Coreset Stochastic Variance-Reduced Gradient with Application to Optimal Margin Distribution Machine

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Abstract
A major problem for kernel-based predictors is the prohibitive computational complexity, which limits their application in large-scale datasets. Coreset, an approximation method which tries to cover the given examples with a small set of points, can be used to remain the prominent information and accelerate the kernel method. In this paper, we provide perhaps the first coreset-based kernel-accelerating optimization method that has a linear convergence rate, which is much faster than existing approaches. Our method can be used to train kernel SVM-style problems and obtain sparse solutions efficiently. Specifically, the method uses SVRG as the framework, and utilizes the core points to approximate the gradients, so it can significantly reduce the complexity of the kernel method. Furthermore, we apply the method to train ODM, a kernel machine enjoying better statistical property than SVM, so that we can reduce the risk of compromising the performance while encouraging the sparsity. We conduct extensive experiments on several large-scale datasets and the results verify that our method outperforms the state-of-the-art coreset approximation method in both efficiency and generalization, while simultaneously achieving significant speed-up compared to non-approximation baselines.

Introduction
The kernel method provides a powerful and unified framework for applying linear methods to general learning problems. The key idea is to map data to a higher dimensional kernel feature space, where linear relationships correspond to nonlinear relationships in the original data. In the past decades, quite a lot of kernel methods have been developed, among which the representatives are kernel SVMs (Cortes and Vapnik 1995), kernel regression (Smola and Schölkopf 1998), among which the representatives are kernel SVMs (Cortes 2000), kernel PCA (Schölkopf, Smola, and Müller 1998), Gaussian process (Rasmussen 2004), and so on.

Given \( n \) data points \( x_1, \ldots, x_m \), the \( m \times m \) kernel matrix \( K \) is formed where \( K_{ij} = \phi(x_i) \cdot \phi(x_j) \) in the high-dimensional space, computed by the kernel function \( k(\cdot, \cdot) \). Then all inner product required by linear methods are performed by the kernel matrix \( K \). Unfortunately, the kernel method brings huge cost. Specifically, just generating the entries of \( K \) requires \( \Theta(m^2) \) computation time and memory storage, which is prohibitive for large-scale datasets.

Alleviating this issue has motivated a variety of practical approaches, including random Fourier feature methods (Rahimi and Recht 2008; 2009; Le, Sarlós, and Smola 2013), the Nyström methods (Williams and Seeger 2001; Drineas and Mahoney 2005; Zhang, Tsang, and Kwok 2008; Gittens and Mahoney 2016), and coreset approximation methods (Tsang, Kwok, and Cheung 2008; Tsang, Kwok, and Zurada 2006; Loosli and Canu 2007; Ashraf, Murty, and Shevade 2007; Le et al. 2017), etc. RFF aims to approximate the shift-invariant kernel function through orthogonal trigonometric function family. However, this devised kernel mapping is data-independent, which leads to poorer generalization performance than the Nyström method (Yang et al. 2012). On the other hand, the Nyström method focuses on constructing a low-rank approximation kernel matrix using a subset of examples. In the classic variants, since these points are randomly selected without considering their position or importance, it may destroy the spectral structure of the kernel matrix and result in unstable performance.

Coreset approximation is a method originated in computational geometry. The basic idea is to use core points to approximate the shape of all samples. It could significantly reduce the size of kernel matrix in kernel method, especially in kernel SVM. Notable works include the Core Vector Machine (CVM) (Tsang, Kwok, and Cheung 2005), the Ball Vector Machine (BVM) (Tsang, Kocsor, and Kwok 2007) and the Approximation Vector Machine (AVM) (Le et al. 2017). The main idea of CVM is to reformulate SVM as a minimum enclosing ball (MEB) problem and obtain the approximation solution of the MEB using the coreset-based algorithm in computational geometry (Báðuó and Clarkson 2008). However, the state-of-the-art coreset-based kernel machine, AVM (Le et al. 2017), solves the primal problem directly and utilizes an online way to construct coreset with overlapping hyperballs. Moreover, the AVM uses core points to approximate all gradients required in SGD and easily obtains a sparse model in the form of \( \hat{w} = \sum_{i=1}^{r} \sigma_i \phi(e_i) \), where \( r \) is the coreset size and satisfies \( r \ll m \). Despite using approximated sparse gradients, Le et al. (2017) prove that the AVM has a convergence rate of \( O(1/T) \), and the gap between the approximated and optimal solutions can be controlled by the diameter of hyperballs. However, the SGD
suffers the suboptimal convergence due to the inherent variance (Johnson and Zhang 2013), which limits the efficiency of the method.

