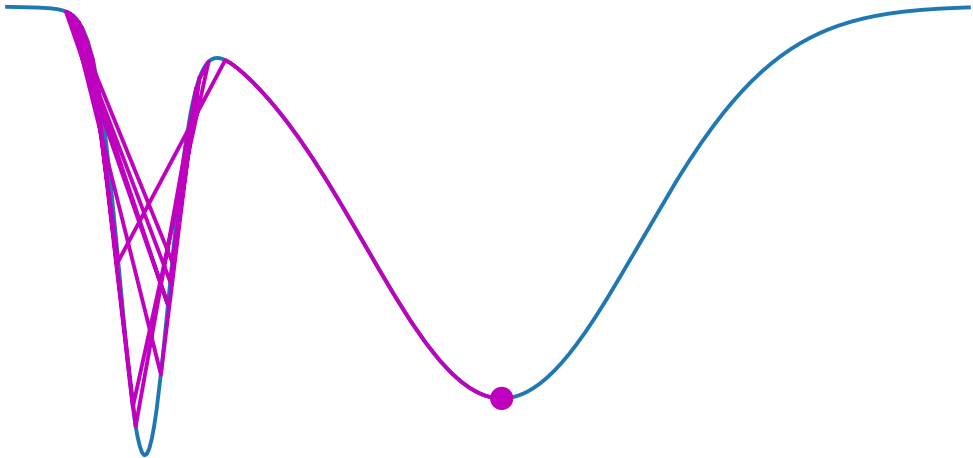


Градиентный спуск с маленьким шагом сходится в узкий локальный минимум



Градиентный спуск с большим шагом избегает узкого локального минимума



Основные результаты сходимости SGD

Пусть f - L-гладкая μ-сильно выпуклая функция, а дисперсия стохастического градиента конечна ($\mathbb{E}[\|\nabla f_i(x_k)\|^2] \leq \sigma^2$). Тогда траектория стохастического градиентного спуска с постоянным шагом $\alpha < \frac{1}{2\mu}$ будет гарантировать:

$$\mathbb{E}[f(x_{k+1}) - f^*] \leq (1 - 2\alpha\mu)^k [f(x_0) - f^*] + \frac{L\sigma^2\alpha}{4\mu}.$$

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Пусть f - L-гладкая μ-сильно выпуклая функция, а дисперсия стохастического градиента конечна ($\mathbb{E}[\|\nabla f_i(x_k)\|^2] \leq \sigma^2$). Тогда стохастический градиентный шум с уменьшающимся шагом $\alpha_k = \frac{2k+1}{2\mu(k+1)^2}$ будет сходиться сублинейно:

$$\mathbb{E}[f(x_{k+1}) - f^*] \leq \frac{L\sigma^2}{2\mu^2(k+1)}$$

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- Nesterov/Polyak accelerations do not improve convergence rate
- Two-phase Newton-like method achieves $\mathcal{O}\left(\frac{1}{k}\right)$ without strong convexity.