

Research Statement

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Background

My research interests span a wide variety of topics in **optimization**, **federated learning**, **machine learning** and **data science**. Machine learning problems are usually modeled as an optimization problem, ranging from convex (e.g., linear/lasso/logistic regression, support vector machine) to nonconvex optimization (e.g., matrix completion/recovery, deep neural networks). During my PhD, I mainly aim to provide efficient optimization algorithms with better theoretical guarantees for machine learning problems (e.g., [6, 8, 15, 9, 10, 3, 7] in Figure 3). In particular, my thesis “Simple and Fast Optimization Methods for Machine Learning” won the **Tsinghua Outstanding Doctoral Dissertation Award** in 2019.

With the proliferation of mobile and edge devices, Federated Learning (FL) has recently emerged as a disruptive paradigm for training large-scale machine learning models over a vast amount of geographically distributed and heterogeneous devices (see Figure 1). However, there are several challenges in FL such as **data privacy**, **data heterogeneity**, **communication efficiency**, **system resiliency**, etc. After my PhD graduation (2019 – Now), I have also developed an intense interests and contributed to the foundations of FL (e.g., [16, 4, 18, 14, 11, 19, 5] in Figure 2).

My research mainly aims to **propose simple and efficient algorithms** with **better theoretical analyses/guarantees** for optimization and FL problems, and **formulate new problems** (and develop new algorithms for them) **characterized the challenges** from important real-world applications. In the following sections, I will summarize my research work organized in two parts: 1) federated learning; 2) optimization for machine learning.

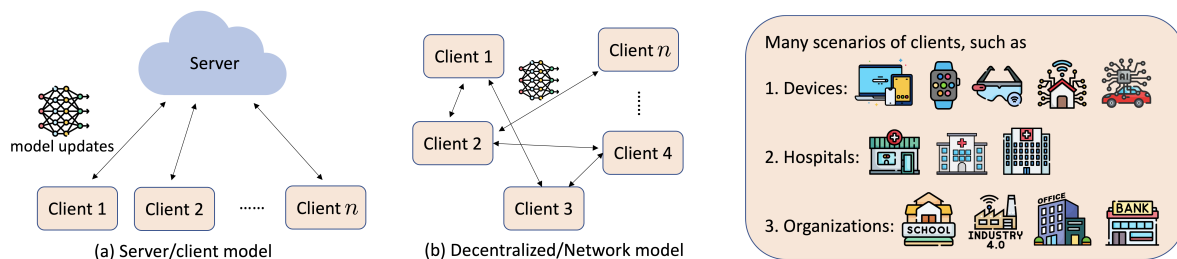


Figure 1: Federated Learning (FL) framework

Federated Learning

As demonstrated in Figure 1, the proliferation of multi-agent environments in emerging real-world applications has attracted significant attention on the distributed/federated learning problems. There are many challenges in FL and I will describe my contributions addressing three of them (i.e., **privacy**, **communication efficiency**, and **resiliency**) as follows:

Privacy. Data privacy is very important and related to everyone. Although FL may appear to protect data privacy via storing data locally and only sharing the model updates (e.g., gradient information), the training process of FL can nonetheless reveal sensitive information [20]. Recently in [16], we propose a unified framework for private FL with compression and achieve the state-of-the-art trade-offs in terms of private-utility-communication.

Communication efficiency. The communication of messages across a network forms one of the main bottlenecks of the FL training system. One principal approach is to use compression. In [4, 18], we provide the state-of-the-art results for nonconvex problems using compression. However, the compression usually leads to more communication rounds. Thus in [14, 11], we borrow the acceleration idea from optimization community and combine with compression to further improve the communication complexity.

Resiliency. Data samples collected from different clients/agents/parties can be highly unbalanced and heterogeneous. In [19], we remove the strong bounded dissimilarity assumption (thus allows arbitrary heterogeneity) and also achieve faster convergence result. In [5], we provide the first coreset framework via distributed importance sampling for communication-efficient vertical federated learning.