**Our contributions** In this work, we aim to further improve the efficiency of coreset-based kernel machine for large-scale datasets and simultaneously keep competitive generalization performance.

Theoretically, inspired by introducing full gradient to control variance explicitly in SVRG (Johnson and Zhang 2013), we propose an optimization method called CSVRG (Coreset Stochastic Variance-Reduced Gradient), which can be used to optimize the kernel SVM-style problems efficiently. The main result is that we prove the linear convergence of CSVRG despite only a coreset-estimated full gradient is used. Thus it’s much faster than the AVM.

Empirically, we apply CSVRG to train ODM (Optimal Margin Distribution Machine) (Zhang and Zhou 2016; 2017; 2018), a kernel machine which aims to optimize the margin distribution for better statistical property than SVM (Gao and Zhou 2013; Zhang and Zhou 2014; Zhou and Zhou 2016), so that we can achieve the “best of both worlds”, i.e., the best efficiency as well as the best generalization. We conduct extensive experiments on several large-scale datasets and the results verify that our method outperforms the state-of-the-art coreset approximation method in both efficiency and generalization, while simultaneously achieving significant speed-up compared to non-approximation baselines.

**Paper outline** Our optimization method is built on the coreset approximation, so we first introduce some definitions and how to construct coreset in preliminaries. Then we introduce the empirical study by applying CSVRG to train ODM on several large-scale datasets and conclude the paper.

**Preliminaries**

**Notations**

We denote $\mathcal{X}$ as the instance space and $\mathcal{Y} = \{+1, -1\}$ as the label set. Let $\mathcal{D}$ be an unknown (underlying) distribution over $\mathcal{X} \times \mathcal{Y}$. A training set $S = \{(x_1, y_1), (x_2, y_2), \ldots, (x_m, y_m)\} \in (\mathcal{X} \times \mathcal{Y})^m$ is drawn identically and independently (i.i.d.) according to $\mathcal{D}$. We assume that a positive semi-definite and isotropic kernel is used, i.e., $K(x_i, x_j) = k(\|x_i - x_j\|^2)$, where $k : \mathbb{R} \rightarrow \mathbb{R}$ is a monotonically decreasing function. Let $\phi : \mathcal{X} \rightarrow \mathcal{H}$ be a feature mapping where $\mathcal{H}$ is a Reproducing Kernel Hilbert Space (RKHS) associated to the kernel $K$, i.e., $K(x_i, x_j) = \phi(x_i)^T \phi(x_j)$. Besides, we denote $r$ as the size of the coreset, and denote $\delta$ as the diameter of the coverage.

**Constructing Coreset**

A coreset is a subset of input points such that we can get a good approximation to the origin input. Given an input space $\mathcal{X}$, we introduce the concept of $\delta$-coverage and coreset as follows.
where $\psi_t(w) = \|w\|_2^2 / 2 + \lambda l(w; x_t, y_t)$ and $l(w; x, y)$ is a convex loss function. When $l$ is set as $\max(0, 1 - yw^T \phi(x))$ or $\max(0, 1 - yw^T \phi(x))^2$, we can obtain the hinge loss SVM and squared hinge loss SVM, respectively, while ODM can be derived by using $l(w; x, y) = \sum_{i=1}^m (\max(0, 1 - \theta - yw^T \phi(x))^2 + \mu \max\{0, yw^T \phi(x) - 1 - \theta\}^2$).

**The Proposed Optimization Method**

In this section, we commence with the unified formulation of the gradient of different loss functions, followed by the coreset approximation for gradients. Next, the theoretically guided projection operations are introduced. Finally we give the detailed optimization algorithm.

