Conservative SPDEs as Fluctuating Mean Field Limits of Stochastic Gradient Descent

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Mean field interactions with singular kernels and their approximations — Paris 2023

joint work with Benjamin Gess and Rishabh Gvalani

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Supervised Learning

- Having a large sets of data $\{(\theta_i, \gamma_i),\ i \in I\}$, $\theta_i \sim P$ i.i.d., one needs to find a function $f : \Theta \to \mathbb{R}$ such that $f(\theta_i) = \gamma_i$.

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- Usually one approximates f by

$$f_n(\theta; x) = \frac{1}{n} \sum_{k=1}^{n} \Phi(\theta, x_k),$$

where $x_k \in \mathbb{R}^d$, $k \in \{1, \ldots, n\}$, are parameters which have to be found.

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- We measure the distance between f and f_n by the **generalization error**

$$\mathcal{L}(x) := \frac{1}{2}\mathbb{E}_P |f(\theta) - f_n(\theta; x)|^2 = \frac{1}{2}\int_\Theta |f(\theta) - f_n(\theta; x)|^2 P(d\theta),$$

where P is the distribution of θ_i.

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Continuous Dynamics of Parameters

Recall that $x_k(0) \sim \mu_0$ – i.i.d., Δt – learning rate, $t_i = i\Delta t$, $\theta_i \sim P$ – i.i.d.

$$x_k(t_{i+1}) = x_k(t_i) + V(x_k(t_i), \nu^n_{t_i}, \theta_i)\Delta t, \quad k \in \{1, \dots, n\},$$

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Considering the empirical distribution $\nu^n = \frac{1}{n}\sum_{k=1}^n \delta_{x_k}$, one has

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The expression for $x_k(t)$ looks as an Euler scheme for

$$dX_k(t) = V(X_k(t), \mu_t)dt,$$

$$\mu_t = \frac{1}{n}\sum_{k=1}^n \delta_{X_k(t)}, \quad V(x, \mu) = \mathbb{E}_\theta V(x, \mu, \theta).$$

Convergence to deterministic SPDE

If $x_k(0) \sim \mu_0$ – i.i.d. and $\Delta t = \frac{1}{n}$, then

$$d(\nu_t^n, \mu_t) = O\left(\frac{1}{\sqrt{n}}\right),$$

where μ_t solves

$$d\mu_t = -\nabla\left(V(\cdot, \mu_t)\mu_t\right) dt$$

with

$$V(x, \mu) = \mathbb{E}_\theta V(x, \mu, \theta) = \nabla F(x) - \langle \nabla_x K(x, \cdot), \mu \rangle$$

and

$$F(x) = \mathbb{E}_\theta f(\theta)\Phi(\theta, x), \quad K(x, y) = \mathbb{E}_\theta[\Phi(\theta, x)\Phi(\theta, y)].$$

[Mei, Montanari, Nguyen '18]

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$\Longrightarrow$ The mean behavior of the SGD dynamics can then be analysed by considering μ_t.

Main Goal

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Goal: Propose an SPDE which would capture the fluctuations of the SGD dynamics and also would give its better approximation.

Classical SDE for SGD Dynamics

Stochastic gradient descent

$$x_k(t_{i+1}) = x_k(t_i) + V(x_k(t_i), \nu^n_{t_i}, \theta_i)\Delta t$$

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\end{aligned}
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is the Euler-Maruyama scheme for the SDE

$$dX_k(t) = V(X_k(t), \mu^n_t)dt + \sqrt{\alpha}(\Sigma^{\frac{1}{2}})_k(X(t))dB(t), \quad k \in \{1, \dots, n\}$$

where $\mu^n_t = \frac{1}{n}\sum_{i=1}^n \delta_{X_i(t)}$, $\Sigma_{k,l}(x) = \mathbb{E}_\theta G(x_k, \mu, \theta) \otimes G(x_l, \mu, \theta)$ and B – n-dim Brownian motion.

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$\rightsquigarrow \quad \Sigma^{\frac{1}{2}}$ is $dn \times dn$ matrix!

Martingale Problem for Empirical distribution

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where $\mu_t^n = \frac{1}{n}\sum_{i=1}^n \delta_{X_i(t)}$, $\Sigma_{k,l}(x) = \tilde{A}(x_k, x_l, \mu) := \mathbb{E}_\theta G(x_k, \mu, \theta) \otimes G(x_l, \mu, \theta)$

