COMPSCI 514: Algorithms for Data Science

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Lecture 24 (Final Lecture!)

Logistics

- Problem Set 5 can be submitted up to 12/11 (Monday) at 11:59pm.
- Exam is next Thursday 12/14, from 10:30am-12:30pm in class.
- I am holding office hours Tuesday 12/12 1-3:30pm and Wednesday 12/13 2pm-3pm Both will be held in CS140.
- It would be really helpful if you could fill out SRTIs for this class.
- There is no quiz due this week.

Summary

Last Class:

- Analysis of gradient descent for convex and Lipschitz functions.

This Class:

- Extend gradient descent to constrained optimization via projected gradient descent.
- Course wrap up and review.

GD Analysis Proof

Theorem – GD on Convex Lipschitz Functions: For convex G-Lipschitz function f, GD run with $t \geq \frac{R^2 G^2}{\epsilon^2}$ iterations, $\eta = \frac{R}{G\sqrt{t}}$, and starting point within radius R of $\vec{\theta}_*$, outputs $\hat{\theta}$ satisfying:

$$f(\hat{\theta}) \leq f(\vec{\theta}_*) + \epsilon.$$

Step 1: For all i, $f(\vec{\theta}_i) - f(\vec{\theta}_*) \leq \frac{\|\vec{\theta}_i - \vec{\theta}_*\|_2^2 - \|\vec{\theta}_{i+1} - \vec{\theta}_*\|_2^2}{2\eta} + \frac{\eta G^2}{2} \implies$

Step 2: $\frac{1}{t}\sum_{i=1}^{t} f(\vec{\theta}_i) - f(\vec{\theta}_*) \leq \frac{R^2}{2\eta \cdot t} + \frac{\eta G^2}{2}$.

Constrained Convex Optimization

Often want to perform convex optimization with convex constraints.

$$\vec{\theta}^* = \arg\min_{\vec{\theta} \in \mathcal{S}} f(\vec{\theta}),$$

where $\mathcal{S}$ is a convex set.

Definition – Convex Set: A set $\mathcal{S} \subseteq \mathbb{R}^d$ is convex if and only if, for any $\vec{\theta}_1, \vec{\theta}_2 \in \mathcal{S}$ and $\lambda \in [0, 1]$:

$$(1 - \lambda)\vec{\theta}_1 + \lambda \cdot \vec{\theta}_2 \in \mathcal{S}$$

E.g. $\mathcal{S} = \{\vec{\theta} \in \mathbb{R}^d : \|\vec{\theta}\|_2 \leq 1\}$.

Projected Gradient Descent

For any convex set let $P_{\mathcal{S}}(\cdot)$ denote the projection function onto $\mathcal{S}$.

- $P_{\mathcal{S}}(\vec{y}) = \arg\min_{\vec{\theta} \in \mathcal{S}} \|\vec{\theta} - \vec{y}\|_2$.
- For $\mathcal{S} = \{\vec{\theta} \in \mathbb{R}^d : \|\vec{\theta}\|_2 \leq 1\}$ what is $P_{\mathcal{S}}(\vec{y})$?
- For $\mathcal{S}$ being a k dimensional subspace of $\mathbb{R}^d$, what is $P_{\mathcal{S}}(\vec{y})$?

Projected Gradient Descent

- Choose some initialization $\vec{\theta}_1$ and set $\eta = \frac{R}{G\sqrt{t}}$.
- For $i = 1, \ldots, t-1$
  - $\vec{\theta}_{i+1}^{(out)} = \vec{\theta}_i - \eta \cdot \vec{\nabla} f(\vec{\theta}_i)$
  - $\vec{\theta}_{i+1} = P_{\mathcal{S}}(\vec{\theta}_{i+1}^{(out)})$.
- Return $\hat{\theta} = \arg\min_{\vec{\theta}_i} f(\vec{\theta}_i)$.

Convex Projections

Projected gradient descent can be analyzed identically to gradient descent!

