The Conjugate Gradient Method

Lecture 5, Continuous Optimisation
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The notion of complexity (per iteration) of an algorithm we used so far is simplistic:

- We counted the number of "basic computer operations", without taking into account that some operations are less costly than others.

- We did not take into account the memory requirements of an algorithm and the time a computer spends shifting data between different levels of the memory hierarchy.

Memory requirement:

- Quasi-Newton methods create need to keep a $n \times n$ matrix H_k (the inverse of the approximate Hessian B_k) or L_k (the Cholesky factor of B_k) in the computer memory, i.e., $O(n^2)$ data units.

- The steepest descent method only occupies $O(n)$ memory at any given time, by storing x_k and $\nabla f(x_k)$ and overwriting registers with new data. Can cope with much larger n than q.-N..

The *conjugate gradient method* has

- $O(n)$ memory requirement,

- $O(n)$ complexity per iteration,

- but converges much faster than steepest descent.

This method can be used when the memory requirement of quasi-Newton methods exceeds the active memory of the CPU, or alternatively, to solve positive definite systems of linear equations.

Let $B \succ 0$ be symmetric positive definite and consider

$$\text{(P)} \qquad \min_{x \in \mathbb{R}^n} f(x) = x^\top B x + b^\top x + a.$$

Since f is convex, $\nabla f(x) = 0$ is a sufficient optimality condition, i.e., (P) is equivalent to solving the positive definite linear system $2Bx = -b$ with solution

$$x^* = -(1/2)B^{-1}b.$$

Let $A \in \mathbb{R}^{n \times n}$ be real symmetric and recall:

- A has real eigenvalues $\lambda_1 \geq \cdots \geq \lambda_n$ and there exists Q orthogonal such that $A = Q\,\mathrm{Diag}(\lambda)Q^\top$.
- $A^{-1} = QD^{-1}Q^\top$, i.e., A is nonsingular iff $\lambda_i \neq 0\,\forall i$,
- A is positive definite iff $\lambda_i > 0\,\forall i$, and then $A^{1/2} := Q\,\mathrm{Diag}(\lambda^{1/2})$ is *unique* symmetric positive definite s.t. $A^{1/2}A^{1/2} = A$.

Geometric motivation of CG: Adding a constant to the objective function of

$$\text{(P)} \qquad \min_{x \in \mathbb{R}^n} f(x) = x^\top B x + b^\top x + a$$

does not change the global minimiser $x^* = -(1/2)B^{-1}b$.

Therefore, it is equivalent to solve

$$\text{(P')} \qquad \min f(x) = (x - x^*)^\top B (x - x^*) = y^\top y = g(y),$$

where $y = B^{1/2}(x - x^*)$.

Thus, the objective function of our minimisation problem looks particularly simple in the transformed variables y. Use these to understand the geometry of the method.

We aim to construct an iterative sequence $(x_k)_{k \in \mathbb{N}}$ such that the corresponding sequence of $y_k = B^{1/2}(x_k - x^*)$ behaves sensibly.

Let the current iterate be x_k and apply an exact line search $\alpha_k = \arg\min_\alpha f(x_k + \alpha d_k)$ to x_k in the search direction d_k.

Translated into y-coordinates,

$$\alpha_k = \arg\min_\alpha g(y_k + \alpha p_k) = \arg\min_\alpha \|y_k\|^2 + 2\alpha p_k^\top y_k + \alpha^2 \|p_k\|^2.$$

where $p_k = B^{\frac{1}{2}} d_k$, and

$$\alpha_k = -\frac{p_k^\top y_k}{\|p_k\|^2}.$$

If we set $y_{k+1} = y_k + \alpha_k p_k$, then we find

$$y_{k+1}^\top p_k = \left(y - \frac{p_k^\top y_k}{\|p_k\|^2} p_k\right)^\top p_k = y_k^\top p_k - y_k^\top p_k = 0. \qquad (1)$$

Key observation: (1) holds independently of the location of x_k. Applying an exact line search

$$\alpha^* = \arg\min_{\alpha \in \mathbb{R}} f(x + \alpha d),$$

to an arbitrary point x in the search direction $d = \pm d_k$, the point $x_+ = x + \alpha^* d$ ends up lying in the affine hyper-plane