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Taking $\varphi \in \mathcal{C}_c^2(\mathbb{R}^d)$, we get for the empirical measure μ_t^n

$$\langle \varphi, \mu_t^n \rangle = \langle \varphi, \mu_0^n \rangle + \frac{\alpha}{2}\int_0^t \left\langle \nabla^2 \varphi : A(\cdot, \mu_s^n), \mu_s^n \right\rangle ds + \int_0^t \langle \nabla \varphi \cdot V(\cdot, \mu_s^n), \mu_s^n \rangle ds$$
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where $A(x, \mu) = \tilde{A}(x, x, \mu)$ and

$$[\text{Mart.}]_t = \alpha \int_0^t \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} (\nabla \varphi(x) \otimes \nabla \varphi(y)) : \tilde{A}(x, y, \mu_s^n)\mu_s^n(dx)\mu_s^n(dy)ds$$

[Rotskoff, Vanden-Eijnden, CPAM, 2022]

SDE Driven by Inf-Dim Noise for SGD Dynamics

Stochastic gradient descent

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[Gess, Kassing, K. '23]

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where $A(x_k, \mu) = \mathbb{E}_\theta G(x_k, \mu) \otimes G(x_k, \mu)$.

$\rightsquigarrow$ The martingale problem for this equation is the same as in [Rotskoff, Vanden-Eijnden, CPAM, '22]

Related Works

$$d\mu_t = -\nabla \cdot (V(\cdot, \mu_t)\mu_t)\, dt + \frac{\alpha}{2}\nabla^2 : (A(\cdot, \mu_t)\mu_t)\, dt - \sqrt{\alpha}\nabla \cdot \int_\Theta G(\cdot, \mu_t, \theta)\mu_t W(d\theta, dt),$$

Well-posedness results for similar SPDEs:

- **Continuity equation in the fluid dynamics and optimal transportation** [Ambrosio, Trevisan, Crippa. . .]. There $A = G = 0$.

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- **Particle representations for a class of nonlinear SPDEs** [Kurtz, Xiong '99]. The equation has more general form but the initial condition μ_0 must have an L_2-density w.r.t. the Lebesgue measure.

Related Works

$$d\mu_t = -\nabla \cdot (V(\cdot, \mu_t)\mu_t)\,dt + \frac{\alpha}{2}\nabla^2 : (A(\cdot, \mu_t)\mu_t)\,dt - \sqrt{\alpha}\nabla \cdot \int_\Theta G(\cdot, \mu_t, \theta)\mu_t W(d\theta, dt),$$

Well-posedness results for similar SPDEs:

- **Continuity equation in the fluid dynamics and optimal transportation** [Ambrosio, Trevisan, Crippa...]. There $A = G = 0$.
- **Stochastic nonlinear Fokker-Planck equation** [Coghi, Gess '19]. The covariance A has more general structure (i.e. $A - \mathbb{E}G \otimes G \geq 0$) but the noise is finite-dimensional.
- **Particle representations for a class of nonlinear SPDEs** [Kurtz, Xiong '99]. The equation has more general form but the initial condition μ_0 must have an L_2-density w.r.t. the Lebesgue measure.

The results from [Kurtz, Xiong] can be applied to our equation if μ_0 has L_2-density!

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Wasserstein Distance

Let (E, d) be a Polish space, and for $p \geq 1$ $\mathcal{P}_p(E)$ be a space of all probability measures ρ on E with

$$\int_E d^p(x, o)\rho(dx) < \infty.$$

Wasserstein Distance

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$$\int_E d^p(x, o)\rho(dx) < \infty.$$

For $\rho_1, \rho_2 \in \mathcal{P}_p(E)$ we define the **Wasserstein distance** by

$$\mathcal{W}_p^p(\rho_1, \rho_2) = \inf \left\{ \mathbb{E} d^p(\xi_1, \xi_2) : \quad \xi_i \sim \rho_i \right\}$$

Higher Order Approximation of SGD

Stochastic Mean-Field Equation:

$$d\mu_t = -\nabla \cdot (V(\cdot, \mu_t)\mu_t)dt + \frac{\alpha}{2}\nabla^2 : (A(\cdot, \mu_t)\mu_t)dt + \sqrt{\alpha}\nabla \cdot \int_\Theta G(\cdot, \mu_t, \theta)\mu_t \, W(d\theta, dt)$$

where $A(x_k, \mu) = \mathbb{E}_\theta G(x_k, \mu) \otimes G(x_k, \mu)$.

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Theorem 1 (Gess, Gvalani, K. 2022)

- V, G – Lipschitz cont. and diff. w.r.t. the special variable with bdd deriv.;
- ν_t^n – the empirical process associated to the SGD dynamics with $\alpha = \frac{1}{n}$;
- μ_t^n – a (unique) solution to the SMFE started from

$$\mu_0^n = \nu_0^n = \frac{1}{n}\sum_{k=1}^n \delta_{x_k(0)}$$

with $x_k(0) \sim \mu_0$ i.i.d.