Theorem – Projection to a convex set: For any convex set $\mathcal{S} \subseteq \mathbb{R}^d$, $\vec{y} \in \mathbb{R}^d$, and $\vec{\theta} \in \mathcal{S}$,

$$\|P_{\mathcal{S}}(\vec{y}) - \vec{\theta}\|_2 \leq \|\vec{y} - \vec{\theta}\|_2.$$

Projected Gradient Descent Analysis

Theorem – Projected GD: For convex G-Lipschitz function f, and convex set $\mathcal{S}$, Projected GD run with $t \geq \frac{R^2G^2}{\epsilon^2}$ iterations, $\eta = \frac{R}{G\sqrt{t}}$, and starting point within radius R of $\vec{\theta}_*$, outputs $\hat{\theta}$ satisfying:

$$f(\hat{\theta}) \leq f(\vec{\theta}_*) + \epsilon = \min_{\vec{\theta} \in \mathcal{S}} f(\vec{\theta}) + \epsilon$$

Recall: $\vec{\theta}_{i+1}^{(out)} = \vec{\theta}_i - \eta \cdot \vec{\nabla} f(\vec{\theta}_i)$ and $\vec{\theta}_{i+1} = P_{\mathcal{S}}(\vec{\theta}_{i+1}^{(out)})$.

Step 1: For all i, $f(\vec{\theta}_i) - f(\vec{\theta}_*) \leq \frac{\|\vec{\theta}_i - \theta_*\|_2^2 - \|\vec{\theta}_{i+1}^{(out)} - \vec{\theta}_*\|_2^2}{2\eta} + \frac{\eta G^2}{2}$.

Step 1.a: For all i, $f(\vec{\theta}_i) - f(\vec{\theta}_*) \leq \frac{\|\vec{\theta}_i - \vec{\theta}_*\|_2^2 - \|\vec{\theta}_{i+1} - \vec{\theta}_*\|_2^2}{2\eta} + \frac{\eta G^2}{2}$.

Step 2: $\frac{1}{t}\sum_{i=1}^{t} f(\vec{\theta}_i) - f(\vec{\theta}_*) \leq \frac{R^2}{2\eta \cdot t} + \frac{\eta G^2}{2}$ $\implies$ Theorem.

Course Review

Randomized Methods

Randomization as a computational resource for massive datasets.

- Focus on problems that are easy on small datasets but hard at massive scale – set size estimation, load balancing, distinct elements counting (MinHash), checking set membership (Bloom Filters), frequent items counting (Count-min sketch), near neighbor search (locality sensitive hashing).
- Just the tip of the iceberg on randomized streaming/sketching/hashing algorithms. Check out 614 if you want to learn more.
- In the process covered probability/statistics tools that are very useful beyond algorithm design: concentration inequalities, higher moment bounds, law of large numbers, central limit theorem, linearity of expectation and variance, union bound, median as a robust estimator.

Dimensionality Reduction

Methods for working with (compressing) high-dimensional data

- Started with randomized dimensionality reduction and the JL lemma: compression from *any* d-dimensions to $O(\log n/\epsilon^2)$ dimensions while preserving pairwise distances.
- Dimensionality reduction via low-rank approximation and optimal solution with PCA/eigendecomposition/SVD.
- Low-rank approximation of similarity matrices and entity embeddings (e.g., LSA, word2vec, DeepWalk).
- Spectral graph theory – nonlinear dimension reduction and spectral clustering for community detection.
- In the process covered linear algebraic tools that are very broadly useful in ML and data science: eigendecomposition, singular value decomposition, projection, norm transformations.

Continuous Optimization

Foundations of continuous optimization and gradient descent.

- Foundational concepts like convexity, convex sets, Lipschitzness, directional derivative/gradient.
- How to analyze gradient descent in a simple setting (convex Lipschitz functions).
- Simple extension to projected gradient descent for optimization over a convex constraint set.
- Lots that we didn't cover: online and stochastic gradient descent, accelerated methods, adaptive methods, second order methods (quasi-Newton methods), practical considerations. Gave mathematical tools to understand these methods.

Thanks for a great semester!

Final Exam Questions/Review

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