When Are Nonconvex Problems Not Scary?

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Abstract

In this note, we focus on smooth nonconvex optimization problems that obey: (1) all local minimizers are also global; and (2) around any saddle point or local maximizer, the objective has a negative directional curvature. Concrete applications such as dictionary learning, generalized phase retrieval, and orthogonal tensor decomposition are known to induce such structures. We describe a second-order trust-region algorithm that provably converges to a global minimizer efficiently, without special initializations. Finally we highlight alternatives, and open problems in this direction.

1 Introduction

General nonconvex optimization problems (henceforth "NCVX problems" for brevity) are NP-hard, even the goal is computing only a local minimizer [MK87, Ber99]. In applied disciplines, however, NCVX problems abound, and heuristic algorithms such as gradient descent and alternating directions are often surprisingly effective. The ability of natural heuristics to find high-quality solutions for practical NCVX problems remains largely mysterious.

In this note, we study a family of NCVX problems that *can* be solved efficiently. This family cuts across central tasks in signal processing and machine learning, such as complete (sparse) dictionary learning [SQW15], generalized phase retrieval [SQW16], orthogonal tensor decomposition [GHJY15], and noisy phase synchronization and community detection [Bou16, BBV16].

Natural optimization formulations for these distinct tasks are nonconvex; surprisingly they exhibit a common characteristic structure. In each case, the goal is to estimate or recover an object from observed data. Under certain technical hypotheses, every local minimizer of the objective function exactly recovers the object of interest.

With this structure, the central issue is how to escape the saddle points and local maximizers. Fortunately, for these problems, all saddle points and local maximizers are "typical" – the associated Hessian matrix has at least one negative eigenvalue. Geometrically, this means around any saddle point or local maximizer, the objective function has a negative curvature in a certain direction. Particularly, we call saddles of this type *ridable saddles*; the importance of this apparently extraneous restriction is illustrated in Figure 1. Intuitively, at saddle points or local maximizers, in the direction of negative curvature the objective function is also locally descending. One can use this to design algorithms

¹They are also called "strict saddle" points in optimization literature, see, e.g., pp 38 of [RI10]; see also [GHJY15].

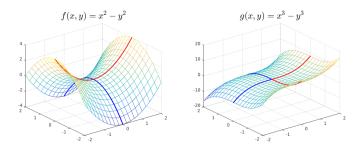


Figure 1: Not all saddle points are ridable! Shown in the plot are functions $f(x,y) = x^2 - y^2$ (left) and $g(x,y) = x^3 - y^3$ (right). For g, both first- and second-order derivatives vanish at (0,0), producing a saddle that is induced by third-order derivatives. In both plots, red curves indicate local ascent directions and blue curves indicate local descent directions.

that escape from the saddle points and local maximizers concerned here. Indeed, consider a natural quadratic approximation to the objective f around a saddle point x:

$$\widehat{f}(\boldsymbol{\delta};\boldsymbol{x}) = f(\boldsymbol{x}) + \frac{1}{2}\boldsymbol{\delta}^*\nabla^2 f(\boldsymbol{x})\boldsymbol{\delta}.$$

When δ is chosen to align with one eigenvector associated with a negative eigenvalue $\lambda_{\text{neg}}[\nabla^2 f(\boldsymbol{x})]$, it holds that

$$\widehat{f}(\boldsymbol{\delta}; \boldsymbol{x}) - f(\boldsymbol{x}) \le -\frac{1}{2} |\lambda_{\text{neg}}| \|\boldsymbol{\delta}\|^2.$$

Thus, minimizing $\widehat{f}(\delta; x)$ locally provides a direction δ_* that tends to decrease the objective f, provided local approximation of \widehat{f} to f is reasonably accurate. Based on this intuition, we derive an algorithmic framework that can exploit the second-order information to escape from saddle points and local maximizers and provably returns a global minimizer.

2 Nonconvex Optimization with Ridable Saddles

In this section, we present a more quantitative definition of the problem class we focus on and provide several concrete examples in this class.