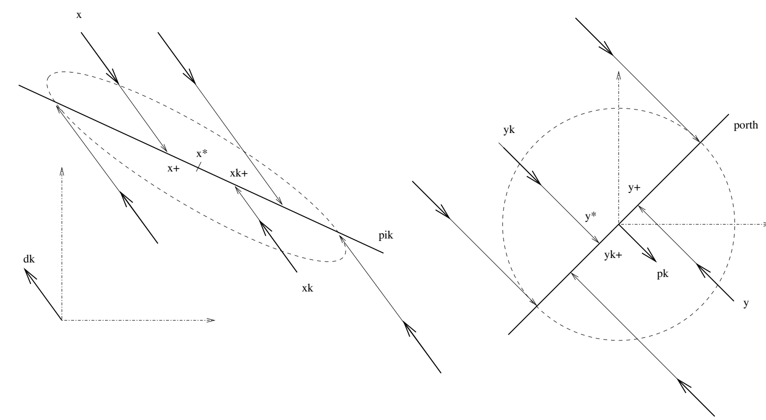
$$\pi_k := x^* + B^{-1/2} p_k^\perp.$$

The requirement that all subsequent line searches are to be conducted within π_k amounts to the condition $p_j \perp p_k$ for all $j > k$, or equivalently expressed in x-coordinates,

$$d_k^\top B d_j = 0 \qquad \forall j \geq k+1. \qquad (2)$$

If this relation holds, we say that d_k and d_j are B-conjugate (which is the same as orthogonality with respect to the Euclidean inner product defined by B).

In subsequent searches, it therefore never makes sense to leave π_k again!



Observations:

- $f|_{\pi_k}$ is a strictly convex quadratic function on π_k. Choosing d_{k+1} satisfying (2), we can thus repeat our argument and find that x_{k+2} will lie in an affine hyper-plane π_{k+1} of π_k to which any future line-search must be restricted.

- Arguing iteratively, the dimension of the search space π_k is decreased by 1 in every iteration, thus termination occurs in n iterations.

- Thus will have chosen mutually B-conjugate search directions

$$d_i^\top B d_j = 0 \qquad \forall\, i \neq j.$$

Theorem 1. Let $f(x) := x^\top Bx + b^\top x + a$, where $B \succ 0$. For $k = 0, \dots, n-1$ let d_k be chosen such that

$$d_i^\top B d_j = 0 \qquad \forall\, i \neq j.$$

Let $x_0 \in \mathbb{R}^n$ be arbitrary and

$$x_{k+1} = x_k + \alpha_k d_k \qquad (k = 0, \dots, n-1),$$

where $\alpha_k = arg\min_{\alpha \in \mathbb{R}} f(x_k + \alpha d_k)$.

Then x_n is the global minimiser of f.

Proof: Induction over k.

- For $k = 0$ there is nothing to prove.
- Assume that $d_i^\top B d_j = 0$ for all $i, j \in \{0, \dots, k-1\}$, $i \neq j$.
- For $i < k$,
$$d_i^\top B d_k = d_i^\top B v_k - \sum_{j=0}^{k-1} \frac{d_j^\top B v_k}{d_j^\top B d_j} d_i^\top B d_j = d_i^\top B v_k - d_i^\top B v_k = 0.$$
- The linear independence of the v_j guarantees that none of the d_j is zero, and hence $d_j^\top B d_j > 0$ for all j.

How to choose B-conjugate search directions?

Lemma 1: Gram-Schmidt orthogonalisation. Let $v_0, \dots, v_{n-1} \in \mathbb{R}^n$ be linearly independent vectors, and let $d_0, \dots, d_{n-1}$ be recursively defined as follows,

$$d_k = v_k - \sum_{j=0}^{k-1} \frac{d_j^\top B v_k}{d_j^\top B d_j} d_j. \tag{3}$$

Then $d_i^\top B d_k = 0$ for all $i \neq k$.

Unfortunately, this procedure would require that we hold the vectors d_j $(j < k)$ in the computer memory. Thus, as k approaches n the method would require $O(n^2)$ memory.

A second key observation shows that we can get away with $O(n)$ storage if we choose the steepest descent direction as v_k:

Lemma 2: Orthogonality. Choose $d_0 = -\nabla f(x_0)$ and for $k = 1, \dots, n-1$ let d_k be computed via

$$d_k = -\nabla f(x_k) - \sum_{j=0}^{k-1} \frac{d_j^\top B(-\nabla f(x_k))}{d_j^\top B d_j} d_j. \tag{4}$$

Then $\nabla f(x_j)^\top \nabla f(x_k) = 0$ and $d_j^\top \nabla f(x_k) = 0$ for $j < k$.

Proof: Note that $\nabla f(x_k) = 2Bx_k + b$ for all k.

