

报告题目: Local geometry determines global landscape in low-rank factorization for synchronization

报告人: 凌舒扬 助理教授 (上海纽约大学) 时间: 2024-05-24 星期五 10:00-11:30 地点: 光华东主楼2001室

报告摘要:

The orthogonal group synchronization problem, which focuses on recovering orthogonal group elements from their corrupted pairwise measurements, encompasses examples such as high-dimensional Kuramoto model on general signed networks, \$\mathbb{Z}_2\$-synchronization, community detection under stochastic block models, and orthogonal Procrustes problem. The semidefinite relaxation (SDR) has proven its power in solving this problem; however, its expensive computational costs impede its widespread practical applications. We consider the Burer-Monteiro factorization approach to the orthogonal group synchronization, an effective and scalable low-rank factorization to solve large scale SDPs. Despite the significant empirical successes of this factorization approach, it is still a challenging task to understand when the nonconvex optimization landscape is benign, i.e., the optimization landscape possesses only one local minimizer, which is also global. In this work, we demonstrate that if the degree of freedom within the factorization exceeds twice the condition number of the ``Laplacian'' (certificate matrix) at the global minimizer, the optimization landscape is absent of spurious local minima. Our main theorem is purely algebraic and versatile, and it seamlessly applies to all the aforementioned examples: the nonconvex landscape remains benign under almost identical condition that enables the success of the SDR.

非线性数学模型与方法教育部重点实验室 中法应用数学国际联合实验室 上海市现代应用数学重点实验室 复旦大学数学研究所