We are interested in optimization problem of the form:

minimize
$$f(x)$$
, subject to $x \in \mathcal{M}$. (2.1)

Here we assume f is twice continuously differentiable, i.e., it has continuous first- and second-order derivatives, and \mathcal{M} is a Riemannian manifold. Restricting f to \mathcal{M} and (with abuse of notation) writing the restricted function as f also, one can effectively treat (2.1) as an unconstrained optimization on \mathcal{M} . We further use $\operatorname{grad} f(x)$ and $\operatorname{Hess} f(x)$ to denote the Riemannian gradient and Hessian of f at point x³, which one can think of as Riemannian counterparts of Euclidean gradient and Hessian for functions, with the exception that $\operatorname{grad} f(x)[\cdot]$ and $\operatorname{Hess} f(x)[\cdot]$ only act on vectors in tangent space of \mathcal{M} at x, i.e., $T_x\mathcal{M}$.

²For general saddles that seem to demand higher-order approximations, the computation may quickly become intractable. For example, third order saddle points seem to generally demand studying spectral property of three-way tensors, which entails NP-hard computational problems [HL13]; see [AG16] for a recent attempt in this line.

³Detailed introduction to these quantities can be found in [AMS09]. We prefer to keep this at an intuitive level not to obscure the main ideas.

Definition 2.1 ((α , β , γ , δ **)-** \mathcal{X} **functions)** *A function* $f: \mathcal{M} \mapsto \mathbb{R}$ *is* $(\alpha, \beta, \gamma, \delta)$ - \mathcal{X} $(\alpha, \beta, \gamma, \delta > 0)$ *if*:

0) all local minimizers of f are also global minimizers; and f is $(\alpha, \beta, \gamma, \delta)$ -saddle, f i.e., any point f is the tangent space of f at point f is the tangent space of f at point f is the tangent space of f at point f is the tangent space of f at point f is the tangent space of f at point f is the tangent space of f at point f is the tangent space of f at point f is the tangent space of f and f is the tangent space of f is the tangent space.

- 1) [Strong gradient] $\|\operatorname{grad} f(x)\| \geq \beta$;
- 2) [Negative curvature] There exists $\mathbf{v} \in T_{\mathbf{x}} \mathcal{M}$ with $\|\mathbf{v}\| = 1$ such that $\langle \operatorname{Hess} f(\mathbf{x})[\mathbf{v}], \mathbf{v} \rangle \leq -\alpha$;
- 3) [Strong convexity around minimizers] There exists a local minimizer x_{\star} such that $||x x_{\star}|| \leq \delta$, and for all $y \in \mathcal{M}$ that is in 2δ neighborhood of x_{\star} , $\langle \operatorname{Hess} f(y)[v], v \rangle \geq \gamma$ for any $v \in T_y \mathcal{M}$ with ||v|| = 1, i.e., the function f is γ -strongly convex in 2δ neighborhood of x_{\star} .

In words, the function has no spurious local minimizers. Moreover, each point on the manifold \mathcal{M} either has strong Riemannian gradient, or has Riemannian Hessian with at least one strictly negative eigenvalue, or lives in a small neighborhood of a local minimizer, such that the function is locally strongly convex. We remark in passing that requiring a function to be ridable may appear far too restrictive than it actually is. Indeed, one of the central results in Morse theory implies that a generic smooth function is ridable.

In this note, we deal exclusively with minimizing \mathcal{X} functions. ⁶ These functions indeed appear in natural nonconvex formulations of important practical problems.

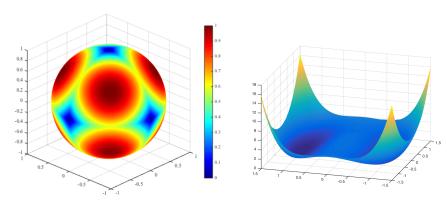


Figure 2: (Left) Function landscape of learning sparsifying complete basis via (2.3) in \mathbb{R}^3 . (Right) Function landscape of generalized phase retrieval via (2.4), assuming the target signal x is real in \mathbb{R}^2 . In each case, note the equivalent global minimizers and the ridable saddles.

