A random perturbation approach to some stochastic approximation algorithms in optimization.

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(Presentation based on joint works with Chris Junchi Li [2], Weijie Su [3], Haoyi Xiong [4].)

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Stochastic Optimization.

- Stochastic Optimization Problem

$$\min_{x \in U \subset \mathbb{R}^d} F(x) \ .$$

- $$F(x) \equiv \mathbf{E}[F(x;\zeta)] \ .$$
- Index random variable ζ follows some prescribed distribution $\mathcal{D}$.

Stochastic Gradient Descent Algorithm.

- We target at finding a local minimum point x^* of the expectation function $F(x) \equiv \mathbf{E}[F(x;\zeta)]$:

$$x^* = \arg \min_{x \in U \subset \mathbb{R}^d} \mathbf{E}[F(x;\zeta)] \ .$$

- We consider a general nonconvex stochastic loss function $F(x;\zeta)$ that is twice differentiable with respect to x. Together with some additional regularity assumptions [5] we guarantee that $\nabla \mathbf{E}[F(x;\zeta)] = \mathbf{E}[\nabla F(x;\zeta)]$.

5. Such as control of the growth of the gradient in expectation.

Stochastic Gradient Descent Algorithm.

- Gradient Descent (GD) has iteration :

$$x^{(t)} = x^{(t-1)} - \eta \nabla F(x^{(t-1)}) \ ,$$

  or in other words

$$x^{(t)} = x^{(t-1)} - \eta \mathbf{E}[\nabla F(x^{(t-1)}; \zeta)] \ .$$

- Stochastic Gradient Descent (SGD) has iteration :

$$x^{(t)} = x^{(t-1)} - \eta \nabla F(x^{(t-1)}; \zeta_t) \ ,$$

  where $\{\zeta_t\}$ are i.i.d. random variables that have the same distribution as $\zeta \sim \mathcal{D}$.

Machine Learning Background : DNN.

- Deep Neural Network (DNN). Goal is to solve the following stochastic optimization problem

$$\min_{x \in \mathbb{R}^d} F(x) \equiv \frac{1}{M} \sum_{i=1}^{M} F_i(x)$$

where each component F_i corresponds to the loss function for data point $i \in \{1, ..., M\}$, and x is the vector of weights being optimized.

Machine Learning Background : DNN.

- Let B be the minibatch of prescribed size uniformly sampled from $\{1, ..., M\}$, then the objective function can be further written as the expectation of a stochastic function

$$\frac{1}{M}\sum_{i=1}^{M} F_i(x) = \mathbf{E}_B\left(\frac{1}{|B|}\sum_{x\in B} F_i(x)\right) \equiv \mathbf{E}_B F(x; B) \ .$$

- SGD updates as

$$x^{(t)} = x^{(t-1)} - \eta\left(\frac{1}{|B_t|}\sum_{i\in B_t} \nabla F_i(x^{(t-1)})\right) \ ,$$

which is the classical mini–batch version of the SGD.

Machine Learning Background : Online learning.

- Online learning via SGD : standard sequential predicting problem where for $i = 1, 2, ...$
  1. An unlabeled example a_i arrives ;
  2. We make a prediction $\widehat{b}_i$ based on the current weights $x_i = [x_i^1, ..., x_i^d] \in \mathbb{R}^d$;
  3. We observe b_i, let $\zeta_i = (a_i, b_i)$, and incur some known loss $F(x_i; \zeta_i)$ which is convex in x_i ;
  4. We update weights according to some rule $x_{i+1} \leftarrow S(x_i)$.
- SGD rule :

$$S(x_i) = x_i - \eta \nabla_1 F(x_i; \zeta_i) \ ,$$

  where $\nabla_1 F(u; v)$ is a subgradient of $F(u; v)$ with respect to the first variable u, and the parameter $\eta > 0$ is often referred as the *learning rate*.

Closer look at SGD.

- SGD :
$$x^{(t)} = x^{(t-1)} - \eta \nabla F(x^{(t-1)}; \zeta_t) \ .$$
- $F(x) \equiv \mathbf{E} F(x; \zeta)$ in which $\zeta \sim \mathcal{D}$.
- Let
$$e_t = \nabla F(x^{(t-1)}; \zeta_t) - \nabla F(x^{(t-1)})$$
and we can rewrite the SGD as
$$x^{(t)} = x^{(t-1)} - \eta(\nabla F(x^{(t-1)}) + e_t) \ .$$

Local statistical characteristics of SGD path.

- In a difference form it looks like

$$x^{(t)} - x^{(t-1)} = -\eta \nabla F(x^{(t-1)}) - \eta e_t \ .$$

- We see that

$$\mathbf{E}(x^{(t)} - x^{(t-1)} | x^{(t-1)}) = -\eta \nabla F(x^{(t-1)})$$

and

$$[\mathbf{Cov}(x^{(t)} - x^{(t-1)} | x^{(t-1)})]^{1/2} = \eta [\mathbf{Cov}(\nabla F(x^{(t-1)}; \zeta))]^{1/2} \ .$$

SGD approximating diffusion process.

- Very roughly speaking, we can approximate $x^{(t)}$ by a diffusion process X_t driven by the stochastic differential equation

$$dX_t = -\eta \nabla F(X_t)dt + \eta\sigma(X_t)dW_t \ , \ X_0 = x^{(0)} \ ,$$

  where $\sigma(x) = [\mathbf{Cov}(\nabla F(x;\zeta))]^{1/2}$ and W_t is a standard Brownian motion in $\mathbb{R}^d$.
- Slogan : Continuous Markov processes are characterized by its local statistical characteristics only in the first and second moments (conditional mean and (co)variance).

Diffusion Approximation of SGD : Justification.

- Such an approximation has been justified in the weak sense in many classical literature [6 7 8].
- It can also be thought of as a normal deviation result.
- One can call the continuous process X_t as the "continuous SGD" [9].
- We also have a work in this direction (Hu–Li–Li–Liu, 2018).
- I will come back to this topic by the end of the talk.

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6. Benveniste, A., Métivier, M., Priouret, P., Adaptive Algorithms and Stochastic Approximations, *Applications of Mathematics*, **22**, Springer, 1990.

7. Borkar, Vivek S., *Stochastic Approximation : A Dynamical Systems Viewpoint*, Cambridge University Press, 2008.

8. Kushner, H.J., George Yin, G., Stochastic approximation and recursive algorithms and applications, *Stochastic Modeling and Applied Probability*, **35**, Second Edition, Springer, 2003.

9. Sirignano, J., Spiliopoulos, K., Stochastic Gradient Descent in Continuous Time. *SIAM Journal of Financial Mathematics*, Vol. 8, Issue 1, pp.933–961.

SGD approximating diffusion process : convergence time.

- Recall that we have set $F(x) = \mathbf{E}F(x;\zeta)$.
- Thus we can formulate the original optimization problem as

$$x^* = \arg\min_{x \in U} F(x) \ .$$

- Instead of SGD, in this work let us consider its approximating diffusion process

$$dX_t = -\eta \nabla F(X_t)dt + \eta\sigma(X_t)dW_t \ , \ X_0 = x^{(0)} \ .$$

- The dynamics of X_t is used as an alternative optimization procedure to find x^*.
- Remark : If there is no noise, then

$$dX_t = -\eta \nabla F(X_t)dt \ , \ X_0 = x^{(0)}$$

is just the gradient flow $S^t x^{(0)}$. Thus it approaches x^* in the strictly convex case.

SGD approximating diffusion process : convergence time.

- Hitting time

$$\tau^\eta = \inf\{t \geq 0 : F(X_t) \leq F(x^*) + e\}$$

  for some small $e > 0$.
- Asymptotic of $\mathbf{E}\tau^\eta$ as $\eta \to 0$?

SGD approximating diffusion process : convergence time.

- Approximating diffusion process

$$dX_t = -\eta \nabla F(X_t)dt + \eta\sigma(X_t)dW_t \ , \ X_0 = x^{(0)} \ .$$

- Let $Y_t = X_{t/\eta}$, then

$$dY_t = -\nabla F(Y_t)dt + \sqrt{\eta}\sigma(Y_t)dW_t \ , \ Y_0 = x^{(0)} \ .$$

(Random perturbations of the gradient flow !)

- Hitting time

$$T^\eta = \inf\{t \geq 0 : F(Y_t) \leq F(x^*) + e\}$$

for some small $e > 0$.

- $$\tau^\eta = \eta^{-1} T^\eta \ .$$

Random perturbations of the gradient flow : convergence time.

- Let $Y_t = X_{t/\eta}$, then

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- Hitting time

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  for some small $e > 0$.
- Asymptotic of $\mathbf{E}\, T^\eta$ as $\eta \to 0$?

Where is the difficulty ?