**Unified Form of Gradient**

Our method focuses on the optimization problems with the above formulation (3). For hinge loss SVM and squared hinge loss SVM, the derivative of the loss functions are as follows

\[
l'_h(w; x, y) = -\frac{h}{2} [y(w^T \phi(x) + \theta - 1)] y \phi(x)
\]

\[
l'_{h2}(w; x, y) = -\frac{1}{2} [y(w^T \phi(x) + \theta - 1)] 2 y (1 - yw^T \phi(x)) \phi(x)
\]

where $\mathbb{I}_a$ is the indicator function, which equals to 1 if the logical statement $S$ is true and 0 otherwise. For ODM, we have

\[
l'(w; x, y) = \frac{2}{1 - \theta} \{ (yw^T \phi(x) + \theta - 1)y \mathbb{I}(x \in I_1) + \mu (yw^T \phi(x) - \theta - 1)y \mathbb{I}(x \in I_2) \} \phi(x)
\]

where $I_1 = \{x | yw^T \phi(x) < 1 - \theta\}$, $I_2 = \{x | yw^T \phi(x) > 1 + \theta\}$.

**Remark 3.** For ODM and SVMs, we can reformulate the gradient (or sub-gradient) of loss function for randomly sampled $(x_t, y_t)$ as

\[
l'(w_t; x_t, y_t) = \alpha_t \phi(x_t)
\]

where $\alpha_t$ is a scalar. This form greatly facilitates the subsequent theoretical analysis.

**Coreset Approximation**

Since our optimization algorithm is based on SVRG (Johnson and Zhang 2013), we need the approximation of gradient of $\nabla \psi(w)$ and $\nabla f(w)$. For sample $(x_t, y_t)$, the gradient of $\psi_t(w)$, which satisfies $\mathbb{E}{\nabla \psi_t(w) | w} = \nabla f(w)$, has the form

\[
\nabla \psi_t(w) = w + \lambda \alpha_t \phi(x_t).
\]

Considering that the representer theorem indicates that the optimal solution of the above formulation (3) has the form $w = \sum_{i=1}^m \alpha_i \phi(x_i)$, we can improve the model sparsity with the following coreset approximation.

We denote $\nabla \psi_t^c(w)$ as the coreset approximation of $\psi_t(w)$, then we can obtain

\[
\nabla \psi_t^c(w) = w + \lambda \alpha_t \phi(c_t),
\]

where $c_t$ is the center of the hypersphere to which the sample $x_t$ belongs. In addition, the approximation of full gradient can also be obtained in the same way

\[
\nabla f^c(w) = w + \lambda \sum_{i=1}^m \alpha_i \phi(c_i).
\]
For ODM problem, the origin update item without approximation is provided, the details of lemma’s proof are presented in the detailed convergence analysis.

In this section, we provide the convergence analysis of Algorithm 1 Coreset Stochastic Variance-Reduced Gradient

Require: \( \lambda, \mu, \theta \)

1. Initialize \( \bar{w}_0 = 0 \)
2. for \( s = 1, 2, \ldots \) do
3. \( \bar{w} = \bar{w}_{s-1} \)
4. \( \nabla f^2(\bar{w}) = \bar{w} + \frac{1}{m} \sum_{i=1}^{m} \bar{\alpha}_i \phi(c_i) \)
5. \( \tilde{w}_0 = \bar{w} \)
6. for \( t = 1, 2, \ldots, T \) do
7. Randomly sample \( (x_t, y_t) \)
8. Find the core point \( c_t \) closest to \( x_t \)
9. \( \nabla \psi_t^2(w_{t-1}) = w_{t-1} + \alpha_t \phi(c_t) \)
10. \( \nabla \psi_t^3(\bar{w}) = \bar{w} + \bar{\alpha}_t \phi(c_t) \)
11. \( h_t = \nabla \psi_t^3(w_{t-1}) - \nabla \psi_t^2(\bar{w}) + \nabla f(\bar{w}) \)
12. if ODM is used then
13. \( w_t = \prod_{i=1}^{B(0, h_t)} (w_{t-1} - \eta h_t) \)
14. else if square hinge loss SVM is used then
15. \( w_t = \prod_{i=1}^{B(0, \lambda)} (w_{t-1} - \eta h_t) \)
16. else
17. \( w_t = w_{t-1} - \eta h_t \)
18. end if
19. end for
20. option I: set \( \tilde{w}_s = w_T \)
21. option II: set \( \tilde{w}_s = w_t \) for randomly chosen \( t \in \{0, 1, \ldots, T - 1\} \)
22. end for

**Convergence Analysis**

In this section, we provide the convergence analysis of CSVRG. The theoretical results are suitable for both SVMs and ODM. In the following, we will first show an upper bound of the coreset approximation error, and then present the detailed convergence analysis.