• The Eigenvector Problem. For a symmetric matrix $A \in \mathbb{R}^{n \times n}$, the classic eigenvector problem is

$$\text{maximize}_{\boldsymbol{x} \in \mathbb{R}^n} \ \boldsymbol{x}^\top \boldsymbol{A} \boldsymbol{x} \quad \text{subject to} \quad \|\boldsymbol{x}\| = 1. \tag{2.2}$$

Here the manifold is the sphere \mathbb{S}^{n-1} . It can be easily shown that (see, e.g., Section 4.6 of [AMS09]) the set of critical points to the problem is exactly the set of eigenvectors to A.

⁴See also strict-saddle function defined in [GHJY15]. When \mathcal{M} is \mathbb{R}^n or \mathbb{C}^n , the two definitions coincide. It is interesting to see if the two agree in general settings. Particularly, [GHJY15] deals only with sets defined by equalities of the form $c_i(\boldsymbol{x}) = 0$ with differentiable function c, which excludes many manifolds of interest, such as symmetric positive definite matrices of a fixed dimension. See this page: http://www.manopt.org/tutorial.html#manifolds for more examples. See also discussion in Introduction of this paper [ABG07] on relationship between manifold optimization and constrained optimization in the Euclidean space.

⁵Strong convexity is required for the sake of deriving concrete convergence rate near the minimizers. Less stringent conditions might already be sufficient, depending on the specific problems and target computational guarantees. Also, it is possible to modify the trust-region methods (described later) to take advantage of fine problem structure; see, e.g.,[SQW16].

⁶Though if the target is to compute any local minimizer of a ridable function, our method also applies.

Moreover, suppose $\lambda_1 > \lambda_2 \geq \ldots \lambda_{n-1} > \lambda_n$, with the corresponding eigenvectors v_1, \ldots, v_n . Then, the only global maximizers are $\pm v_1$, the only global minimizers are $\pm v_n$, and all the intermediate eigenvectors and their negatives are ridable saddle points. Quantitatively, one can show that the function is $(c(\lambda_{n-1} - \lambda_n), c(\lambda_{n-1} - \lambda_n)/\lambda_1, c(\lambda_{n-1} - \lambda_n), 2c(\lambda_{n-1} - \lambda_n)/\lambda_1)$ -ridable over \mathbb{S}^{n-1} for a certain absolute constant c > 0.

• Complete Dictionary Recovery [SQW15]. Arising in signal processing and machine learning, dictionary learning tries to approximate a given data matrix $Y \in \mathbb{R}^{n \times p}$ as the product of a dictionary A and a sparse coefficient matrix X. In recovery setting, assuming $Y = A_0 X_0$ with A_0 square and invertible, Y and X_0 have the same row space. Under appropriate model on X_0 , it makes sense to recover one row of X_0 each time by finding the sparsest direction⁸ in $\operatorname{row}(Y)$ by solving the optimization:

$$\operatorname{minimize}_{\boldsymbol{q}} \left\| \boldsymbol{q}^{\top} \boldsymbol{Y} \right\|_{0} \quad \text{subject to} \quad \boldsymbol{q} \neq \boldsymbol{0},$$

which can be relaxed as

minimize
$$f(q) \doteq \frac{1}{p} \sum_{k=1}^{p} h(q^{\top} \overline{y}_k)$$
 subject to $\|q\|_2 = 1$ [i.e., $q \in \mathbb{S}^{n-1}$]. (2.3)

Here $h(\cdot)$ is a smooth approximation to the $|\cdot|$ function and $\overline{\boldsymbol{y}}_k$ the k-th column of $\overline{\boldsymbol{Y}}$, a proxy of \boldsymbol{Y} . The manifold \mathcal{M} is \mathbb{S}^{n-1} here. [SQW15] (Theorem 2.3 and Corollary 2.4) showed that when $h(\cdot) = \mu \log \cosh(\cdot/\mu)$ and p is reasonably large, those \boldsymbol{q} 's that help recover rows of \boldsymbol{X}_0 are the only local minimizers of f over \mathbb{S}^{n-1} . Moreover, these exists a positive constant c such that f is $(c\theta, c\theta, c\theta/\mu, \sqrt{2}\mu/7)$ -ridable over \mathbb{S}^{n-1} , where θ controls the sparsity level of \boldsymbol{X}_0 .