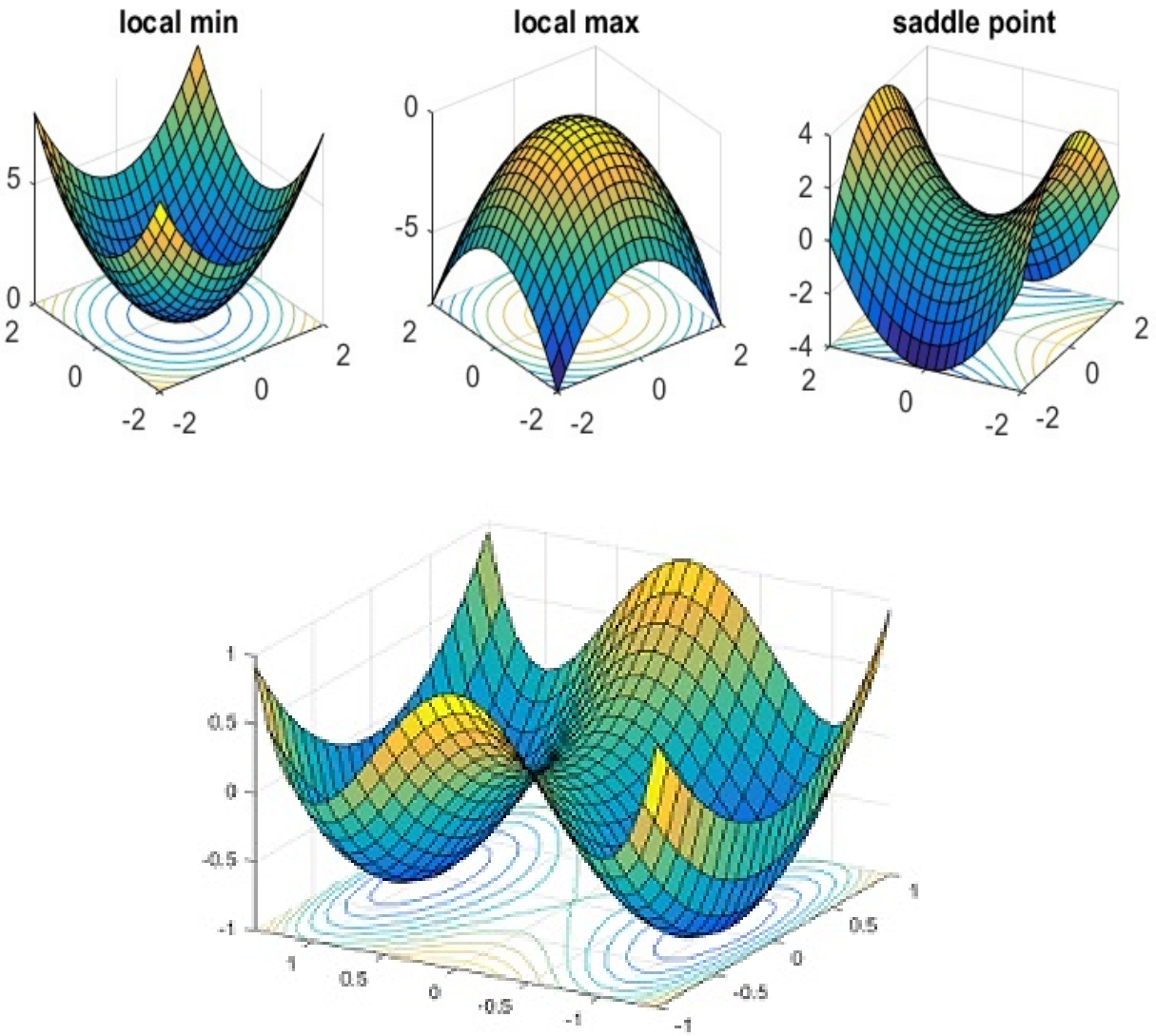

FIGURE 1: Various critical points and the landscape of F.

Where is the difficulty ?

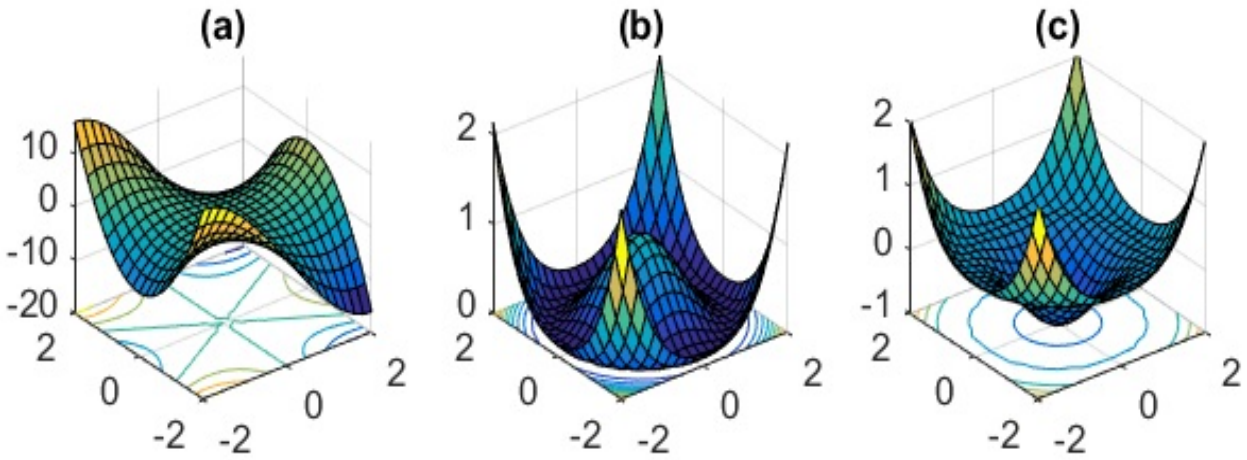

FIGURE 2: Higher order critical points.

Strict saddle property.

- Definition (strict saddle property)

  [10] [11] Given fixed $\gamma_1 > 0$ and $\gamma_2 > 0$, we say a Morse function F defined on $\mathbb{R}^n$ satisfies the "strict saddle property" if each point $x \in \mathbb{R}^n$ belongs to one of the following : (i) $|\nabla F(x)| \geq \gamma_2 > 0$; (ii) $|\nabla F(x)| < \gamma_2$ and $\lambda_{\min}(\nabla^2 F(x)) \leq -\gamma_1 < 0$; (iii) $|\nabla F(x)| < \gamma_2$ and $\lambda_{\min}(\nabla^2 F(x)) \geq \gamma_1 > 0$.

10. Ge, R., Huang, F., Jin, C., Yuan, Y., Escaping from saddle points–online stochastic gradient descent for tensor decomposition, `arXiv:1503.02101v1[cs.LG]`

11. Sun, J., Qu, Q., Wright, J., When are nonconvex problems not scary ? `arXiv:1510.06096[math.DC]`

Strict saddle property.

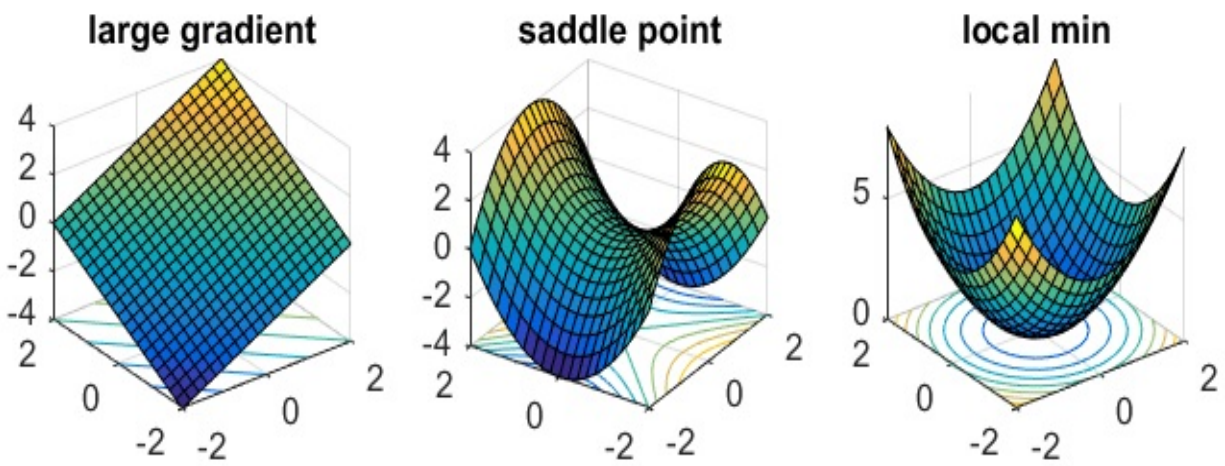

FIGURE 3: Types of local landscape geometry with only strict saddles.

Strong saddle property.

