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Noisy Optimization

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Noisy optimization



Astete-Morales, Cauwet,
Decock, Liu, Rolet, Teytaud




Thanks all !

- Runtime analysis
- Black-box complexity
- Noisy objective function


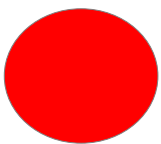
This talk about noisy optimization in continuous domains



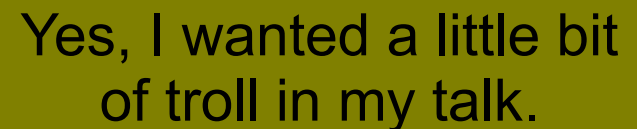
Has an impact on algorithms.



EA theory in Continuous domains



EA theory in discrete domains



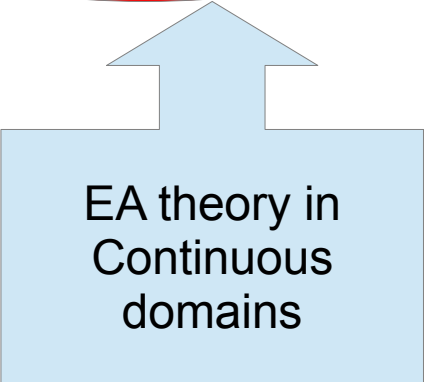
Yes, I wanted a little bit of troll in my talk.

In case I still have friends in the room, a second troll.

Has an impact on algorithms.

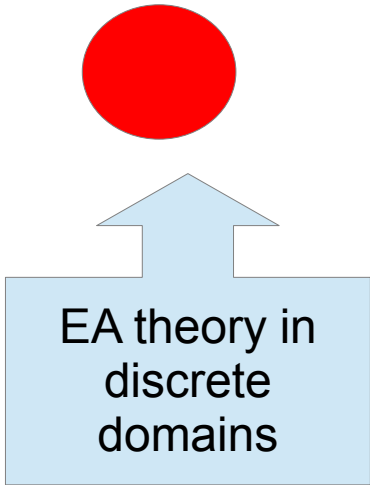
(but ok, when we really want it to work, we use mathematical programming)

EA theory in Continuous domains



```
graph BT; A[EA theory in Continuous domains] --> B((Has an impact on algorithms. (but ok, when we really want it to work, we use mathematical programming)));
```

EA theory in discrete domains



```
graph BT; C[EA theory in discrete domains] --> D(( ));
```

Noisy optimization: preliminaries (1)

x_1, \dots, x_m, \dots

Points at which the fitness function
is evaluated (might be bad)

$y_1, \dots, y_m, \dots \vdash y_m$

Obtained fitness values

$\tilde{x}_1, \dots, \tilde{x}_m, \dots$

Points which are recommended as
Approximation of the optimum (should
be good)

Noisy optimization: preliminaries (2)

À la Anne Auger:

In noise-free cases, you can get

$$\text{Log } \|x_n\| \sim -C n$$

with an ES

(log-linear convergence)

Noisy optimization: preliminaries (3)

A noise model (among others):

$$f(x) = \|x\|^p + \|x\|^z \times \text{Noise}$$

with “Noise” some i.i.d noise.

- $Z=0 \implies$ additive constant variance noise
- $Z=2 \implies$ noise quickly converging to 0

Part 1: what about ES ?

Let us start with:

- ES with nothing special
- Just reevaluate and same business as usual

Noisy optimization: log-log or log-linear convergence for ES ?

Set $z=0$ (**constant additive noise**).

Define $r(n)$ = **number of revaluations at iteration n .**

- $r(n)=\text{poly}(n)$
- $r(n)=\text{expo}(n)$
- $r(n)=\text{poly} (1 / \text{step-size}(n))$

Results:

- Log-linear w.r.t. iterations
- Log-log w.r.t. evaluations

Noisy optimization: log-log or log-linear convergence for ES ?