• (Generalized) Phase Retrieval [SQW16]. For complex signal $x \in \mathbb{C}^n$, generalized phase retrieval (GPR) tries to recover x from the nonlinear measurements of the form $y_k = |a_k^*x|$, for $k = 1, \ldots, m$. This task has occupied the central place in imaging systems for scientific discovery [SEC+15]. Assuming i.i.d. Gaussian measurement noise, a natural formulation for GPR is

$$\operatorname{minimize}_{\boldsymbol{z} \in \mathbb{C}^n} f(\boldsymbol{z}) \doteq \frac{1}{4m} \sum_{k=1}^m (y_k^2 - |\boldsymbol{a}_k^* \boldsymbol{z}|^2)^2.$$
 (2.4)

The manifold \mathcal{M} here is \mathbb{C}^n . It is obvious that for all z, f(z) has the same value as $f(z\mathrm{e}^{\mathrm{i}\theta})$ for any $\theta \in [0, 2\pi)$. [SQW16] showed when $m \geq \Omega(n\log^3 n)$, $\{x\mathrm{e}^{\mathrm{i}\theta}\}$ are the only local minimizers, and also global minimizers (as $f \geq 0$). Moreover, modulo the trivial equivalence discussed above, the function f is $(c, c/(n\log m), c, c/(n\log m))$ -ridable for a certain absolute constant c, assuming $\|x\| = 1$.

• Independent Component Analysis (ICA) and Orthogonal Tensor Decomposition [GHJY15]. Typical setting of ICA asks for a linear transformation *A* for a given data matrix *Y*, such that

⁷One can state a more general version of the results, allowing multiplicity of maximum eigenvalues.

⁸The absolute scale is not recoverable.

⁹These local minimizers are all global when $p \to \infty$. For finite p that is large enough, these local minimizers assume very close values, and each of them produces a close approximation to a row of X_0 .

rows of AY achieve maximal statistical independence. Tensor decomposition generalizes spectral decomposition of matrices. Here we focus on *orthogonally decomposable d*-th order tensors $\mathcal T$ which can be represented as

$$\mathcal{T} = \sum_{i=1}^{n} \boldsymbol{a}_{i}^{\otimes d}, \quad \boldsymbol{a}_{i}^{\top} \boldsymbol{a}_{j} = \delta_{ij} \ \forall \ i, j, (\boldsymbol{a}_{i} \in \mathbb{R}^{n} \ \forall \ i)$$

where \otimes generalizes the usual outer product of vectors. Tensor decomposition refers to finding (up to sign and permutation) the components a_i 's given \mathcal{T} . With appropriate processing and up to small perturbation, ICA is showed to be equivalent to decomposition of a certain form of 4-th order orthogonally decomposable tensors [FJK96, AGMS12]. Specifically, [GHJY15] showed (Section C.1.) 10 the minimization problem

minimize
$$f(\boldsymbol{u}) \doteq -\mathcal{T}(\boldsymbol{u}, \boldsymbol{u}, \boldsymbol{u}, \boldsymbol{u}) = -\sum_{i=1}^n (\boldsymbol{a}_i^{\top} \boldsymbol{u})^4$$
 subject to $\|\boldsymbol{u}\|_2 = 1$

has $\pm a_i$'s as its only minimizers and the function f is (7/n, 1/poly(n), 3, 1/poly(n))-ridable over \mathbb{S}^{n-1} . Once one of the component is obtained, one can apply deflation to obtain the others. One alternative that tends to make the process more noise-stable is trying to recover all the components in one shot. To this end, [GHJY15] proposed to solve

minimize
$$g(\boldsymbol{u}_1, \dots, \boldsymbol{u}_r) \doteq \sum_{i \neq j} \mathcal{T}(\boldsymbol{u}_i, \boldsymbol{u}_i, \boldsymbol{u}_j, \boldsymbol{u}_j) = \sum_{i \neq j} \sum_{k=1}^n (\boldsymbol{a}_k^\top \boldsymbol{u}_i)^2 (\boldsymbol{a}_k^\top \boldsymbol{u}_j)^2,$$
 subject to $\|\boldsymbol{u}_i\| = 1 \ \forall i \in [n].$