- Definition (strong saddle property)

  Let the Morse function $F(\bullet)$ satisfy the strict saddle property with parameters $\gamma_1 > 0$ and $\gamma_2 > 0$. We say the Morse function $F(\bullet)$ satisfy the "strong saddle property" if for some $\gamma_3 > 0$ and any $x \in \mathbb{R}^n$ such that $\nabla F(x) = 0$, all eigenvalues λ_i, $i = 1, 2, ..., n$ of the Hessian $\nabla^2 F(x)$ at x satisfying (ii) in Definition 1 are bounded away from zero by some $\gamma_3 > 0$ in absolute value, i.e., $|\lambda_i| \geq \gamma_3 > 0$ for any $1 \leq i \leq n$.

Escape from saddle points.

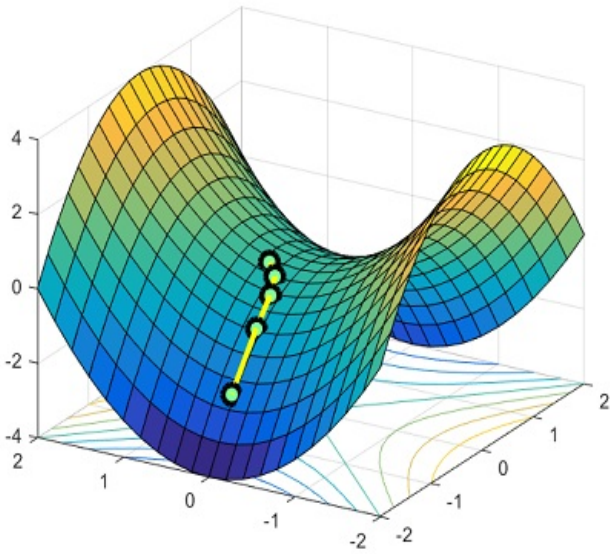

FIGURE 4: Escape from a strong saddle point.

Escape from saddle points : behavior of process near one specific saddle.

- The problem was first studied by Kifer in 1981 [12].
- Recall that

$$dY_t = -\nabla F(Y_t)dt + \sqrt{\eta}\sigma(Y_t)dW_t \ , \ \ Y_0 = x^{(0)} \ ,$$

  is a random perturbation of the gradient flow. Kifer needs to assume further that the diffusion matrix $\sigma(\bullet)\sigma^T(\bullet) = \mathbf{Cov}(\nabla F(\bullet;\zeta))$ is strictly uniformly positive definite.
- Roughly speaking, Kifer's result states that the exit from a neighborhood of a strong saddle point happens along the "most unstable" direction for the Hessian matrix, and the exit time is asymptotically $\sim C\log(\eta^{-1})$

12. Kifer, Y., The exit problem for small random perturbations of dynamical systems with a hyperbolic fixed point. *Israel Journal of Mathematics*, **40**(1), pp. 74–96.

Escape from saddle points : behavior of process near one specific saddle.

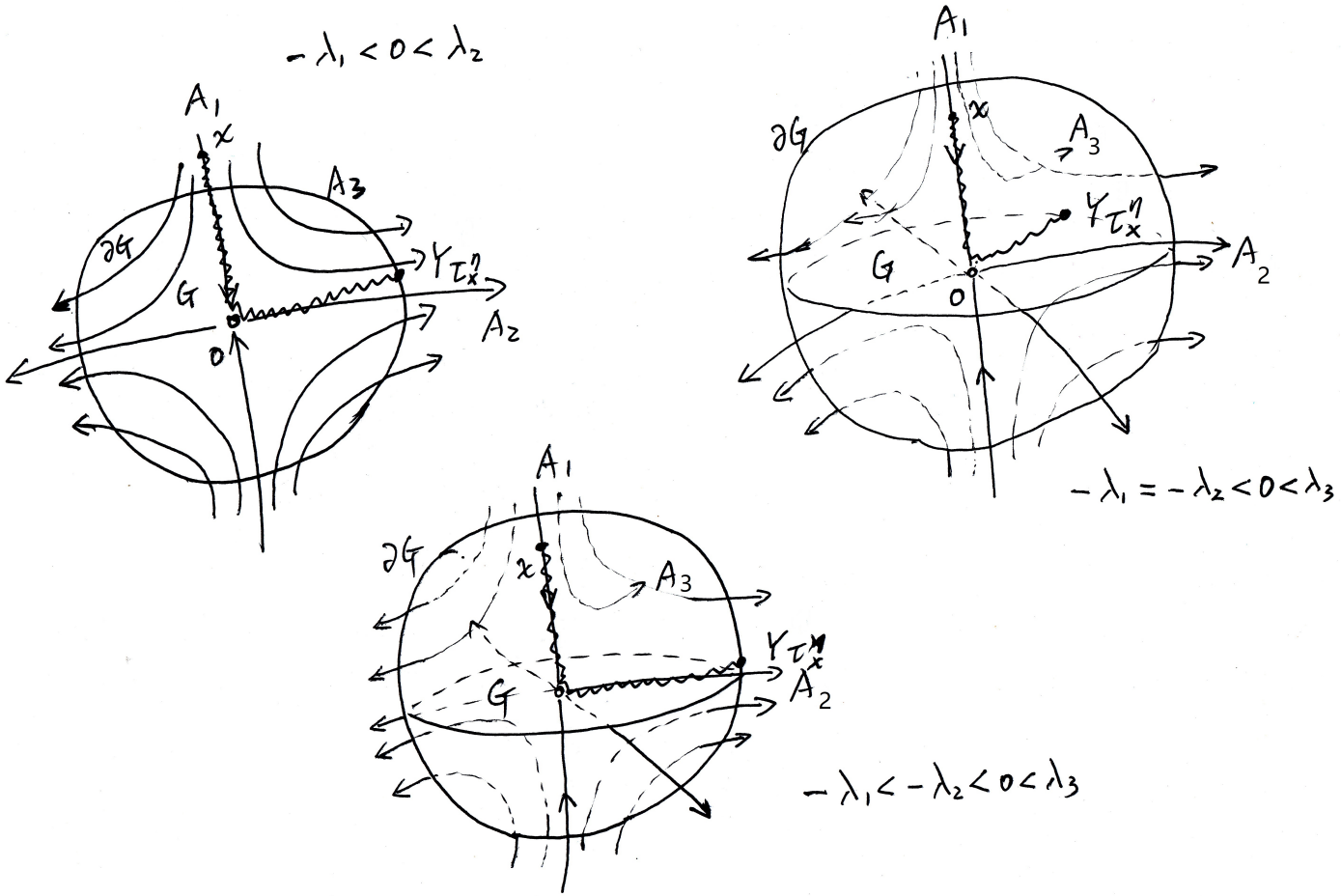

FIGURE 5: Escape from a strong saddle point : Kifer's result.

Escape from saddle points : behavior of process near one specific saddle.

- $G \cup \partial G = 0 \cup A_1 \cup A_2 \cup A_3$.
- If $x \in A_2 \cup A_3$, then for the deterministic gradient flow there is a finite
$$t(x) = \inf\{t > 0 : S^t x \in \partial G\} \ .$$
- In this case as $\eta \to 0$, expected first exit time converges to $t(x)$, and first exit position converges to $S^{t(x)}x$.
- Remind that the gradient flow $S^t x^{(0)}$ is
$$dX_t = -\eta \nabla F(X_t)dt \ , \ X_0 = x^{(0)} \ .$$

Escape from saddle points : behavior of process near one specific saddle.