Due to the space limitations, only the proof of theorem is provided, the details of lemma’s proof are presented in the supplementary material.

**Bounded Approximation Error**

The origin update item without approximation is

\[
\nu_t = \nabla \psi_t^3(w_{t-1}) - \nabla \psi_t^2(\bar{w}) + \nabla f(\bar{w})
\]

\[
= w_{t-1} + (\alpha_t - \bar{\alpha}_t) \phi(x_t) + \frac{1}{m} \sum_{i=1}^{m} \bar{\alpha}_i \phi(x_i).
\]

By reformulating the coreset-approximated update item \( h_t \) as \( h_t = \nu_t + \Delta_t \), we can obtain

\[
\Delta_t = \frac{1}{m} \sum_{i=1}^{m} \bar{\alpha}_i [\phi(c_i) - \phi(x_t)]
\]

\[
+ (\alpha_t - \bar{\alpha}_t) [\phi(c_t) - \phi(x_t)].
\]

The \( \Delta_t \) represents the approximation error caused by updating model with the approximated gradients.

**Lemma 2.** For ODM problem, the \( \alpha_t \) satisfies \( \alpha_t^2 \leq A^2 \) for all \( t \), where \( A = \frac{2(H + 1 + \theta)}{1 - \theta} \).

**Lemma 3.** For hinge loss SVM and square hinge loss SVM, the \( \alpha_t \) satisfies \( \alpha_t^2 \leq A^2 = \lambda^2 B^2 \) for all \( t \), where \( B = 1 \) and \( B = 2 \lambda + 2 \) respectively.

**Remark 6.** Without loss of generality, lemma 2, 3 are both based on the assumption that \( \| \phi(x) \| = K(x, x) / 2 = 1 \).

To make the subsequent theorems concise, we denote all upper bounds of \( \alpha_t^2 \) as \( A \). This does not affect the correctness of the theorems, although the value of \( A \) is not the same under different loss functions.

**Theorem 4.** Assume that the p.s.d. and isotropic kernel \( K(x, x) = k(||x_i - x_j||^2) \) is used, where \( k(\cdot) \) is a monotonically continuous decreasing function with \( k(0) = 1 \), and let \( \delta \) be the diameter of hyperballs. For the approximation error \( \Delta_t \) as indicated in (10), we have \( \| \Delta_t \| \leq \frac{3}{2} A \delta_\phi \), where \( \delta_\phi = 2 \sqrt{2(1 - k(\delta^2/4))} \).

**Proof.** First, since the core points \( \{c_i\}_{i=1}^T \) are the centers of the hyperspheres, we have \( \|c_i - x_j\| \leq \delta / 2 \), \forall \( i \). Then according to Theorem 4 in Le et al. (2017), let \( \delta_\phi = 2 \sqrt{2(1 - k(\delta^2/4))} \), we can obtain

\[
\| \phi(c_i) - \phi(x_t) \|^2 = K(c_i, c_i) + K(x_t, x_t) - 2K(c_i, x_t)
\]

\[
= 2(1 - k(||c_i - x_t||^2))
\]

\[
\leq 2(1 - k(\delta^2/4)) = \delta_\phi^2 / 4
\]

Second, Lemma 2, 3, illustrate that for ODM and SVMs, there exists a positive constant \( A \) such that \( \alpha_t^2 \leq A^2 \). Based on this, we have

\[
\| \Delta_t \| = \| (\alpha_t - \bar{\alpha}_t) [\phi(c_t) - \phi(x_t)] + \frac{1}{m} \sum_{i=1}^{m} \bar{\alpha}_i [\phi(c_i) - \phi(x_t)] \|
\]

\[
\leq \| \alpha_t \| + \| \bar{\alpha}_t \| + \frac{1}{m} \sum_{i=1}^{m} |\bar{\alpha}_i| \cdot \| \phi(c_i) - \phi(x_t) \|
\]

\[
\leq \frac{1}{2} \delta_\phi \| \alpha_t \| + \| \bar{\alpha}_t \| + \frac{1}{m} \sum_{i=1}^{m} |\bar{\alpha}_i| \leq \frac{3}{2} A \delta_\phi
\]

Hence, we gain the conclusion \( \| \Delta_t \| \leq \frac{3}{2} A \delta_\phi \), where \( \delta_\phi = 2 \sqrt{2(1 - \kappa(\delta^2/4))} \).