Then all $p \in [1, 2)$

$$\mathcal{W}_p(\mathrm{Law}\, \mu^n, \mathrm{Law}\, \nu^n) = o(n^{-1/2}).$$

Quantified Central Limit Theorem for SMFE

Theorem 2 **(Gess, Gvalani, K. 2022)**

Under the assumptions of the previous theorem, $\eta_t^n := \sqrt{n}\left(\mu_t^n - \mu_t^0\right) \to \eta_t$ where η_t is a Gaussian process solving

$$d\eta_t = -\nabla \cdot \Big(V(\cdot, \mu_t^0)\eta_t + \langle \nabla K(x, \cdot), \eta_t \rangle \mu_t^0(dx) \Big)\, dt - \nabla \cdot \int_\Theta G(\cdot, \mu_t^0, \theta)\mu_t^0 W(d\theta, dt).$$

Moreover, $\mathbb{E} \sup_{t \in [0,T]} \|\eta_t^n - \eta_t\|_{-J}^2 \le \frac{C}{n}$.

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Moreover, $\mathbb{E} \sup_{t\in[0,T]} \|\eta_t^n - \eta_t\|_{-J}^2 \leq \frac{C}{n}$.

Remark. [Sirignano, Spiliopoulos, '20]

For $\tilde{\eta}_t^n := \sqrt{n}(\nu_t^n - \mu_t^0)$

$$\mathbb{E} \sup_{t\in[0,T]} \|\tilde{\eta}_t^n\|_{-J}^2 \leq C \quad \text{and} \quad \tilde{\eta}^n \to \eta.$$

CLT for SMFE + CLT for SGD $\implies$ Higher Order Approx.

Note that

$$\mu_t^n = \mu_t^0 + n^{-1/2}\eta + O(n^{-1}).$$

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$$\begin{aligned}\sqrt{n^p}\mathcal{W}_p^p\left(\mathrm{Law}(\mu^n), \mathrm{Law}(\nu^n)\right) &= \sqrt{n^p}\inf \mathbb{E}\left[\sup_{t\in[0,T]} \|\mu_t^n - \nu_t^n\|_{-J}^p\right] \\ &= \inf \mathbb{E}\left[\sup_{t\in[0,T]} \|\sqrt{n}(\mu_t^n - \mu_t^0) - \sqrt{n}(\nu_t^n - \mu_t^0)\|_{-J}^p\right] \\ &= \mathcal{W}_p^p\left(\mathrm{Law}(\eta^n), \mathrm{Law}(\tilde{\eta}^n)\right) \to 0.\end{aligned}$$

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where

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[Ambrosio, Trevisan, Lions,...]

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[Ambrosio, Trevisan, Lions,. . .]

The Stochastic Mean-Field Equation was derived from:

$$dX_k(t) = V(X_k(t), \mu_t^n)dt + \sqrt{\alpha} \int_\Theta G(X_k(t), \mu_t^n, \theta) W(d\theta, dt),$$

$$X_k(0) = x_k(0), \quad \mu_t^n = \frac{1}{n}\sum_{i=1}^n \delta_{X_i(t)}.$$

Well-Posedness of SMFE

Theorem 3 (Gess, Gvalani, K. 2022)

Let the coefficients V, G be Lipschitz continuous and smooth enough w.r.t. special variable. Then the SMFE

$$d\mu_t = -\nabla \cdot (V(\cdot, \mu_t)\mu_t)\, dt + \frac{\alpha}{2}\nabla^2 : (A(\cdot, \mu_t)\mu_t)\, dt \\ - \sqrt{\alpha}\nabla \cdot \int_\Theta G(\cdot, \mu_t, \theta)\mu_t W(d\theta, dt)$$

has a unique solution. Moreover, μ_t is a superposition solution, i.e.,

$$\mu_t = \mu_0 \circ X^{-1}(\cdot, t), \quad t \geq 0,$$

where X solves

$$dX(u,t) = V(X(u,t), \mu_t)dt + \sqrt{\alpha}\int_\Theta G(X(u,t), \mu_t, \theta)W(d\theta, dt)$$

$$X(u,0) = u, \quad u \in \mathbb{R}^d.$$

SDE with Interaction

SDE with interaction:

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$X_t = X(\cdot,t)$ is a solution to the conditional McKean–Vlasov SDE

$$dX_t = V(X_t,\mathcal{L}_{X_t|W}) + \sqrt{\alpha}\int_\Theta G(X_t,\mathcal{L}_{X_t|W},\theta)W(d\theta,dt), \quad \mathcal{L}_{X_0} = \mu_0$$

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Theorem (Kotelenez '95, Dorogovtsev' 07, Wang '21)

Let V, G be Lipschitz continuous, i.e. $\exists L > 0$ such that a.s.

$$|V(x,\mu) - V(y,\nu)| + |||G(x,\mu,\cdot) - G(y,\nu,\cdot)|||_P \le L\left(|x-y| + \mathcal{W}_2(\mu,\nu)\right).$$

Then for every $\mu_0 \in \mathcal{P}_2(\mathbb{R}^d)$ the SDE with interaction has a unique solution started from μ_0.