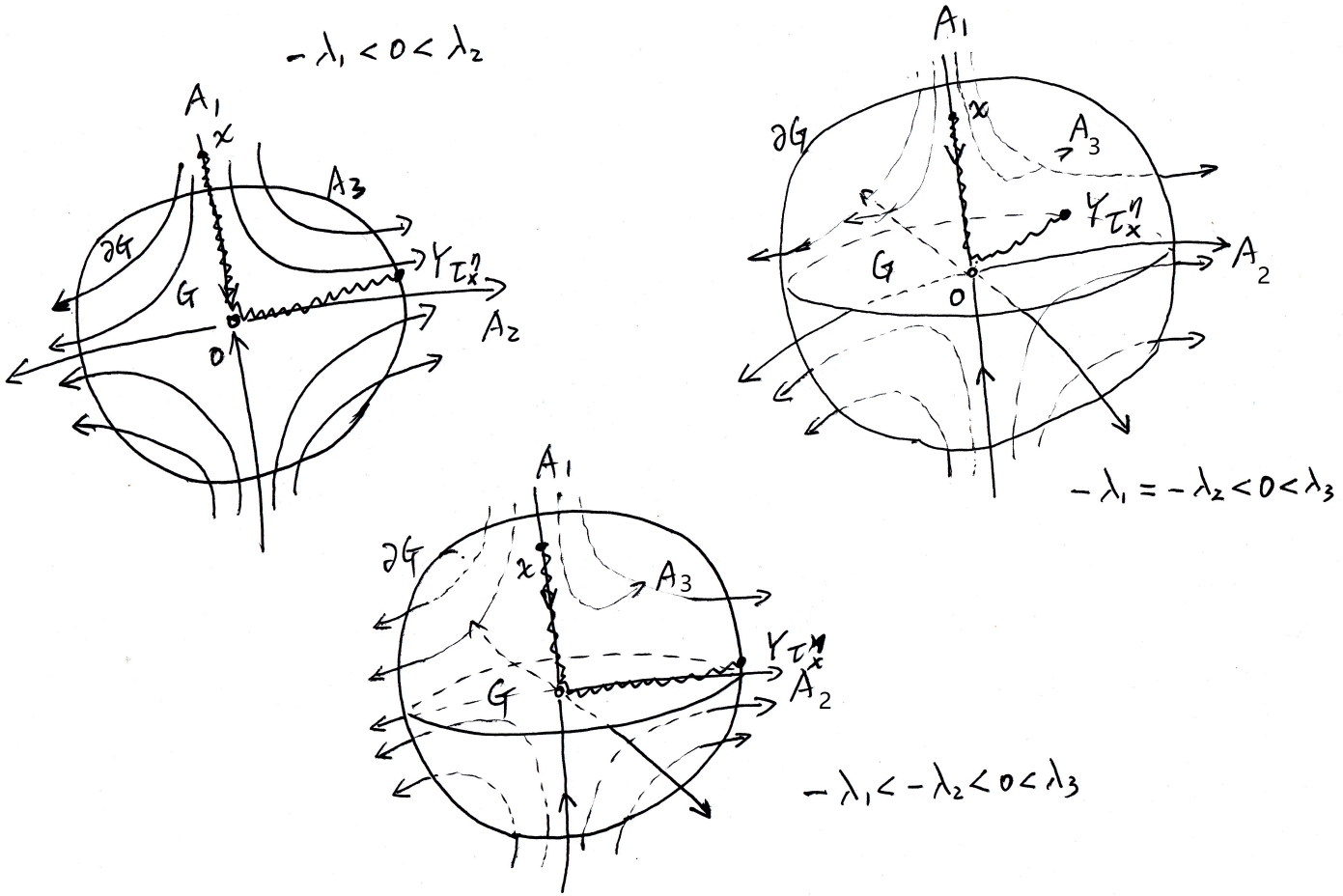

FIGURE 6: Escape from a strong saddle point : Kifer's result.

Escape from saddle points : behavior of process near one specific saddle.

- If $x \in (0 \cup A_1) \backslash \partial G$, situation is more interesting.
- First exit occurs along the direction pointed out by the most negative eigenvalue(s) of the Hessian $\nabla^2 F(0)$.
- $\nabla^2 F(0)$ has spectrum $-\lambda_1 = -\lambda_2 = ... = -\lambda_q < -\lambda_{q+1} \leq ... \leq -\lambda_p < 0 < \lambda_{p+1} \leq ... \leq \lambda_d$.
- Exit time will be asymptotically $\frac{1}{2\lambda_1} \ln(\eta^{-1})$ as $\eta \to 0$.
- Exit position will converge (in probability) to the intersection of ∂G with the invariant manifold corresponding to $-\lambda_1, ..., -\lambda_q$.
- Slogan : when the process Y_t comes close to 0, it will "choose" the most unstable directions and move along them.

Escape from saddle points : behavior of process near one specific saddle.

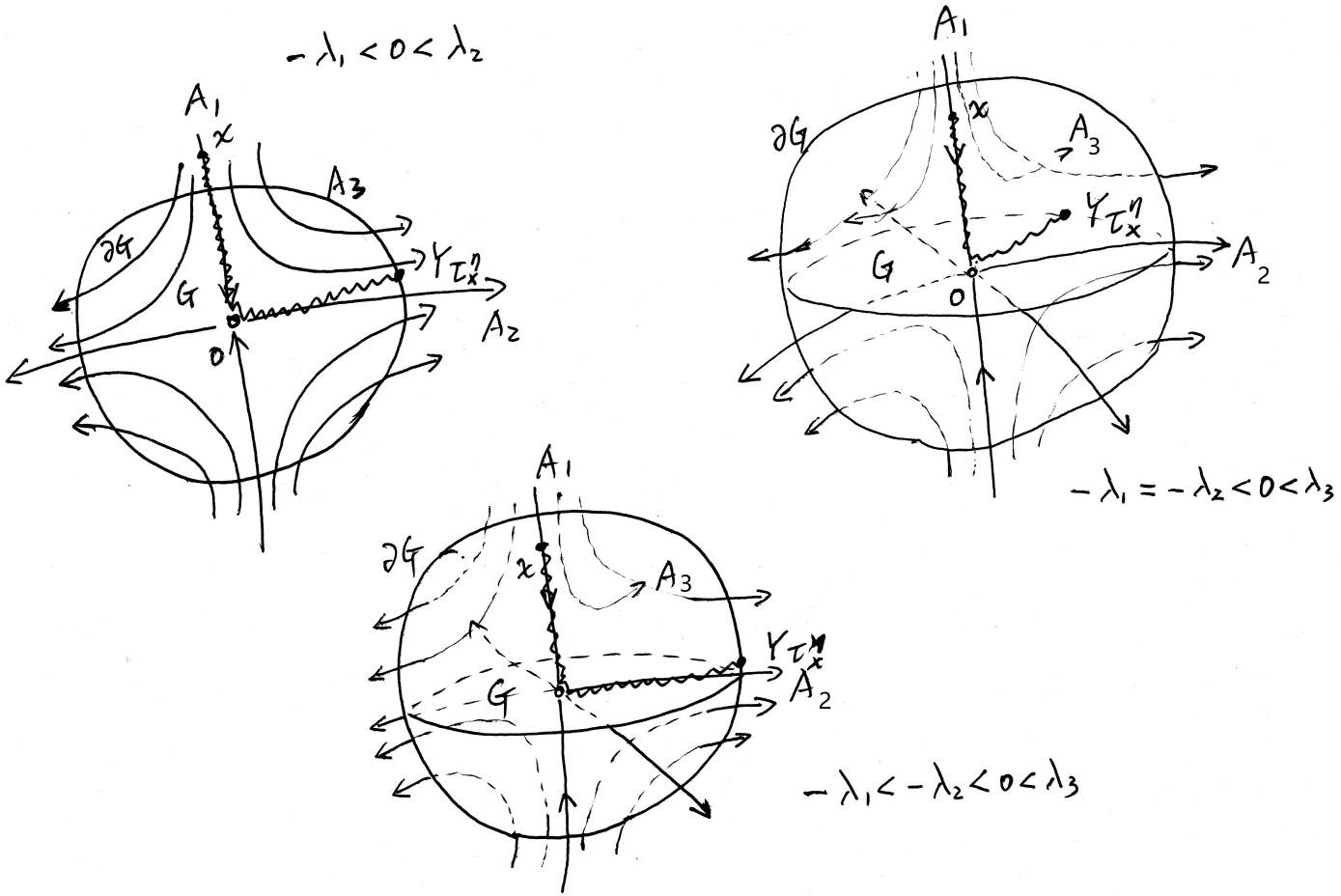

FIGURE 7: Escape from a strong saddle point : Kifer's result.

More technical aspects of Kifer's result...

- In Kifer's result all convergence are point–wise with respect to initial point x. They are not uniform convergence when $\eta \to 0$ with respect to all initial point x.
- The "exit along most unstable directions" happens only when initial point x strictly stands on A_1.
- Does not allow small perturbations with respect to initial point x. Run into messy calculations...

Why these technicalities matter ?

- Our landscape may have a "chain of saddles".
- Recall that

$$dY_t = -\nabla F(Y_t)dt + \sqrt{\eta}\sigma(Y_t)dW_t \ , \ \ Y_0 = x^{(0)}$$

is a random perturbation of the gradient flow.

Global landscape : chain of saddle points.