- $r(n)=\text{expo}(n) \implies \log(\|\tilde{x}_n\|) \sim -C \log(n)$
- $r(n)=\text{poly}(1 / \text{ss}(n)) \implies \log(\|\tilde{x}_n\|) \sim -C \log(n)$

Noise' = Noise after averaging over $r(n)$ revaluations

Proof: *enough revaluations for no misranking*

- $d(n)$ = sequence decreasing to zero.
- $p(n) = P(|E f(x_i) - E f(x_j)| \leq d(n))$ (\approx same fitness)
- $p'(n) = \lambda^2 P(| \text{Noise}'(x_i) - \text{Noise}'(x_j) | > d(n))$
- choose coeffs so that, if linear convergence in the noise-free case, $\sum p(n) + p(n') < \delta$

So with simple revaluation schemes

- $z=0 \implies \log\text{-log}$ (for #evals)
- $z=\text{large (2?) } \implies$ not finished checking, we believe it is log-linear

Now:

What about “races” ?

Races = revaluations until statistical difference.

Part 2

- Bernoulli noise model (sorry, another model...)
- Combining bandits and ES for runtime analysis (see also work by V. Heidrich-Meisner and C. Igel)
- Complexity bounds by information theory (#bits of information)

Bernoulli objective function

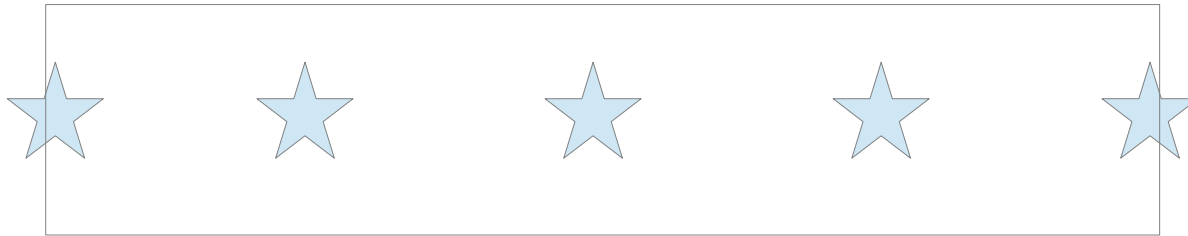
(convenient for applying information theory; what you get is bits of information.)

$$D = [0, 1]^d \text{ and}$$

$$f_{\mathbf{x}^*, \beta, \gamma}(\mathbf{x}) = \mathcal{B} \left(\gamma \left(\frac{\|\mathbf{x} - \mathbf{x}^*\|}{\sqrt{d}} \right)^\beta + (1 - \gamma) \right).$$

ES + races

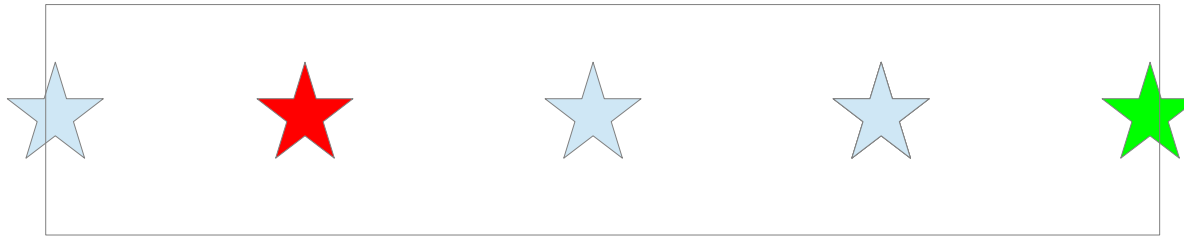
- The race stops when you know **one of** the good points
- Assume sphere (sorry)
- Sample **five** in a row, on one axis



- At some point two of them are statistically different (because of the sphere)
- Reduce the domain accordingly
- Now split another axis

ES + races

- The race stops when you know **one of** the good points
- Assume sphere (sorry)
- Sample **five** in a row, on one axis



- At some point two of them are statistically different
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ES + races

- The race stops when you know **one of** the good points
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- Sample **five** in a row, on one axis



- At some point two of them are statistically different
- Reduce the domain accordingly
- Now split another axis

Black-box complexity: the tools

- Ok, we got a rate for both evaluated and recommended points.
- What about lower bounds ?
- UR = uniform rate = bound for **worse** evaluated point (see also: cumulative regret)

Proof technique for precision ϵ with Bernoulli noise:

$b = \#$ bits of information (yes, it's a rigorous proof)

$b > \log_2(\text{nb of possible solutions with precision } \epsilon)$

$b < \text{sum of } q(n) \text{ with}$

$q(n) = \text{proba that } \text{fitness}(x^*, w) \neq \text{fitness}(x^{**}, w)$