The object $\{U \in \mathbb{R}^{n \times n} : ||u_i|| = 1 \ \forall i\}$ is called the *oblique manifold*, which is a product space of multiple spheres. [GHJY15] showed all local minimizers of g are equivalent (i.e., signed permuted) copies of $[a_1, \ldots, a_n]$. Moreover, g is (1/poly(n), 1/poly(n), 1, 1/poly(n))-ridable.

• Phase Synchronization and Community Detection [Bou16, BBV16]. Phase synchronization concerns recovery of unit-modulus complex scalars from their relative phases. More precisely, recovering an unknown vector $z \in \mathbb{C}_1^n$ with

$$\mathbb{C}_1^n \doteq \left\{ \boldsymbol{z} \in \mathbb{C}^n : |z_1| = \dots = |z_n| = 1 \right\},\,$$

from noisy measurements of the form $C_{ij} = z_i \overline{z_j} + \Delta_{ij}$. The problem is interesting when the noise is nonzero yet controlled, which demands robust solution schemes. Turning to the optimization approach, a natural formulation (if one assumes a Gaussian noise model) is

$$\operatorname{minimize}_{\boldsymbol{x} \in \mathbb{C}_1^n} \|\boldsymbol{x}\boldsymbol{x}^* - \boldsymbol{C}\|_F^2$$

where we have collected C_{ij} into a matrix C. Assuming the noise is symmetric (i.e., $\Delta_{ij} = \Delta_{ji}$), the above formulation is equivalent to

$$\min_{x \in \mathbb{C}_1^n} -x^* C x. \tag{2.5}$$

¹⁰[GHJY15] has not used the manifold language as we use here, but resorted to Lagrange multiplier and optimality of the Lagrangian function. For the two decomposition formulations we discussed here, one can verify that the gradient and Hessian they defined are exactly the Riemannian gradient and Hessian of the respective manifolds.

Interestingly, for the phase synchronization model, i.e., $C = zz^* + \Delta$ with Hermitian noise matrix Δ , [Bou16] recently showed that (Theorem 4) when the noise Δ is bounded in mild sense,

second-order necessary condition for optimality is also sufficient.

Particularly, this holds w.h.p. when the noise is i.i.d. complex Gaussians with small variance (Lemma 5). To understand the above statement, recall that second-order necessary condition asks for vanishing gradient and negative semidefinite Hessian at a point. The above statement asserts that such condition is sufficient to guarantee global optimality. In other words, at any critical points other than these verifying the condition have indefinite Hessians. Thus, [Bou16] has effectively showed that when Δ is appropriately bounded,

the function
$$-x^*Cx$$
 over \mathbb{C}^n_1 is a "qualitative" $\mathcal X$ function. 11

The real counterpart of phase synchronization is called *synchronization over* \mathbb{Z}^2 , i.e., $z \in \{1,-1\}^n$. In this case, an analogous formulation to (2.5) appears to be a hard combinatorial problem (think of MAX-CUT) in theory, and also not be friendly for numerical computation (the domain is discrete). Interestingly, [BBV16] showed certain *nonconvex* relaxation has a benign geometric structure. Specifically, applying the usual SDP lifting idea leads to

minimize
$$\mathbf{X} \in \mathbb{R}^{n \times n} - \langle \mathbf{X}, \mathbf{C} \rangle$$
 $X_{ii} = 1, \forall i, \mathbf{X} \succeq \mathbf{0}, \operatorname{rank}(\mathbf{X}) = 1.$