**Linear Convergence Rate**

For convergence analysis, in addition to the above approximation error bound, we still need some results about the diameter of the solution domain in expectation.

**Lemma 5.** When using CSVRG to train ODM, we have \( \mathbb{E} \left[ \| w_t - w^* \|^2 \right] \leq W^2 \) for all \( t \), where \( W = 2H \).

**Lemma 6.** When using CSVRG to train hinge loss SVM or square hinge loss SVM, there exists a positive constant \( P \) such that \( \mathbb{E} \left[ \| w_t \|^2 \right] \leq P^2 \) for all \( t \), where \( P = 2A + \frac{3}{2} A \delta_\phi \).
Lemma 7. Assume that $f(w)$ is $\nu$-strongly convex, when using CSVRG to train hinge loss SVM or square hinge loss SVM, we have $E \left[ \|w_t - w^*\|^2 \right] \leq W^2$ for all $t$, where $W = \frac{3A\delta\eta + \sqrt{9A^2\delta^2 + 16(1-\eta\nu)T^2}}{2\nu}$.

We denote the expectation upper bound of the diameter of the model domain as $W$ for three different loss functions. Like Lemma 2, 3, the value of $W$ is different in different situations.

Theorem 8. Considering CSVRG in Algorithm 1 with option II and using it to solve SVMs and ODM, assume that all $\psi_i(w)$ are convex and $L$-smooth, $f(w)$ is $\nu$-strongly convex. Let $w^* = \arg\min_w f(w)$). Assume that $T$ is sufficiently large so that

$$\rho = \frac{1}{\nu(1-4L\eta)^T} + \frac{4L\eta}{1-4L\eta} < 1$$

then we have linear convergence in expectation for CSVRG:

$$E[f(\tilde{w}_s) - f(w^*)] \leq \rho^sE[f(\tilde{w}_0) - f(w^*)] + \frac{1 - \rho^s}{1 - \rho} \Omega$$

where $\Omega$ is a constant gap caused by coreset approximation, and $\Omega \to 0$ when the diameter of hyperballs approaches 0.

Proof. First, according to Theorem 1 in Johnson and Zhang (2013), conditioned on $w_{t-1}$, we have

$$E\|v_t\|^2 \leq 4L[E[f(w_{t-1}) - f(w^*) + f(\tilde{w}) - f(w^*)]] \tag{11}$$

Then we use Theorem 4 and substitute (10) and (11) to obtain

$$E\|h_t\|^2 = E\|v_t + \Delta_t\|^2 \leq 2E\|v_t\|^2 + 2E\|\Delta_t\|^2 \leq 8L[E[f(w_{t-1}) - f(w^*) + f(\tilde{w}) - f(w^*)] + \frac{9}{2}A^2\delta^2]$$

, where the first and third inequality uses $\|a+b\|^2 \leq 2\|a\|^2 + 2\|b\|^2$. Second, conditioned on $w_{t-1}$, we have

$$E\|w_t - w^*\|^2 = E\|\prod_B(w_{t-1} - \eta h_{t-1}) - w^*\|^2$$

$$\leq E\|w_{t-1} - \eta h_{t-1} - w^*\|^2 = E\|w_{t-1} - w^*\|^2 + \eta^2E\|h_t\|^2 - 2\eta E[(w_{t-1} - w^*, v_t)] - 2\eta E[(w_{t-1} - w^*, \Delta_t)]$$

$$\leq E\|w_{t-1} - w^*\|^2 + \eta^2E\|h_t\|^2 - 2\eta E[(w_{t-1} - w^*, \Delta_t)]$$

, where the second inequality is got by using Cauchy-Schwarz inequality. Then we use Lemma 5, 7, and Theorem 4. Noticing that conditioned on $w_{t-1}$, we have $E[v_t] = \nabla f(w_{t-1})$. And these lead to

$$E\|w_t - w^*\|^2$$

$$\leq ||w_{t-1} - w^*||^2 + 2\eta E[(w_{t-1} - w^*, v_t)] - 2\eta E[(w_{t-1} - w^*, \Delta_t)]$$

Finally, we thus obtain

$$E[f(\tilde{w}_s) - f(w^*)] \

\leq \frac{1}{\nu(1-4L\eta)^T} + \frac{4L\eta}{1-4L\eta} E[f(\tilde{w}_0) - f(w^*)] + \frac{3A\delta\eta(3A\delta\eta + 2W)}{4(1-4L\eta)}$$