Challenge 1. Privacy

- Clients (e.g., hospitals, governments) have sensitive/confidential data
- Privacy regulations/laws (e.g., HIPAA, PIPEDA, GDPR)

Our approach:

- ◆ A unified private FL framework providing trade-offs between **privacy**, **utility**, and **communication** (NeurIPS'22 [16])

Challenge 2. Communication efficiency

- Clients (e.g., edge devices) usually have limited bandwidth
- Training model can be very large (e.g., GPT-3 has 175 billion parameters)

Our approach:

- ◆ Fast **communication compression** framework (ICML'21 [4]; ICML'22 [18])
- Enjoying both **compression** (fewer bits per round) and **acceleration** (fewer communication rounds) (ICML'20 [14]; NeurIPS'21 [11])

Challenge 3. Resiliency

- Non-iid data across the clients (e.g., due to different users, locations)
- Data features distributed in different clients/parties (e.g., a data sample consists of features from bank, e-commerce, social media, etc)

Our approach:

- Using **gradient tracking** and **shift compression** for allowing arbitrary data heterogeneity and achieving faster convergence (NeurIPS'22 [19])
- ▲ The first communication-efficient **coreset** framework for dealing with distributed data features (NeurIPS'22 [5])

▲ : first result ◆ : state-of-the-art result ● : first and state-of-the-art result

Figure 2: Challenges in FL and our contributions

Optimization for Machine Learning

The optimization problems usually are formulated as $\min_{\mathbf{x} \in \mathbb{R}^d} \{\Phi(\mathbf{x}) := f(\mathbf{x}) + h(\mathbf{x})\}$, where \mathbf{x} is the machine learning (ML) model parameters, $f(\mathbf{x})$ denotes the loss function (convex or nonconvex), and $h(\mathbf{x})$ denotes the regularization term. In particular, the finite-sum form $f(\mathbf{x}) := \frac{1}{n} \sum_{i=1}^n f_i(\mathbf{x})$ captures the empirical risk minimization in ML, where there are n data samples and f_i denotes the loss on data i . Due to the increasing service of modern machine/deep learning models, this optimization problem has been extensively studied in recent years. Now I describe my contributions solving three kinds of ML optimization problems as follows:

Large-scale machine learning problems. To deal with ML problems with big data, it is important to develop efficient optimization algorithms to accelerate the ML training convergence and obtain better guarantees. In [6], we provide the first direct accelerated stochastic method which improves the convergence **by a factor of \sqrt{n}** , where n is the dataset size. Hence the improvement is significant especially for large-scale problems. In the follow-up [8], we further improve our convergence result to **optimal** for *convex* large-scale problems. In [15], we give **optimal** result for the *nonconvex* setting.

Nonsmooth nonconvex problems. To handle the nonsmoothness and nonconvexity in ML problems, in [9], we provide a simple proximal stochastic gradient with novel convergence analysis to improve the proximal batch gradient method **by a factor of \sqrt{b}** (where b is the minibatch size) while maintaining the same proximal complexity, which solves the open problem posed by [17]. In the follow-up [10], we further improve our result to **optimal** for nonsmooth nonconvex problems.

Escaping saddle points. To avoid bad unstable saddle points and find approximate local minima for ML problems, in [3], we provide the first simple and stabilized variance-reduced gradient method with random perturbations. In the follow-up [7], we further improve our result **from $n^{2/3}$ to \sqrt{n}** via recursive gradient, where n is the dataset size.

1. Large-scale machine learning problems

- Dataset size is very large (e.g., ImageNet has 14 million images)
- Data samples and machine learning models can be very high dimensional

Our approach:

- ▲ A **unified direct accelerated** gradient method improving a factor of the **square root of dataset size** (NeurIPS'19 [6])
- **Optimal** methods for large-scale convex and nonconvex problems (NeurIPS-OPT'21 [8]; ICML'21 [15])

2. Nonsmooth nonconvex problems

- Nonsmoothness can capture some useful constraints or regularizations (e.g., sparse ℓ_1 regularization, box/simplex constraints)
- Nonconvexity is ubiquitous in machine learning problems (e.g., training deep neural networks)

Our approach:

- ▲ A **proximal stochastic** gradient method with **constant/moderate minibatch** improving deterministic proximal batch gradient method (NeurIPS'18 [9])
- **Simple and Optimal** method for nonsmooth nonconvex problems (JMLR'22 [10])

3. Escaping saddle points

- First order stationary point $\nabla f(x) = 0$ found by gradient-type methods can be some bad saddle points for nonconvex machine learning problems
- Saddle points are usually unstable and not robust for machine learning applications

Our approach:

- ▲ **Simple and stabilized variance-reduced** gradient method using **random perturbations** for escaping saddle points (COLT'19 [3])
- ◆ **Simple stochastic recursive** gradient method for escaping saddle point (NeurIPS'19 [7])

▲ : first result ◆ : state-of-the-art result ● : optimal result

Figure 3: ML optimization and our contributions

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