Rates on Bernoulli model

$$\log\|\mathbf{x}(n)\| < C - \alpha \log(n)$$

"flatness" β	Proved rate for R-EDA in [16] (“flatness” on an envelope of the fitness function; the fitness function does not have to be flat around \mathbf{x}^*)	R-EDA experimental rate in [14] (on functions with invariances)	This paper (lower bound under locality assumption)
Framework $\gamma = 1$ (small noise)			
1	$\alpha \geq 1$	$\alpha = 1$	$\alpha \leq 1$
2	$\alpha \geq 1/2$	$\alpha = 1/2$	$\alpha \leq 1/2$
4	$\alpha \geq 1/4$	$\alpha = 1/4$	$\alpha \leq 1/4$
Framework $\gamma < 1$ (large noise)			
1	$\alpha \geq 1/2$	$\alpha = 1/2$	$\alpha \leq 1$
2	$\alpha \geq 1/4$	$\alpha = 1/4$	$\alpha \leq 1/2$
4	$\alpha \geq 1/8$	$\alpha = 1/8$	$\alpha \leq 1/4$

Other algorithms reach 1/2. So, yes, sampling close to the optimum makes algorithms slower sometimes.

Conclusions of parts 1 and 2

- **Part 1:** with constant noise, log-log convergence; improved with noise decreasing to 0
- **Part 2:**
 - When using races, sampling should be careful
 - sampling not too close to the optimum can improve convergence rates

Part 3: Mathematical programming and surrogate models

- Fabian 1967: good convergence rate for recommended points (evaluated points: not good) with stochastic gradient
- $z=0$, constant noise:

$$\text{Log } \|\tilde{x}_n\| \sim C - \log(n)/2 \quad (\text{rate}=-1/2)$$

- Chen 1988: this is optimal
- Rediscovered recently in ML conferences

Newton-style information

- Estimate the gradient & Hessian by finite differences

- $s(\text{SR}) = \text{slope}(\text{simple regret})$

$$= \log | \mathbb{E} f(\tilde{x}_n) - \mathbb{E} f(x^*) | / \log(n)$$

- $s(\text{CR}) = \text{slope}(\text{cumulative regret})$

$$= \log | \text{sum } \mathbb{E} f(x_i) - \mathbb{E} f(x_i) | / \log(n)$$

$$\sigma_n = A/n^\alpha$$

$$\lambda_n = B \lceil n^\beta \rceil$$

Step-size for
finite differences

#revals per point

Newton-style information

- Estimate the gradient & Hessian by finite differences
- $s(SR) = \text{slope}(\text{simple regret}) = \log | E f(\tilde{x}_n) - E f(x^*) | / \log(n)$
- $s(CR) = \text{slope}(\text{cumulative}) = \log | \text{sum } E f(x_i) - E f(x_i) | / \log(n)$

(same rate as Fabian for $z=0$; better for $z>0$)

z	optimized for CR		optimized for SR	
	$s(SR)$	$s(CR)$	$s(SR)$	$s(CR)$
0 (constant var)	$\alpha \simeq \infty, \beta \simeq 4\alpha + 1^+$		$\beta = 5\alpha, \alpha = 0^+$	
	$-\frac{1}{2}$	$\frac{1}{2}$	-1	1
1 (linear var)	$\alpha \simeq \infty, \beta \simeq 2\alpha + 1^+$			
	-1	0	-1	0
2 (quadratic var)	$\alpha \simeq \infty, \beta > 1$			
	$-\infty$	0	$-\infty$	0

ES-friendly
Criterion;
considers
the worst
points

Conclusions

- **Compromise between SR and CR** (ES better for CR)
- **Information theory** can help for proving complexity bounds in the noisy case as well
- **Bandits + races = require careful sampling** (if two points very close, huge #revals)
- **Newton-style algorithms** are fast ... when $z > 0$
- **No difference between evaluated points & recommended points \implies slow rates** (similar to simple regret vs cumulative regret debates in bandits)

I have no xenophobia against
discrete domains :-)

<http://www.lri.fr/~teytaud/discretenoise.pdf>

is a Dagstuhl-collaborative work on discrete
optimization (thanks Youhei, Adam, Jonathan).