This implies

$$E[f(\tilde{w}_s) - f(w^*)] \leq \rho^sE[f(\tilde{w}_0) - f(w^*)] + \frac{1 - \rho^s}{1 - \rho} \Omega,$$

where $\Omega = \frac{3A\delta\eta(3A\delta\eta + 2W)}{4(1-4L\eta)}$. This indicates that the algorithm converges linearly. \qed
The bound we obtained in Theorem 8 is much better than those obtained in AVM, which converges in $O(1/T)$. For simplicity, considering the case where the condition number $L / \nu = m$, we can take $\eta = 0.05 / L$ and $T = O(m)$ to obtain a convergence rate of $\rho = 1/2$ and $1 - \rho^k < 2$. Thus our method could obtain an approximated solution much faster. Theorem 8 further shows the gap between the optimal solution and the approximate solution. Moreover, this gap $\Omega$ can be controlled by the diameter $\delta$ of the hyperballs. When $\delta$ decreases to 0, the gap $\Omega$ also decreases to 0.

**Empirical Study**

We apply CSVRG to train ODM and conduct comprehensive experiments to evaluate the capacity and efficiency of CSVRG on binary classification. In the following, we first introduce the experimental setting, then give the analysis of experimental results. Moreover, we conduct additional empirical study to compare the model size of different methods.

**Experimental Setting**

We use nine large-scale datasets from UCI and LIBSVM in the experiments. Table 1 summerizes the statistics of these datasets. All features are normalized into the interval $[0, 1].$

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<th>Dataset</th>
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</table>

**Compared Methods** For the non-approximation kernel method, we compared against LIBSVM (Chang and Lin 2011), one of the most widely-used and state-of-the-art implementations for batch kernel SVM solver, and ODM, also a state-of-the-art kernel machine with better statistical property by optimizing margin distribution (Zhang and Zhou 2014; 2016). On the other hand, we also compared with AVM (Le et al. 2017), the state-of-the-art coreset-based kernel machine.

**Hyperparameter** Throughout the experiments, we utilize RBF kernel for all methods including ours, and the RBF width $\gamma$ is selected from $\{2^{-4}, 2^{-2}, 2^0, 2^2, 2^4\}$. The regularization parameter $C$ in LIBSVM and $\lambda$ in ODM are selected from $\{2^1, \ldots, 2^{11}\}$. For ODM, the $\mu$ and $\theta$ are both selected from $\{0.2, 0.4, 0.6, 0.8\}$. For $\lambda$ in AVM, it is selected from $\{2^{-11}, 2^{-9}, \ldots, 2^{-1}\}$, which is corresponding to the $\lambda$ in ODM. The hyperparameters range of our method CSVRG+ODM is the same as ODM. All the hyperparameters are specified using 5-fold cross-validation on training sets. All experiments are repeated for 10 times.

**The Effect of Diameter** In CSVRG, we have one extra hyperparameter, i.e., the diameter of $\delta$-coverage, which controls the degree of approximation. We study its effect using the method in Le et al. (2017). Intuitively, the larger the radius, the smaller the number of cores and the higher the degree of approximation. Specifically, Figure 1 shows the effect of the diameter on the classification error and model size. We could learn that the diameter of $\delta$-coverage is a trade-off parameter between performance and model size, which let us adjust freely as needed. Furthermore, the controllable trade-off parameter gives us some guidance when the method is used in practical. For hyperparameter selection, we can first set a large diameter of hyperballs to perform cross-validation efficiently. Then we can use obtained parameters to train the model of the required complexity.

![Figure 1: The effect of $\delta$-coverage radius on the classification error and model size](image)

**Results Analysis**

In the experiments, we manually choose the appropriate diameter so that the number of core points is between 100 and 1000. The average accuracies (with standard deviations), average training time and average prediction time are reported in Table 2. Overall, the non-estimated kernel algorithms achieve the highest classification accuracies. However, our method has a substantial speed-up while maintaining a competitive accuracy. Specifically, for each dataset, the training and prediction time costs of CSVRG are the smallest with orders of magnitude lower than SVMs and ODM,
Table 2: Classification performance of our CSVRG and the comparison methods in batch mode. The notation $[S|D]$ next to the dataset name denotes the number of core points in CSVRG and A VM respectively. The accuracy is presented as a percentage (%). The training time and testing time are in second. The best performance and the least time cost are in bold. Running out of memory or running for more than two hours will terminate the program.

