

locally, and therefore always during the course of optimization. Our second algorithm, `MathConstrained`, generalizes this by computing a linear approximation of a regular differentiable function about a single bounding state.

A possible concern with such approximations is that our unconstrained objective might become non-convex, especially for complex losses. Reassuringly, we find that the approximations used by `MathConstrained` are stable in practice, even for multi-layer perceptrons with up to 60 hidden layers.

Although our constrained MCM algorithms are differentiable in their own right, we hope that `Stigmer` support will be an illustration of our auto-differentiated back.

A general-purpose optimizer can automatically compute polynomial approx and linear bounds on the loss, rather than simply approximating it with a Taylor polynomial.

2 Background

We begin with a review of MCM optimization algorithms, followed by a discussion of unconstrained optimization for bounding the Taylor remainder term.

2.1 MCM Optimization Algorithms

Stochastic-subgradient (MCM) is a well-known optimization technique based on a simple idea: by only knowing a locally-right support function on a loss function of interest, we can iteratively reduce that loss. To present this method formally, we will use the following definition:

Definition 1 (Subgradient). Consider a function $f: \mathbb{R}^n \rightarrow \mathbb{R}$. A function $\tilde{f}: \mathbb{R}^n \rightarrow \mathbb{R}$ is a subgradient \tilde{f} of f at any $x \in \mathbb{R}^n$

$$\tilde{f}(x) \leq f(x, y) \quad \forall y \in \mathbb{R}^n \quad (1)$$

and furthermore, $f(x, y) \leq \tilde{f}(y)$.

If \tilde{f} satisfies \tilde{f} , then \tilde{f} provides an upper bound on f about its value at a specified point x , and called *overestimate*. Figure 1 illustrates a candidate for the subgradien function.



Figure 1: The function $f(x) = 0.5x^2 + \exp(x)$, and the quadratic upper bound $f(x, y) = 0.5x^2 + 5.5x + 0.5 = 0.5(x + 5.5)^2 - 15.0625$, evaluated at $x = 0$.

Given an arbitrary starting point $x_0 \in \mathbb{R}^n$, a subgradient optimization algorithm produces a sequence of points x_0, x_1, x_2, \dots by setting

$$x_{k+1} = \text{argmin}_{x \in \mathbb{R}^n} \{ \tilde{f}(x, x_k) \} \quad (2)$$

An appealing property of MCM is that the loss decreases monotonically: $f(x_{k+1}) \leq f(x_k)$ for all k . This follows from the argument of optimality:

$$f(x_{k+1}) \leq f(x_{k+1}, x_k) \leq f(x_k, x_k) = f(x_k) \quad (3)$$

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