MLR-SNet: Transferable LR Schedules for Heterogeneous Tasks

Jun Shu[®], Yanwen Zhu, Qian Zhao, Deyu Meng[®], and Zongben Xu

Abstract—The learning rate (LR) is one of the most important hyperparameters in stochastic gradient descent (SGD) algorithm for training deep neural networks (DNN). However, current hand-designed LR schedules need to manually pre-specify a fixed form, which limits their ability to adapt to practical non-convex optimization problems due to the significant diversification of training dynamics. Meanwhile, it always needs to search proper LR schedules from scratch for new tasks, which, however, are often largely different with task variations, like data modalities, network architectures, or training data capacities. To address this learning-rate-schedule setting issue, we propose to parameterize LR schedules with an explicit mapping formulation, called *MLR-SNet*. The learnable parameterized structure brings more flexibility for MLR-SNet to learn a proper LR schedule to comply with the training dynamics of DNN. Image and text classification benchmark experiments substantiate the capability of our method for achieving proper LR schedules. Moreover, the explicit parameterized structure makes the meta-learned LR schedules capable of being transferable and plug-and-play, which can be easily generalized to new heterogeneous tasks. We transfer our meta-learned MLR-SNet to query tasks like different training epochs, network architectures, data modalities, dataset sizes from the training ones, and achieve comparable or even better performance compared with hand-designed LR schedules specifically designed for the query tasks. The robustness of MLR-SNet is also substantiated when the training data are biased with corrupted noise. We further prove the convergence of the SGD algorithm equipped with LR schedule produced by our MLR-SNet, with the convergence rate comparable to the best-known ones of the algorithm for solving the problem. The source code of our method is released at https://github.com/xjtushujun/MLR-SNet.

Index Terms—Meta learning, learning to learn, transferable to heterogeneous tasks, DNN training, stochastic gradient descent

1 Introduction

STOCHASTIC gradient descent (SGD) and its many variants [3], [4], [5], [6], [7], have been served as the cornerstone of modern machine learning with big data. It has been empirically shown that DNNs achieve state-of-the-art generalization performance on a wide variety of tasks when trained with SGD [8]. Recent researches observe that SGD tends to select the so-called flat minima, which seems to

• Jun Shu and Zongben Xu are with the School of Mathematics and Statistics and Ministry of Education Key Lab of Intelligent Networks and Network Security, Xi'an Jiaotong University, Xi'an, Shaanxi 710049, China, and also with the Peng Cheng Laboratory, Shenzhen, Guangdong 518066, China. E-mail: xjtushujun@gmail.com, zbxu@mail.xjtu.edu.cn.

Yanwen Zhu and Qian Zhao are with the School of Mathematics and Statistics and Ministry of Education Key Lab of Intelligent Networks and Network Security, Xi'an Jiaotong University, Xi'an, Shaanxi 710049, China.
 E-mail: zywwyz@stu.xjtu.edu.cn, timmy.zhaoqian@mail.xjtu.edu.cn.

Deyu Meng is with the School of Mathematics and Statistics and Ministry
of Education Key Lab of Intelligent Networks and Network Security, Xi'an
Jiaotong University, Xi'an, Shaanxi 710049, China, and with the Peng
Cheng Laboratory, Shenzhen, Guangdong 518066, China, and also with the
Macau Institute of Systems Engineering, Macau University of Science and
Technology, Taipa, Macau, 999078, China. E-mail: dymeng@mail.xjtu.edu.cn.

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generalize better in practice, partially explaining its under- 28 lying working mechanism [9], [10], [11], [12], [13], [14]. 29

Scheduling learning rate (LR) for the SGD algorithm is one 30 of the most widely studied aspects to help improve the train- 31 ing for DNNs. Specifically, it has been experimentally stud- 32 ied how the LR [15] essentially influences minima solutions 33 found by SGD. This issue has also been investigated from a 34 theoretical perspective. For example, Wu et al., [12] theoreti- 35 cally analyzed that LR plays an important role in minima 36 selection from a dynamical stability perspective. Further- 37 more, they used stochastic differential equations to prove 38 that the higher the ratio of the LR to the batch size, the 39 flatter minimum inclines to be selected. Besides, He et al., 40 [14] provided PAC-Bayes generalization bounds for DNN 41 trained by SGD, which are highly correlated with LR. In 42 summary, it is being more widely recognized that designing 43 a proper LR schedule tends to highly influence the gen- 44 eralization performance of DNN training result [17], [18], 45 [19], [20].