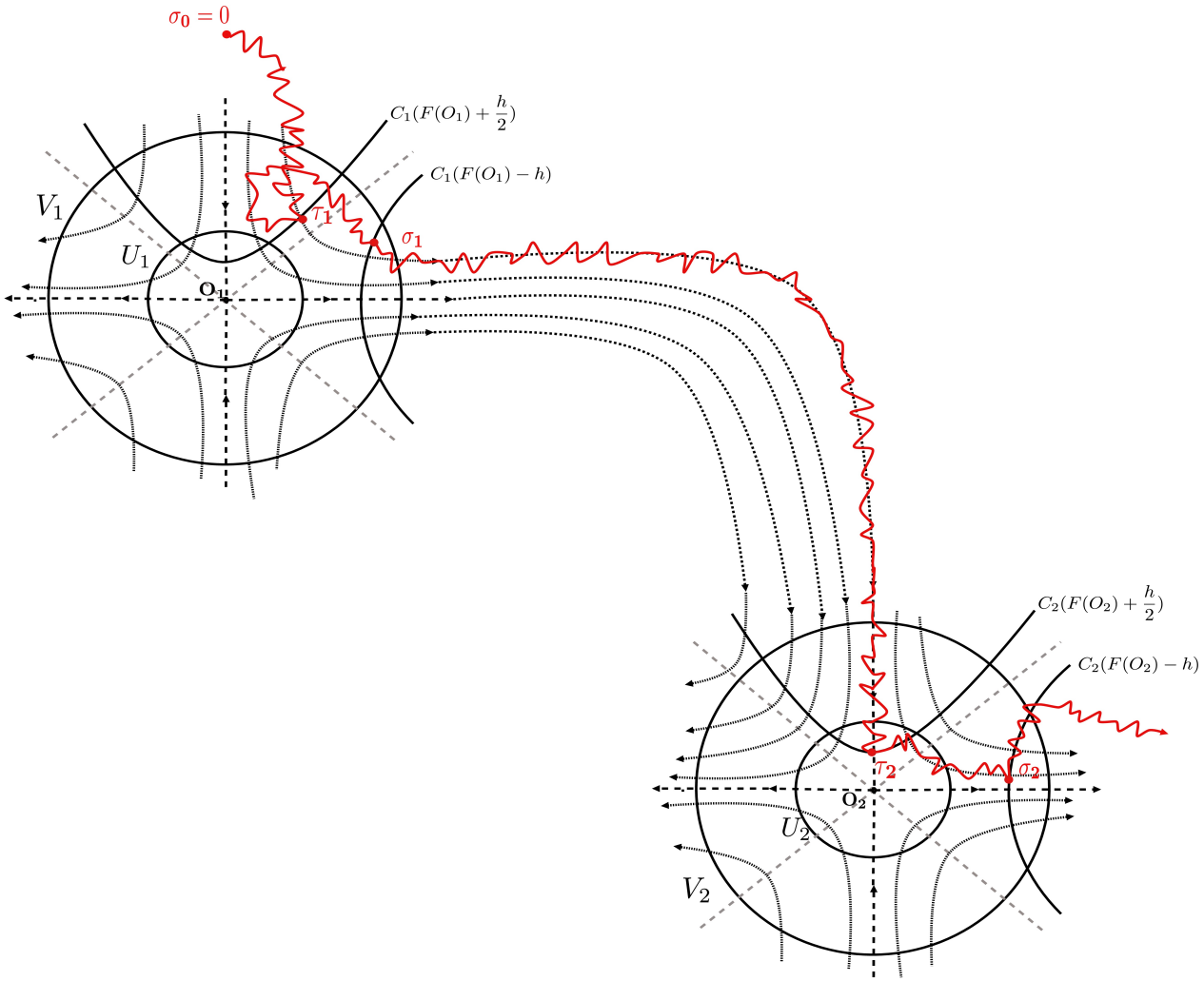

FIGURE 8: Chain of saddle points.

Linerization of the gradient flow near a strong saddle point.

- Hartman–Grobman Theorem : for any strong saddle point O that we consider, there exist an open neighborhood U of O and a $\mathbf{C}^{(0)}$ homeomorphism $h : U \to \mathbb{R}^d$ such that the gradient flow under h is mapped into a linear flow.
- Linearization Assumption [13] : The homeomorphism h provided by the Hartman–Grobman theorem can be taken to be $\mathbf{C}^{(2)}$.
- A sufficient condition for the validity of the $\mathbf{C}^{(2)}$ linerization assumption is the so called non–resonance condition (Sternberg linerization theorem).
- I will also come back to this topic at the end of the talk.

13. Bakhtin, Y., Noisy heteroclinic networks, *Probability Theory and Related Fields*, **150**(2011), no.1–2, pp. 1–42.

Linerization of the gradient flow near a strong saddle point.

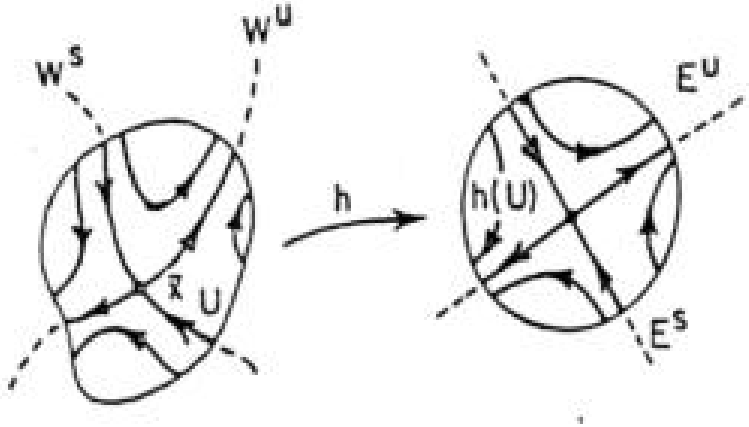

FIGURE 9: Linerization of the gradient flow near a strong saddle point.

Uniform version of Kifer's exit asymptotic.

- Let $U \subset G$ be an open neighborhood of the saddle point O. Set initial point $x \in U \cup \partial U$.
- Set $\mathrm{dist}(U \cup \partial U, \partial G) > 0$. Let $t(x) = \inf\{t > 0 : S^t x \in \partial G\}$.
- $W_{\max}$ is the invariant manifold corresponding to the most negative eigenvalues $-\lambda_1, ..., -\lambda_q$ of $\nabla^2 F(O)$.
- Define $Q_{\max} = W_{\max} \cap \partial G$.
- Set

$$\partial G_{U \cup \partial U \to \mathrm{out}} = \{S^{t(x)} x \text{ for some } x \in U \cup \partial U \text{ with finite } t(x)\} \cup Q_{\max}$$

- For small $\mu > 0$ let

$$Q^\mu = \{x \in \partial G, \mathrm{dist}(x, \partial G_{U \cup \partial U \to \mathrm{out}}) < \mu\} .$$

- τ_x^η is the first exit time to ∂G for the process Y_t starting from x.

Uniform version of Kifer's exit asymptotic.

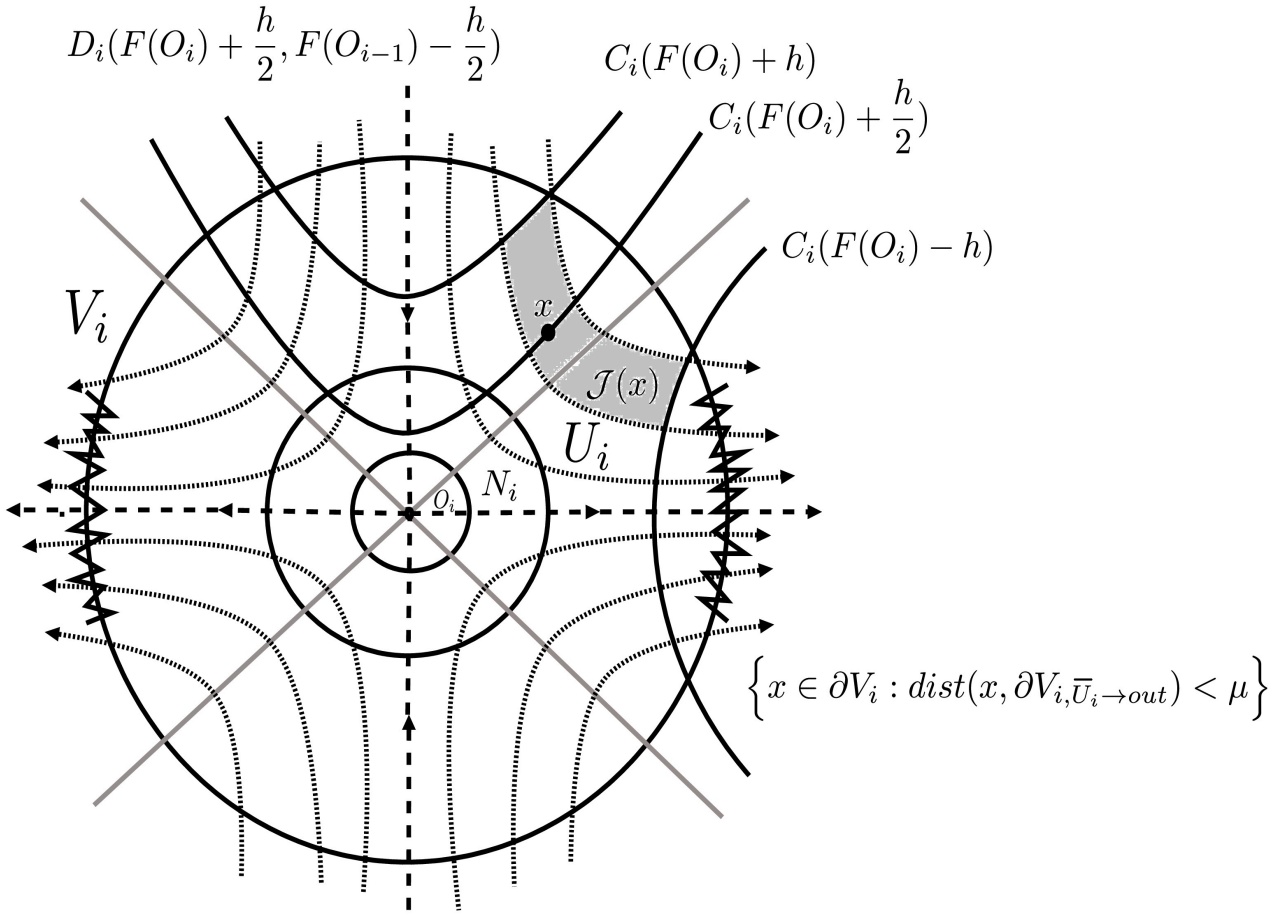

FIGURE 10: Uniform exit dynamics near a specific strong saddle point under the linerization assumption.