SMFE and SDE with Interaction

Lemma

Let X be a solution to the SDE with interaction with $\mu_0 \in \mathcal{P}_2(\mathbb{R}^d)$.
Then $\mu_t = \mu_0 \circ X^{-1}(\cdot, t)$, $t \geq 0$, is a solution to the SMFE.

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Remark: We say that μ_t, $t \geq 0$, is a superposition solution to the Stochastic Mean-Field equation.

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Remark: We say that μ_t, $t \geq 0$, is a superposition solution to the Stochastic Mean-Field equation.

Corollary

Let V, G be Lipschitz continuous. Then the SMFE

$$
\begin{aligned}
d\mu_t = -\nabla \cdot (V(\cdot, \mu_t)\mu_t)\, dt + \frac{\alpha}{2}\nabla^2 : (A(\cdot, \mu_t)\mu_t)\, dt \\
- \sqrt{\alpha}\nabla \cdot \int_\Theta G(\cdot, \mu_t, \theta)\mu_t W(d\theta, dt)
\end{aligned}
$$

has a unique solution iff it has **only** superposition solutions.

Uniqueness of Solutions to SMFE

- To prove the uniqueness, we show that every solution to the (nonlinear) SMFE is a superposition solution.

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- We first freeze the solution μ_t in the coefficients, considering the linear SPDE:

$$d\nu_t = -\nabla \cdot (v(t,\cdot)\nu_t)\,dt + \frac{\alpha}{2}\nabla^2 : (a(t,\cdot)\nu_t)\,dt \\ - \sqrt{\alpha}\nabla \cdot \int_\Theta g(t,\cdot,\theta)\nu_t W(d\theta, dt),$$

where $a(t,x) = A(x,\mu_t)$, $v(t,x) = V(x,\mu_t)$ and $g(t,x,\theta) = G(x,\mu_t,\theta)$.

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  where $a(t,x) = A(x,\mu_t)$, $v(t,x) = V(x,\mu_t)$ and $g(t,x,\theta) = G(x,\mu_t,\theta)$.
- We remove the second order term and the noise term from the linear SPDE by a (random) transformation of the space.

Random Transformation of State Space

We introduce the field of martingales

$$M(x,t) = \sqrt{\alpha}\int_0^t g(s,x,\theta)W(d\theta,ds), \quad x \in \mathbb{R}^d, \quad t \geq 0.$$

and consider a solution $\psi_t(x) = (\psi_t^1(x), \ldots, \psi_t^d(x))$ to the stochastic transport equation

$$\psi_t^k(x) = x^k - \int_0^t \nabla\psi_s^k(x) \cdot M(x, \circ ds).$$

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Lemma (see Kunita Stochastic flows and SDEs)

Under some smooth assumption on the coefficient g, the exists a field of diffeomorphisms $\psi(t,\cdot) : \mathbb{R}^d \to \mathbb{R}^d$, $t \geq 0$, which solves the stochastic transport equation.

Transformed SPDE

For the solution ν_t, $t \geq 0$, to the linear SPDE

$$d\nu_t = -\nabla \cdot (v(t,\cdot)\nu_t)\, dt + \frac{\alpha}{2}\nabla^2 : (a(t,\cdot)\nu_t)\, dt - \sqrt{\alpha}\nabla \cdot \int_\Theta g(t,\cdot,\theta)\nu_t W(d\theta, dt),$$

we define

$$\rho_t = \nu_t \circ \psi_t^{-1}.$$

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Proposition

Let the coefficient g be smooth enough. Then ρ_t, $t \geq 0$, is a solution to the continuity equation[a]

$$d\rho_t = -\nabla(b(t,\cdot)\rho_t)dt, \quad \rho_0 = \nu_0 = \mu_0,$$

for some b depending on v and derivatives of a and ψ.

[a] Ambrosio, Lions, Trevisan,. . .

Purely Atomic Initial Distribution

$$d\mu_t = -\nabla \cdot (V(\cdot, \mu_t)\mu_t)\,dt + \frac{\alpha}{2}\nabla^2 : (A(\cdot, \mu_t)\mu_t)\,dt$$
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Take

$$F_n(\mu) := \int_{\mathbb{R}^{n+1}} \prod_{i<j} |z_i - z_j|^2 \mu(dz_1)\ldots\mu(dz_{n+1}).$$

and note that $F_n(\mu_0) = 0$

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$\rightsquigarrow$ $\mathbb{E}F_n(\mu_t) = 0$
$\rightsquigarrow$ μ_t is purely atomic...

Reference

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Thank you!