There mainly exist three kinds of hand-designed LR 47 schedules: (1) Pre-defined LR schedule policies. Typical ones 48 include decaying and cyclic LR [21], [22] (as depicted in 49 Figs. 1a and 1b), with a good training efficiency in practice. 50 This line of methods have been mostly used in current DNN 51 training, and become the default setting across the current 52 popular deep learning libraries like Pytorch [23]. Some theo-53 retical works have further proved that the decaying schedule 54 can yield faster convergence [24], [25] or avoid strict saddles 55 [26], [27] under some mild conditions. (2) Adaptive gradient 56 descent methods. Typical methods in this category include 57 AdaGrad [4], RMSProp [6], and Adam [7], often using the 58

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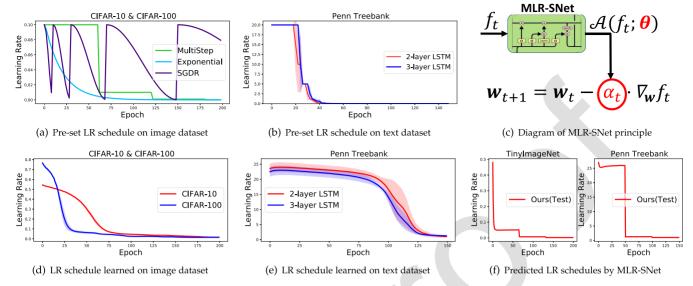


Fig. 1. Pre-defined LR schedules used in our paper for (a) image and (b) text classification experiments. (c) Visualization of how we input current loss f_t to MLR-SNet, which then outputs a proper LR α_t to help SGD find a better minima. LR schedules meta-learned by the proposed MLR-SNet on (d) image and (e) text classification experiments (meta-training stage). (f) The predicted LR schedules, learned from CIFAR-10, on image (TinyImageNet) and text (Penn Treebank) classification datasets (meta-test stage).

adaptive LR for each model parameters based on some gradient information. (3) LR search methods. The main idea is to borrow LR search strategies, such as Polyak's update rule [28], Frank-Wolfe algorithm [29], and Armijo line-search [30], used traditional optimization approaches [31] to DNN training, by searching LR adaptively.

Although the above LR schedules can achieve competitive results on certain learning tasks, they still have evident deficiencies in practice. On the one hand, these policies need to manually pre-specify the formulation of the LR schedules, inevitably suffering from the limited flexibility to adapt to the complicated DNN optimization problems due to the significant variation of its training dynamics. On the other hand, when solving new heterogeneous tasks, it always needs to redesign proper LR schedules from scratch, as well as tune their involved hyperparameters. This process is often time and computation expensive, which tends to further raise their application difficulty in real problems.

To alleviate the aforementioned issues, this paper aims to develop a model to learn a plug-and-play LR schedule under the meta-learning framework. The main idea is to parameterize the LR schedule as an LSTM network [32], which is capable of dealing with such a long-term information dependent problem. As shown in Fig. 1c, with a parameterized structure, the proposed model has the capacity to fit an explicit loss-LR dependent relationship to adapt to the complicated training dynamics. We learn the LSTM network from data in a meta-learning manner, which is able to adaptively predict the LR schedule for an SGD algorithm to help improve the DNN training performance. We call this method Meta-LR-Schedule-Net (MLR-SNet for brevity). Meanwhile, the parameterized structure makes it possible to transfer the meta-learned LR schedule to be readily used in new query tasks. In a nutshell, this paper mainly makes the following five-fold contributions.

(1) The MLR-SNet is proposed to learn an adaptive LR schedule for SGD algorithm, which is capable of dynamically adjusting LR during the DNN training process based

on current training loss as well as the information delivered 97 from past training histories stored in the MLR-SNet. Due to 98 the explicit parameterized formulation of the MLR-SNet, it 99 can be more flexible than hand-designed policies to find a 100 proper LR schedule for specific learning tasks.

(2) The proposed method is model-agnostic, and can be 102 applied to the SGD implementation on general DNN mod-103 els. That is naturally feasible since the proposed MLR-SNet 104 is with general loss information as its inputs, which is inde-105 pendent of the structure of the DNN models. The MLR-106 SNet is thus able to be generally applied to different DNN 107 training problems, e.g., image and text classification prob-108 lems, as shown in Figs. 1d and 1e. It can be seen that the 109 meta-learned LR schedules have a similar tendency as spe-110 cifically pre-defined ones, as depicted in Figs. 1a and 1b, but 111 with more adaptive variations at their locality. This validates the capability and efficacy of our method for adaptively scheduling LR.