Uniform version of Kifer's exit asymptotic.

- Theorem

  For any $r > 0$, there exist some $\eta_0 > 0$ so that for all $x \in U \cup \partial U$ and all $0 < \eta < \eta_0$ we have

$$\frac{\mathbf{E}_x \tau_x^\eta}{\ln(\eta^{-1})} \leq \frac{1}{2\lambda_1} + r \ .$$

  For any small $\mu > 0$ and any $\rho > 0$, there exist some $\eta_0 > 0$ so that for all $x \in U \cup \partial U$ and all $0 < \eta < \eta_0$ we have

$$\mathbf{P}_x(Y_{\tau_x^\eta} \in Q^\mu) \geq 1 - \rho \ .$$

Convergence analysis in a basin containing a local minimum : Sequence of stopping times.

- To demonstrate our analysis, we will assume that x^* is a local minimum point of $F(\bullet)$ in the sense that for some open neighborhood $U(x^*)$ of x^* we have

$$x^* = \arg \min_{x \in U(x^*)} F(x) \ .$$

- Assume that there are k strong saddle points $O_1, ..., O_k$ in $U(x^*)$ such that $F(O_1) > F(O_2) > ... > F(O_k) > F(x^*)$.
- Start the process with initial point $Y_0 = x \in U(x^*)$.
- Hitting time

$$T^\eta = \inf\{t \geq 0 : F(Y_t) \leq F(x^*) + e\}$$

  for some small $e > 0$.
- Asymptotic of $\mathbf{E}\, T^\eta$ as $\eta \to 0$?

Convergence analysis in a basin containing a local minimum : Sequence of stopping times.

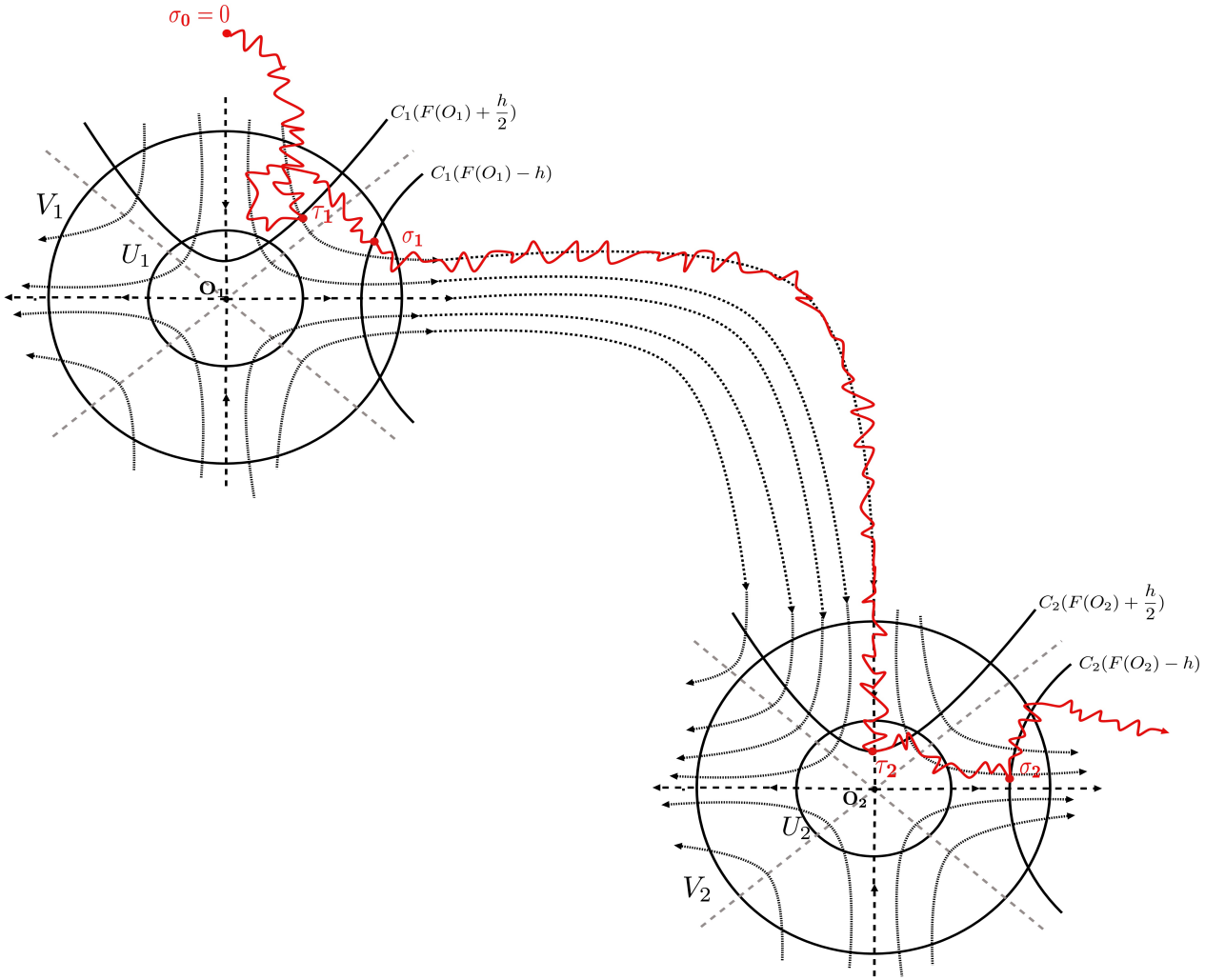

FIGURE 11: Sequence of stopping times.

Convergence analysis in a basin containing a local minimum : Sequence of stopping times.

- Standard Markov cycle type argument.
- But the geometry is a little different from the classical arguments for elliptic equilibriums found in Freidlin–Wentzell book [14].
- $\mathbf{E}\, T^{\eta} \lesssim \dfrac{k}{2\gamma_1} \ln(\eta^{-1})$ conditioned upon convergence.

14. Freidlin, M., Wentzell, A., *Random perturbations of dynamical systems*, 2nd edition, Springer, 1998.

SGD approximating diffusion process : convergence time.

- Recall that we have set $F(x) = \mathbf{E}F(x;\zeta)$.
- Thus we can formulate the original optimization problem as

$$x^* = \arg \min_{x \in U(x^*)} F(x) \ .$$

- Instead of SGD, in this work let us consider its approximating diffusion process

$$dX_t = -\eta \nabla F(X_t)dt + \eta\sigma(X_t)dW_t \ , \ X_0 = x^{(0)} \ .$$

- The dynamics of X_t is used as an surrogate optimization procedure to find x^*.

SGD approximating diffusion process : convergence time.

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$$\tau^\eta = \inf\{t \geq 0 : F(X_t) \leq F(x^*) + e\}$$

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SGD approximating diffusion process : convergence time.

- Approximating diffusion process

$$dX_t = -\eta \nabla F(X_t)dt + \eta\sigma(X_t)dW_t \ , \ X_0 = x^{(0)} \ .$$

- Let $Y_t = X_{t/\eta}$, then

$$dY_t = -\nabla F(Y_t)dt + \sqrt{\eta}\sigma(Y_t)dW_t \ , \ Y_0 = x^{(0)} \ .$$

(Random perturbations of the gradient flow !)

- Hitting time

$$T^\eta = \inf\{t \geq 0 : F(Y_t) \leq F(x^*) + e\}$$

for some small $e > 0$.

- $$\tau^\eta = \eta^{-1} T^\eta \ .$$

Convergence analysis in a basin containing a local minimum.

- Theorem
  (i) For any small $\rho > 0$, with probability at least $1 - \rho$, SGD approximating diffusion process X_t converges to the minimizer x^* for sufficiently small β after passing through all k saddle points O_1, ..., O_k ;
  (ii) Consider the stopping time τ^η. Then as $\eta \downarrow 0$, conditioned on the above convergence of SGD approximating diffusion process X_t, we have

$$\lim_{\eta \to 0} \frac{\mathbf{E}\tau^\eta}{\eta^{-1} \ln \eta^{-1}} \leq \frac{k}{2\gamma_1} \ .$$

Philosophy.

discrete stochastic optimization algorithms	$\leftarrow$	analysis of convergence time
$\updownarrow$		$\updownarrow$
diffusion approximation	$\leftarrow$	random perturbations of dynamical systems

Other Examples : Stochastic heavy–ball method.