Dropping the rank constraint results in a convex program (SDP), which is expensive to solve for large n. The Burer-Monteiro factorization approach [BM03, BM05] suggests substituting $\mathbf{X} = \mathbf{W}\mathbf{W}^{\top}$ for $\mathbf{W} \in \mathbb{R}^{n \times p}$ for $1 \le p \ll n$ such that the above relaxation is reformulated as

minimize_{$$\mathbf{W} \in \mathbb{R}^{n \times p}$$} $-\operatorname{tr}\left(\mathbf{W}^{\top} \mathbf{C} \mathbf{W}\right) \quad \|\mathbf{w}_i\| = 1 \, \forall i.$ (2.6)

Classic results [Sha82, Bar95, Pat98] on this says (2.6) has the same optimal value as the SDP relaxation when p is large enough ($p \sim \Theta(\sqrt{n})$). Moreover, when p is set to be this scale, rank-deficient local optimizers are also global [BM05]. Surprisingly, [BBV16] showed (Theorem 4) that even p=2, for the \mathbb{Z}^2 synchronization problem with small noise (i.e., small Δ), formulation (2.6) obeys

all points verifying the second-order necessary condition are global optimizes.

By analogous argument as for the complex case, this implies:

the function $-\operatorname{tr}\left(\boldsymbol{W}^{\top}\boldsymbol{C}\boldsymbol{W}\right)$ over the oblique manifold $\left\{\boldsymbol{W}\in\mathbb{R}^{n\times2}:\|\boldsymbol{w}_i\|=1\;\forall i\in[n]\right\}$ is a qualitative \mathcal{X} function.

A similar result was derived in [BBV16] for the two-block community detection problem based on the stochastic block model (Theorem 6).¹²

 $^{^{11}}$ Strictly speaking, our definition of \mathcal{X} functions requires the function to be locally *strongly* convex around the local/global minimizers, while the Hessian being positive semidefinite is weaker than that. No matter whether their result can be strengthened in this respect, we note that we impose the strong convexity assumption instead of just convexity is for the sake of deriving concrete convergence rates for optimization algorithms. One can relax the requirement when talking of the qualitative aspect of the structure. Similar comment applies to the ensuring discussion of the real version also.

¹²Both [BBV16] and [Mon16] also contain results that characterize local optimizers in terms of their correlation with the optimizer under less stringent/general conditions.

3 Second-order Trust-region Method and Proof of Convergence

The intuition that second-order information can help escape ridable saddles from the very start suggests a second-order method. We describe a *second-order trust-region algorithm on manifolds* [ABG07, AMS09] for this purpose.

For the generic problem (2.1), we start from any feasible $x^{(0)} \in \mathcal{M}$, and form a sequence of iterates $x^{(1)}, x^{(2)}, \dots \in \mathcal{M}$ as follows. For the current iterate $x^{(k)}$, we consider the quadratic approximation

$$\widehat{f}(\boldsymbol{\delta}; \boldsymbol{x}^{(k)}) \doteq f(\boldsymbol{x}^{(k)}) + \left\langle \boldsymbol{\delta}, \operatorname{grad} f(\boldsymbol{x}^{(k)}) \right\rangle + \frac{1}{2} \left\langle \operatorname{Hess} f(\boldsymbol{x}^{(k)}) [\boldsymbol{\delta}], \boldsymbol{\delta} \right\rangle$$
(3.1)

which is defined for all $\delta \in T_{x^{(k)}}\mathcal{M}$. The next iterate is determined by minimizing the quadratic approximation within a small radius Δ (i.e., the trust region) of $x^{(k)}$, i.e.,

$$\boldsymbol{\delta}^{(k+1)} \doteq \operatorname*{arg\,min}_{\boldsymbol{\delta} \in T_{\boldsymbol{x}^{(k)}} \mathcal{M}, \|\boldsymbol{\delta}\|_{2} \leq \Delta} \widehat{f}\left(\boldsymbol{\delta}; \boldsymbol{x}^{(k)}\right), \tag{3.2}$$