(3) With an explicit parameterized structure, it is possible 115 to readily transfer the meta-trained MLR-SNet for helping 116 schedule LR of SGD on new heterogeneous tasks. Different 117 from hand-designed LR schedules often requiring to re- 118 design the LR schedules or re-tune the hyperparameters for 119 new query tasks, the meta-learned MLR-SNet is plug-and- 120 play, and without additional hyperparameters to tune. To 121 verify this point, we transfer the meta-learned MLR-SNet to 122 different training epochs, datasets and network architectures, 123 and achieve comparable performance with the correspond- 124 ing best hand-designed LR schedules in the test data. Since it 125 is directly employed as an off-the-shelf LR-schedule setting 126 function, it is with similar computational complexity as the 127 hand-designed LR schedules. Besides, it has been empirically 128 verified that the generalization performance of meta-learned 129 MLR-SNet is slightly related to the size of the meta-training 130 dataset, while relatively weakly related to the similarity 131 between meta-training and meta-test tasks and DNN models. 132 This reveals the potential of transferring meta-learned LR 133 schedules to improve the DNN training for the unseen tasks, 134 and is hopeful to save large labor and computation cost for DNN training in more real applications.

- (4) The MLR-SNet is meta-learned to improve the generalization performance of the learned model on unseen data. We validate that with sound guidance of clean data as meta-data, our MLR-SNet can help achieve better robustness when training data are biased with corrupted noise than hand-designed LR schedules.
- (5) We theoretically prove that the DNN models trained with the SGD algorithm, using LR schedules produced by our MLR-SNet, can obtain a convergence guarantee. Meanwhile, we can also prove the convergence guarantee for our MLR-SNet updated by the Adam algorithm guided by the validation loss under some mild conditions.

The paper is organized as follows. Section 2 reviews the related works. Section 3 presents the MLR-SNet model as well as its learning algorithm. Section 4 demonstrates the experimental evaluations to validate the adaptability, transferability and robustness of the MLR-SNet, as compared with current LR schedules policies. Section 5 provides some analysis on MLR-SNet, e.g., its convergence and computational complexity. The paper is finally concluded.

2 RELATED WORK

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Meta Learning for Optimization. Meta learning, or learning to learn has a long history in psychology [33], [34]. Meta learning for optimization can date back to 1980s-1990s [35], [36], aiming to meta-learn the optimization process of learning itself. Inspired from such beneficial attempts, many researches were proposed to meta-learn the optimization process of different learning tasks. The early work is proposed by Schmidhuber et al. [35], developing an end-to-end differentiable system to jointly train both the network and the learning algorithm by gradient descent, making the network able to modify its own weights. Bengio et al. [36] also proposed to learn parameterized local neural net update rules that avoid backpropagation. Furthermore, Hochreiter et al. [37] jointly train two networks, in which the output of back-propagation from one network was fed into an additional learning network to attain the learning algorithm.

Recently, [38], [39], [40], [41], [42], [43] have attempted to scale this idea to larger DNN optimization problems. The main idea is to construct a meta-learner as the optimizer, which takes the gradients as input and outputs the whole updating rules. These approaches tend to make selecting appropriate training algorithms, scheduling LR and tuning other hyperparameters in an automatic way. The metalearner of these approaches can be updated by minimizing the generalization error on the validation set. Furthermore, [41] utilized reinforcement learning and [42] used test error of few-shot learning tasks to train the meta-learner. Except for solving continuous optimization problems, some works employ these ideas to other optimization problems, such as black-box functions [37], few-shot learning [44], [45], model's curvature [46], evolution strategies [47], combinatorial functions [48], MCMC proposals [49], etc.

Though faster in decreasing training loss than traditional optimizers in some cases, the learned optimizers by this line of methods always could not generalize well to varying problems from the training ones, especially longer horizons [41] and

larger scale optimization problems [40]. Comparatively, the 194 meta-learned LR schedule by our proposed method can be easily transferred to new heterogeneous tasks, as clearly shown in 196 our experiments reported in Section 4.2.