- $$\min_{x \in \mathbb{R}^d} f(x) \ .$$
- "heavy ball method" (B.Polyak 1964)

$$\begin{cases} x_t & = x_{t-1} + \sqrt{s} v_t ; \\ v_t & = (1 - \alpha\sqrt{s}) v_{t-1} - \sqrt{s} \nabla_X f \left(x_{t-1} + \sqrt{s}(1 - \alpha\sqrt{s}) v_{t-1} \right) ; \\ x_0, v_0 & \in \mathbb{R}^d \ . \end{cases}$$

- Adding momentum leads to the second–order equation

$$\ddot{X}(t) + \alpha \dot{X}(t) + \nabla_X f(X(t)) = 0 \ , \ X(0) \in \mathbb{R}^d \ .$$

- Hamiltonian system for a dissipative nonlinear oscillator :

$$\begin{cases} dX(t) & = V(t) dt \ , \ X(0) \in \mathbb{R}^d \ ; \\ dV(t) & = (-\alpha V(t) - \nabla_X f(X(t))) dt \ , \ V(0) \in \mathbb{R}^d \ . \end{cases}$$

Other Examples : Stochastic heavy–ball method.

- How to escape from saddle points of $f(x)$?
- Add noise $\rightarrow$ Randomly perturbed Hamiltonian system for a dissipative nonlinear oscillator :

$$\begin{cases} dX_t^\varepsilon & = V_t^\varepsilon dt + \varepsilon\sigma_1(X_t^\varepsilon, V_t^\varepsilon)dW_t^1; \\ dV_t^\varepsilon & = (-\alpha V_t^\varepsilon - \nabla_X f(X_t^\varepsilon))dt + \varepsilon\sigma_2(X_t^\varepsilon, V_t^\varepsilon)dW_t^2, \\ X_0^\varepsilon, V_0^\varepsilon & \in \mathbb{R}^d \ . \end{cases}$$

Diffusion limit of stochastic heavy–ball method : Randomly perturbed Hamiltonian system.

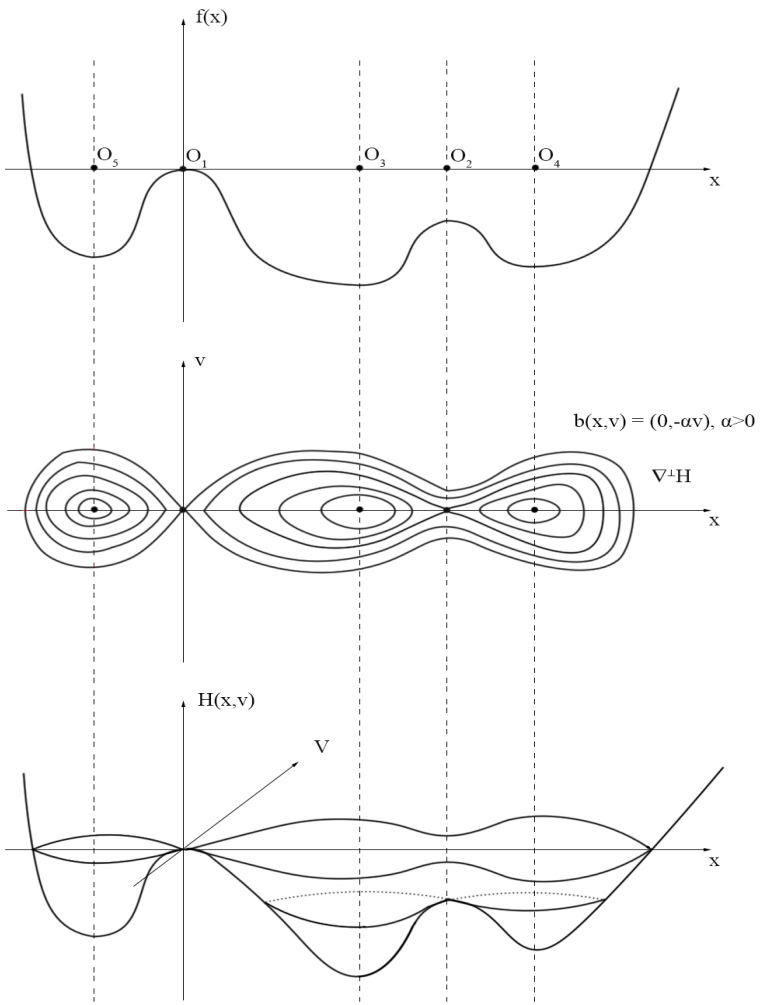

FIGURE 12: Randomly perturbed Hamiltonian system.

Diffusion limit of stochastic heavy–ball method : Randomly perturbed Hamiltonian system.

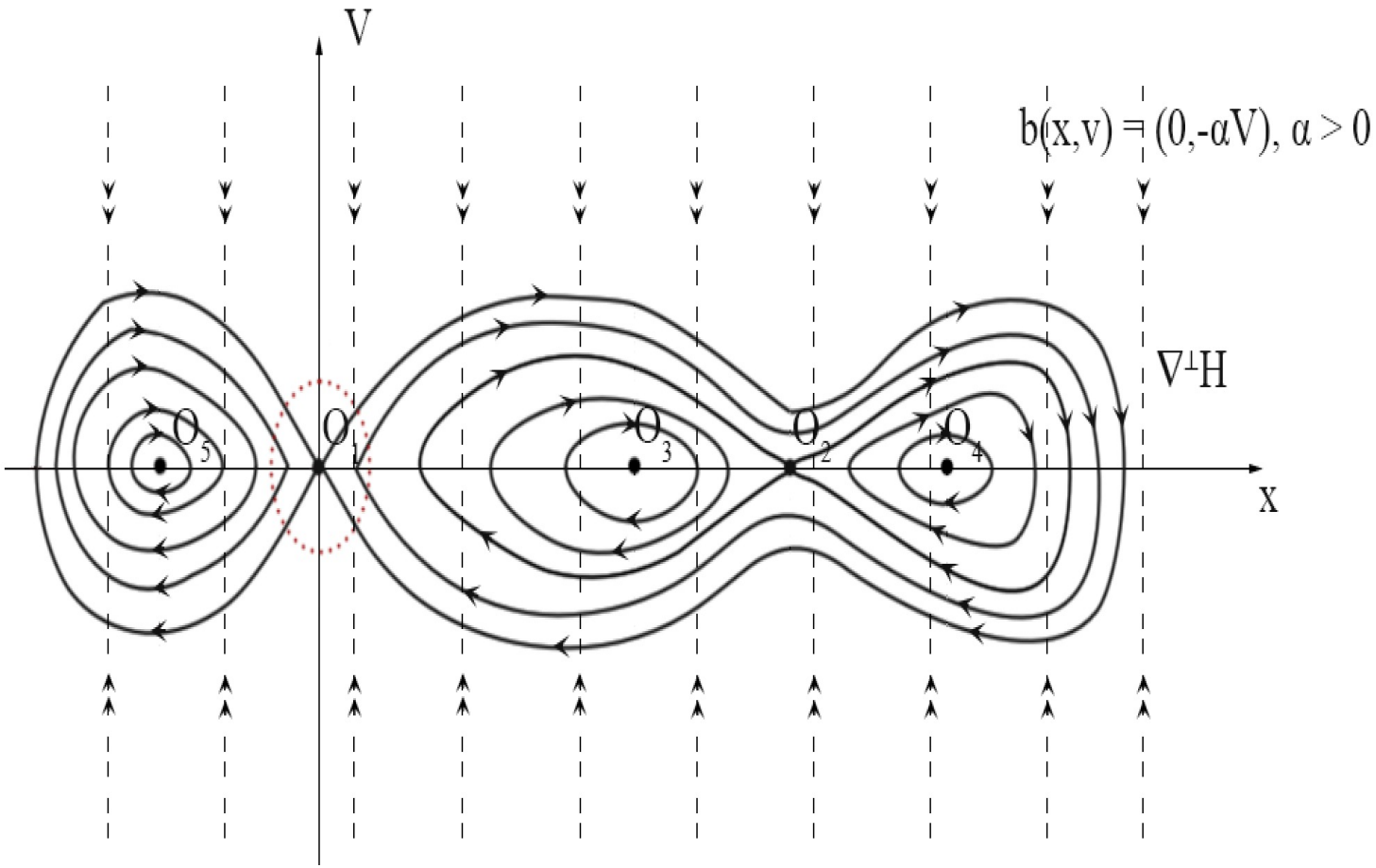

FIGURE 13: Phase Diagram of a Hamiltonian System.

Diffusion limit of stochastic heavy–ball method : Randomly perturbed Hamiltonian system.