By induction over k we prove $d_j^\top \nabla f(x_k) = 0$ for all $j < k$.

- Okay for $k = 0$. Assume it holds for k. Then

$$\begin{aligned} d_j^\top \nabla f(x_{k+1}) &= d_j^\top \left(2B(x_k + \alpha_k d_k) + b\right) \\ &= d_j^\top \nabla f(x_k) + 2\alpha_k d_j^\top B d_k \\ &= 0, \qquad (j = 0, \dots, k-1). \end{aligned}$$

- Furthermore, $d_k^\top \nabla f(x_{k+1}) = 0$ is the first order optimality condition for the line search $\min_\alpha f(x_k + \alpha d_k)$ defining x_{k+1}.

Next, (4) implies that for all k,

$$\mathrm{span}(d_0, \dots, d_k) = \mathrm{span}(\nabla f(x_0), \dots, \nabla f(x_k)).$$

For $j < k$ there exist therefore $\lambda_1, \dots, \lambda_j$ such that $\nabla f(x_j) = \sum_{i=0}^{j} \lambda_i d_i$, and we have

$$\nabla f(x_j)^\top \nabla f(x_k) = \sum_{i=1}^{j} \lambda d_i^\top \nabla f(x_k) = 0. \qquad \square$$

Putting the pieces together: Recall (4),

$$d_k = -\nabla f(x_k) - \sum_{j=0}^{k-1} \frac{d_j^\top B(-\nabla f(x_k))}{d_j^\top B d_j} d_j.$$

Substituting $\nabla f(x_{j+1}) - \nabla f(x_j) = 2\alpha_j B d_j$ into (4),

$$d_k = -\nabla f(x_k) + \sum_{j=0}^{k-1} \frac{\nabla f(x_{j+1})^\top \nabla f(x_k) - \nabla f(x_j)^\top \nabla f(x_k)}{\nabla f(x_{j+1})^\top d_j - \nabla f(x_j)^\top d_j} d_j.$$

Lemma 2 implies that all but the last summand in the the right hand side expression are zero,

$$d_k = -\nabla f(x_k) - \frac{\nabla f(x_k)^\top \nabla f(x_k)}{\nabla f(x_{k-1})^\top d_{k-1}} d_{k-1}. \tag{5}$$

Multiplying (4) by $\nabla f(x_k)^\top$ and then replacing k by $k-1$, Lemma 2 implies

$$d_{k-1}^\top \nabla f(x_{k-1}) = -\|\nabla f(x_{k-1})\|^2.$$

Substituting into (5),

$$d_k = -\nabla f(x_k) + \frac{\|\nabla f(x_k)\|^2}{\|\nabla f(x_{k-1})\|^2} d_{k-1}.$$

This is the *conjugate gradient* rule for updating the search direction.

- In the computation of d_k we only need to keep two vectors and one number stored in the main memory: d_{k-1}, x_k, and $\|\nabla f(x_{k-1})\|^2$.

- The registers occupied by these data can be overwritten during the computation of the new data d_k, x_{k+1}, and $\|\nabla f(x_k)\|^2$.

- The method terminates in at most n iterations.

- Furthermore, in general x_k approximates x^* closely after very few iterations, and the remaining iterations are used for fine-tuning the result.

The Fletcher-Reeves Method:

Algorithm 1 can be adapted for the minimisation of an arbitrary C^1 objective function f and is then called *Fletcher-Reeves method*. The main differences are the following:

- Exact line-searches have to be replaced by practical line-searches.

- A termination criterion $\|\nabla f(x_k)\| < \epsilon$ has to be used to guarantee that the algorithm terminates in finite time.

- Since Lemma 2 only holds for quadratic functions, the conjugacy of d_k is only be achieved approximately. To overcome this problem, reset d_k to $-\nabla f(x_k)$ periodically.

Algorithm 1: Conjugate Gradients. $x_0 \in \mathbb{R}^n$, $d_0 := -\nabla f(x_0)$.

For $k = 0, 1, \dots, n-1$ repeat

S1 Compute $\alpha_k = \arg\min_\alpha f(x_k + \alpha d_k)$ and set $x_{k+1} = x_k + \alpha_k d_k$.

S2 If $k < n-1$, compute

$$d_{k+1} = -\nabla f(x_{k+1}) + \frac{\|\nabla f(x_{k+1})\|^2}{\|\nabla f(x_k)\|^2} d_k.$$

Return $x^* = x_n$.

Reading Assignment: Lecture-Note 5.