which is called the Riemannian trust-region subproblem. The vector $\boldsymbol{x}^{(k)} + \boldsymbol{\delta}^{(k+1)}$ is generally not a point on \mathcal{M} . One then performs a *retraction* step $R_{\boldsymbol{x}^{(k)}}$ that pulls the vector back to the manifold, resulting in the update formula

$$x^{(k+1)} = R_{x^{(k)}}(x^{(k)} + \delta^{(k+1)}).$$

Most manifolds of practical interest are embedded submanifolds of $\mathbb{R}^{m \times n}$ and the tangent space is a subspace of $\mathbb{R}^{m \times n}$. For an $\boldsymbol{x}^{(k)} \in \mathcal{M}$ and an orthonormal basis \boldsymbol{U} for $T_{\boldsymbol{x}^{(k)}}\mathcal{M}$, one can solve (3.2) by solving the recast Euclidean trust-region subproblem

$$\boldsymbol{\xi}^{(k+1)} \doteq \underset{\|\boldsymbol{\xi}\| \leq \Delta}{\arg\min} \, \widehat{f}(\boldsymbol{U}\boldsymbol{\xi}; \boldsymbol{x}^{(k)}), \tag{3.3}$$

for which efficient numerical algorithms exist [MS83, CGT00, FW04, HK14]. Design choice of the retraction is often problem-specific, ranging from the classical exponential map to the Euclidean projection that works for many matrix manifolds [AM12].

To show the trust-region algorithm converges to a global minimizer, we assume Δ is small enough such that approximation error of (3.1) to f is "negligible" locally. Each step around a negative-curvature or stronggradient point decreases the objective by a certain amount. Indeed, it is clear there is always one descent direction in such cases. Thus, the trust-region step will approximately follow one descent direction and decrease the function value. When the iterate sequence moves into a strongly convex region around a global minimizer, a step is either constrained such that it also deceases the objective by an amount, or unconstrained, which is a good indicator that the target minimizer is within a radius Δ . In the latter case, the algorithm behaves like the classical Newton method and quadratic sequence convergence can be shown.

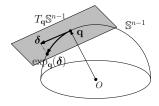


Figure 3: Illustrations of the tangent space $T_q \mathbb{S}^{n-1}$ and exponential map $\exp_q(\delta)$ defined on the sphere \mathbb{S}^{n-1} .

Quantitative convergence proof demands knowledge of the ridability parameters, smoothness parameters of the objective, and elements of Riemannian geometry. We refer the reader to [SQW15, SQW16] for practical examples of convergence analyses.

4 Discussion

Recently, there is a surge of interest in understanding nonconvex heuristics for practical problems [KMO10, JNS13, Har14, HW14, NNS+14, JN14, SL14, ZL15, TBSR15, CW15, NJS13, CLS15, CC15, WWS15, JO14, AGJ14b, AGJ14a, AJSN15, YCS13, SA14, LWB13, QSW14, LWB13, AAJ+13, AAN13, AGM13, AGMM15, ABGM14, JJKN15]. Majority of the work start from clever initializations, and then proceed with analysis of local convergence. In comparison, it is clear that for $\mathcal X$ functions, second-order trust-region algorithms with any initialization guarantee to retrieve one target minimizer. Identifying $\mathcal X$ functions has involved intensive technical work [SQW15, SQW16, GHJY15]. It is interesting to see if streamlined toolkits can be developed, say via operational rules or unified potential functions. This would facilitate study of other practical problems, such as the deep networks of which saddle points are believed to be prevalent and constitute significant computational bottleneck [PDGB14, DPG+14, CHM+14]. To match heuristics computationally, more practical algorithms other than the second-order trust-region methods are needed. Practical trust-region solvers with saddle-escaping capability may be possible for structured problems [BMAS14, SQW16]. Moreover, simulations with several practical problems suggest gradient-style algorithms with random initializations succeed. [GHJY15, LSJR16] are recent endeavors towards this direction.

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