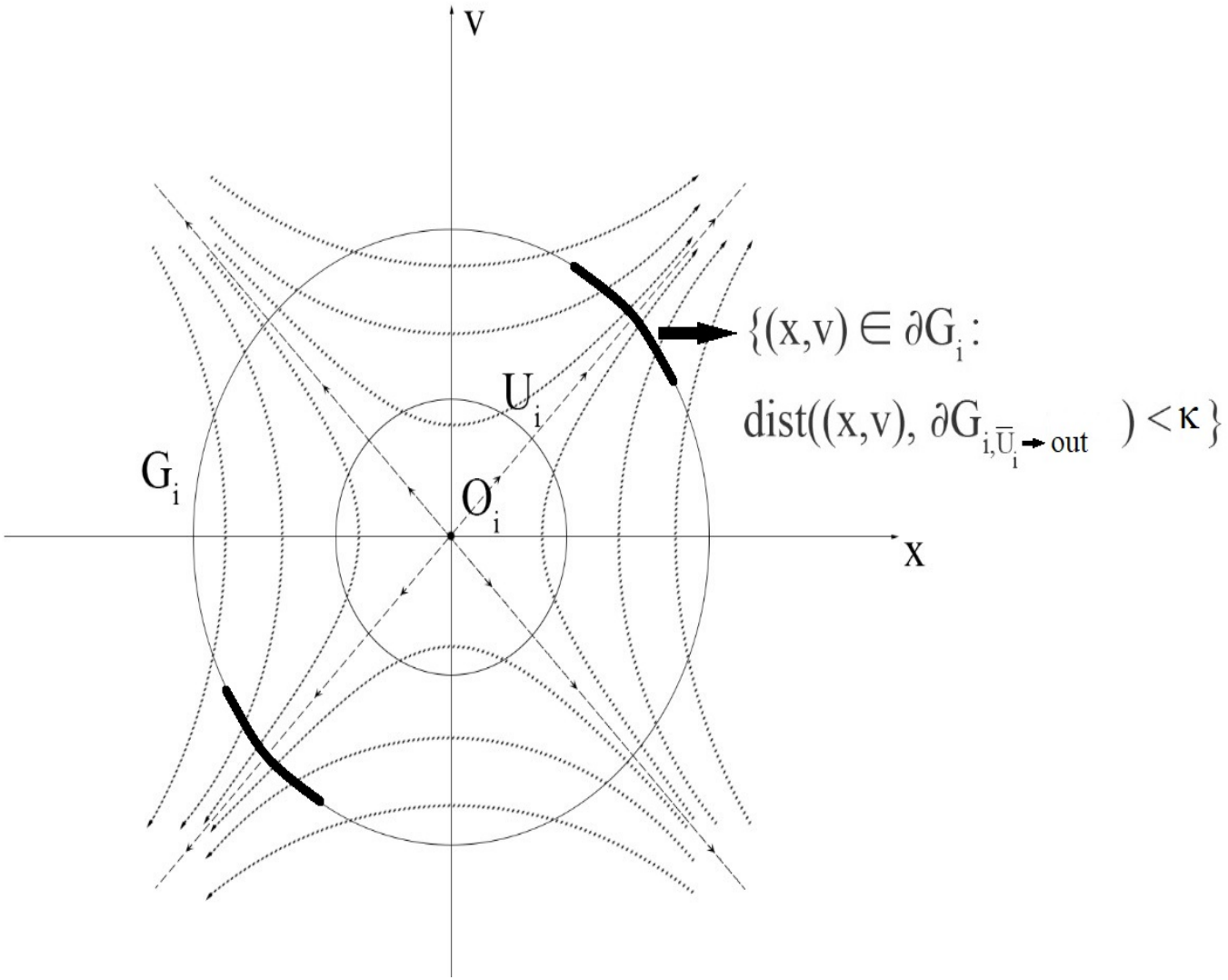

FIGURE 14: Behavior near a saddle point.

Diffusion limit of stochastic heavy–ball method : Randomly perturbed Hamiltonian system.

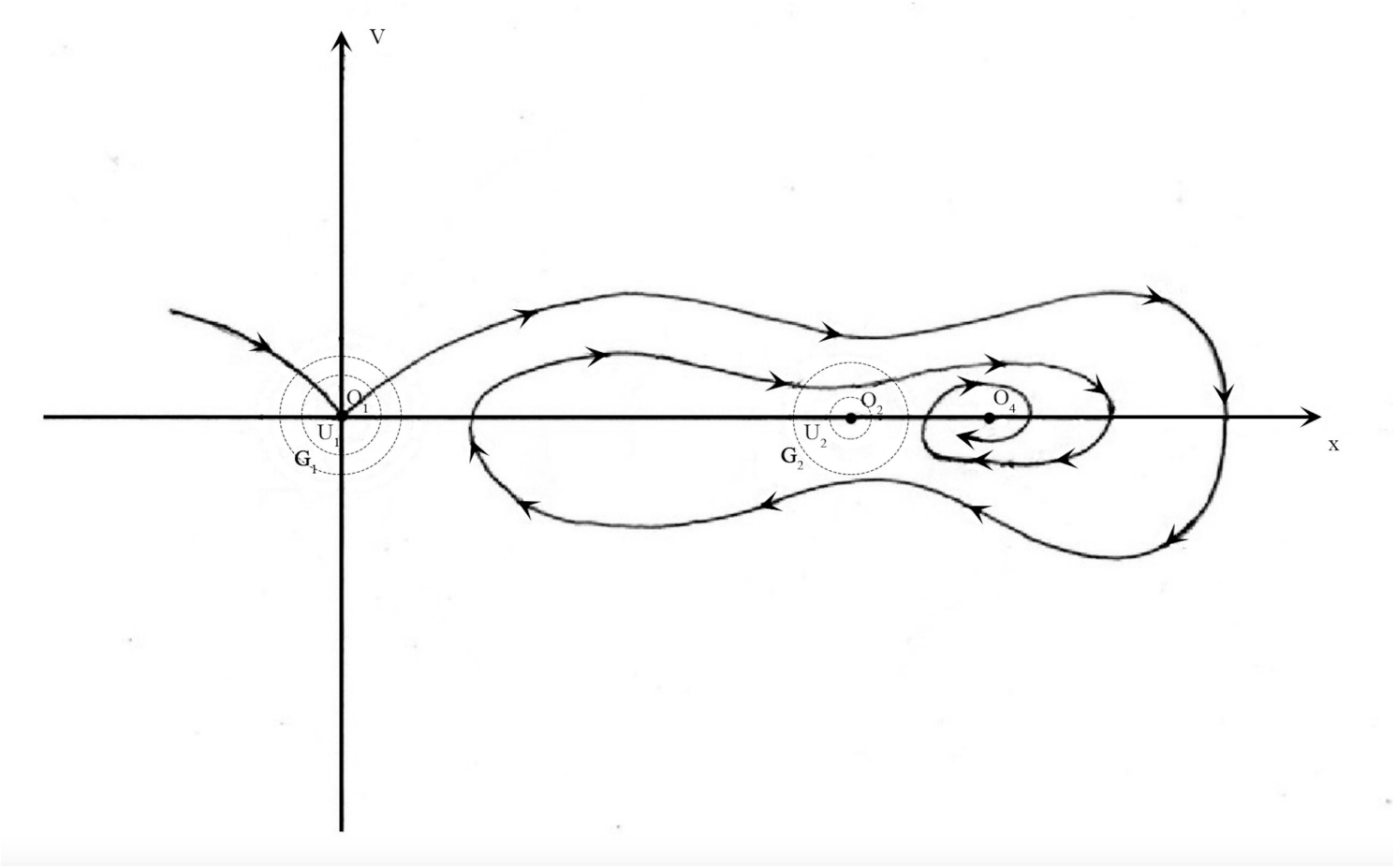

FIGURE 15: Chain of saddle points in a randomly perturbed Hamiltonian system.

Stochastic Composite Gradient Descent.

- By introducing approximating diffusion processes, method of stochastic dynamical systems, in particular random perturbations of dynamical systems are effectively used to analyze these limiting processes.
- For example, averaging principle can be used to analyze Stochastic Composite Gradient Descent (SCGD) (Hu–Li, 2017). We skip details here.

Philosophy.

discrete stochastic optimization algorithms	$\leftarrow$	analysis of convergence time
$\updownarrow$		$\updownarrow$
diffusion approximation	$\leftarrow$	random perturbations of dynamical systems

Inspiring practical algorithm design.

- The above philosophy of "random perturbations" also inspires practical algorithm design.
- What if the objective function $f(x)$ is even unknown, but needs to be learned ?
- Work in progress with Xiong, H. from Missuori S&T Computer Science.

Epilogue : A few remaining problems.

- Approximating diffusion process X_t : how it approximates $x^{(t)}$? Various ways [15]. May need correction term [16] from numerical SDE theory.
- Linerization assumption : typical in dynamical systems, but shall be removed by much harder work.
- Attacking the discrete iteration *directly* : Only works for special cases such as Principle Component Analysis (PCA) [17].

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Thank you for your attention !