<table>
<thead>
<tr>
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<tr>
<td>Algorithm</td>
<td>Train Test Accuracy</td>
<td>Train Test Accuracy</td>
<td>Train Test Accuracy</td>
</tr>
<tr>
<td>LIBSVM</td>
<td>50.88 1.11 87.00±0.28</td>
<td>13.12 24.92 84.50±0.28</td>
<td>108.61 13.11 84.79±0.00</td>
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<tr>
<td>ODM</td>
<td>5.52 0.25 86.55±0.27</td>
<td>32.88 0.68 84.61±0.24</td>
<td>105.75 1.69 85.29±0.03</td>
</tr>
<tr>
<td>AVM</td>
<td>1.12 0.64 82.05±0.13</td>
<td>2.47 1.39 83.21±0.32</td>
<td>5.88 1.71 81.46±0.35</td>
</tr>
<tr>
<td>CSVRG+ODM</td>
<td>1.32 0.09 84.43±0.40</td>
<td>1.68 0.33 84.08±0.22</td>
<td>1.70 0.18 84.26±0.20</td>
</tr>
</tbody>
</table>

| Dataset $[S|D]$ | w8a [213|498] | cod-rna [275|876] | mini-bo0-ne [229|526] |
|----------------|---------------------|---------------------|---------------------|
| Algorithm      | Train Test Accuracy | Train Test Accuracy | Train Test Accuracy |
| LIBSVM         | 14.50 29.22 98.67±0.05 | 37.96 3.78 95.52±0.10 | 243.03 84.36 92.22±0.07 |
| ODM            | 111.34 1.93 98.57±0.08 | 50.79 2.79 95.57±0.09 | - - - |
| AVM            | 19.79 29.15 97.09±0.08 | 2.94 1.61 91.32±1.39 | 9.03 5.52 83.50±0.25 |
| CSVRG+ODM      | 2.44 0.81 97.14±0.07 | 1.78 0.15 94.22±0.14 | 8.40 1.47 85.21±0.53 |

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<td>AVM</td>
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<td>22.79 9.57 70.25±0.28</td>
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<tr>
<td>CSVRG+ODM</td>
<td>9.32 0.95 91.33±0.07</td>
<td>31.32 24.17 83.90±0.21</td>
<td>14.44 1.68 73.22±0.17</td>
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Figure 2: Comparison of the model size property of ODM than SVM.

Comparison of Model Size

Figure 2 shows the logarithmic comparison of model size in above experiments. For LIBSVM, the model size corresponds to the number of support vectors. For AVM and CSVRG, the model size corresponds to the size of coreset.

The figure indicates that the model complexity of our method and AVM is severals orders of magnitude lower than LIBSVM, and our method achieves the best sparsity. Furthermore, we find that CSVRG+ODM can use only half the core points to achieve better generalization performance than AVM, which implies that our method can do better with even smaller coreset. This result verifies the better statistical and at the same time, it ensures that the generalization performance is very close to SVMs and ODM. On the other hand, the LIBSVM and ODM with RBF kernel could not be trained within acceptable amount of time and memory on large-scale datasets.

In the comparison between CSVRG and AVM, we find that CSVRG is more efficient than AVM while ensuring better performance. According to Table 2, for a9a, cod-rna, mini-bo0-ne, etc., to achieve similar accuracy, CSVRG need less number of core points, which verifies that margin distribution is more crucial than minimum margin for generalization. For adult-a, webspam and covtype datasets, CSVRG is more efficient while the number of core points of two algorithms is close, which indicates that CSVRG has faster convergence than SGD. In a nutshell, the experimental results show that we can achieve the "best of both worlds", i.e., the best efficiency as well as the best generalization.

Conclusion

In this paper, we propose a novel large-scale kernel-accelerating method CSVRG (Coreset Stochastic Variance-Reduced Gradient) by applying coreset approximation to SVRG. Then we theoretically prove that our method converges linearly. By applying CSVRG to ODM, the experimental results show the superiority of our method in both efficiency and generalization compared to the state-of-the-art methods. The theoretical analysis show that there is a gap between the optimal solution and the approximated solution, how to reduce this gap will be an interesting future work.
Acknowledgments
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References