

locus \mathbf{x}_k , and therefore changes during the course of optimization. Our second algorithm, `BallConvolution`, generalizes this by computing a linear combination of all positive differentials rather than a single bounding cone.

A possible concern with our work appears to stem from nonmonotonically decreasing support functions used for both basic, especially for complex, cones. Remarkably, we find that the inequalities used by `BallConvolution` are tight in practice, even for multi-layer perceptrons with up to 60 hidden layers.

Although our proposed MIM optimization was algorithmic in nature (see right), we hope that Vignati’s insight will be an illustration of an underapproximated fact.

A general-purpose optimizer can automatically compute polynomial upper and lower bounds (or, vice versa, better than simple approximations of) with a Taylor polynomial.

2 Background

We begin with a review of MIM optimization algorithms, followed by a discussion of convex-abstracted techniques for bounding the Taylor remainder term.

2.1 MIM Optimization Algorithms

Minimization-minimization (MIM) is a well-known optimization technique based on a simple idea: by under-approximating a locally-tight upper bound (or a lower function of interest), we can iteratively realize the best. To present this method formally, we will use the following definition:

Definition 1 (Minimization). Consider a function $f : \mathbb{R}^n \rightarrow \mathbb{R}$. A function $\hat{f} : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$ satisfies \hat{f} if, for any $\mathbf{x} \in \mathbb{R}^n$,

$$\hat{f}(\mathbf{x}, \mathbf{y}) \leq f(\mathbf{x}, \mathbf{y}) \quad \forall \mathbf{x} \in \mathbb{R}^n \quad (1)$$

and furthermore, $\hat{f}(\mathbf{x}, \mathbf{y}) \rightarrow f(\mathbf{x})$.

If \hat{f} satisfies \hat{f} , then \hat{f} provides an upper bound on f that is tight at a specified point \mathbf{y} , and tight everywhere. Figure 3 illustrates a candidate for the softmax function.



Figure 3: The function $f(x) = \max(0, \exp(x))$, and the quadratic upperbound $f(x, y) = f(y) + 7.52(x - y)^2$, evaluated at $y = \frac{1}{2}$.

Given an arbitrary starting point $\mathbf{x}_0 \in \mathbb{R}^n$, a minimization-minimization algorithm produces a sequence of points $\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2, \dots$ for setting

$$\mathbf{x}_{i+1} = \underset{\mathbf{y} \in \mathbb{R}^n}{\operatorname{argmin}} \{ \hat{f}(\mathbf{x}_i, \mathbf{y}) \} \quad (2)$$

An appealing property of MIM is that the best decreases monotonically: $f(\mathbf{x}_{i+1}) \leq f(\mathbf{x}_i)$ for all i . This follows from the argument of nonstationarity:

$$f(\mathbf{x}_{i+1}) \leq \hat{f}(\mathbf{x}_{i+1}, \mathbf{x}_i) \leq \hat{f}(\mathbf{x}_i, \mathbf{x}_i) = f(\mathbf{x}_i) \quad (3)$$

Minimization Algorithms Mathematical Theories And Computer Results

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