HPO and LR Schedule Adaptation. Hyper-parameter 198 optimization (HPO) was historically investigated by 199 selecting proper values for algorithm hyperparameters to 200 obtain better performance on the validation set (see [50] 201 for an overview). Typical methods include grid search, 202 random search [51], Bayesian optimization [52], gradient- 203 based methods [53], [54], [55], etc. Recently, some works 204 attempt to adapt a proper LR schedule under the frame- 205 work of gradient-based HPO[54], [56]. Typical works 206 along this line include Meta-SGD [45], RTHO [53] and 207 HD [56]. Albeit making certain progress on the LR adap- 208 tation task, these methods mainly focus on properly 209 adapting learning rates themselves along the training pro- 210 cess. This setting makes them relatively hardly scale to 211 long-horizons problems [43], [58], and less adaptable to 212 the variations of new heterogeneous query tasks. More 213 discussions about this point can refer to Supplementary 214 Material, which can be found on the Computer Society 215 Digital Library at http://doi.ieeecomputersociety.org/ 216 10.1109/TPAMI.2022.3184315. Along this research line, 217 the most related work to ours is E³ BM [57], which uses 218 meta-learners to generate LRs and combination weights 219 for different base-learners against few-shot learning tasks. 220 This method takes concatenated mean values of sample 221 data and training gradient as input, and mainly focuses 222 on predicting learning rates for base-learners. The learn- 223 ing rates for training more cumbersome feature extrac- 224 tors, however, are largely not considered. Comparatively, 225 our method uses more concise training loss knowledge as 226 input, and attempts to get the learning rates of the entire 227 network parameters, including both feature extractor and 228 base learners. This makes it feasible to solve more chal- 229 lenging LR setting tasks, e.g., ImageNet.

Transfer to Heterogeneous Tasks. Transfer learning [59] aims 231 to transfer knowledge obtained from source task to help the 232 learning on the target task. Most transfer learning approaches 233 assume the source and target tasks consist of similar instances, features or model spaces [60], which greatly limits their 235 application range. Recently, meta learning [44] aims to learn 236 common knowledge/methodology shared over observed 237 tasks, such that the learned knowledge/methodology is 238 expected to be transferred to unseen tasks [1], [2]. Similarly, 239 our method aims to realize such a methodology-level transfer 240 learning for the LR-schedule setting task, i.e., learn a general 241 LR schedule predictor which is plug-and-play and easy to 242 transfer to new query tasks. Such task-transferable capability, 243 however, is not possessed by conventional hand-designed 244 LR schedules and HPO methods.

3 MLR-SNET

The problem of training DNNs can be formulated as the following non-convex optimization problem 248

$$\min_{w \in \mathbb{R}^d} f^{Tr}(D_{Tr}; w) := \frac{1}{N} \sum_{i=1}^N f_i^{Tr}(w), \tag{1}$$

where f_i^{Tr} is the training loss function for data samples $i \in D_{Tr} = \{1, 2, \ldots, N\}$, which characterizes the deviation of the model prediction from the data labels, and $w \in \mathbb{R}^d$ represents the parameters of the model (e.g., the weight matrices in the trained DNN) to be optimized. SGD [3], [61] and its variants, including Momentum [62], Adagrad [4], Adadelta [5], RMSprop [6], Adam [7], are often used for DNN training. In general, these algorithms can be expressed as the following formulation:

$$w_{t+1} = w_t + \Delta w_t, \Delta w_t = \mathcal{O}_t(\nabla f_w^{Tr}(D_{Tr}; w_t), \mathcal{H}_t; \Theta_t), \tag{2}$$

where w_t is tth updating model parameters, $\nabla f_w^{Tr}(D_{Tr}; w_t)$ denotes the gradient of f^{Tr} at w_t , \mathcal{H}_t represents the historical gradient information, and Θ_t is the hyperparameter of the optimizer \mathcal{O} , e.g., LR, in the current interation. To present our method's efficiency, we focus on the following vanilla SGD algorithm in this paper,

$$w_{t+1} = \xi_t(w_t, \alpha_t) = w_t - \alpha_t \nabla_w f^{Tr}(D_t; w_t), \tag{3}$$

where $\nabla_w f^{Tr}(D_t; w_t) = \frac{1}{|D_t|} \sum_{i \in D_t} \nabla_w f_i^{Tr}(w_t)$, $D_t \subset D_{Tr}$ denotes the batch samples randomly sampled from the training dataset D_{Tr} , $|D_t|$ denotes the batch size, $\nabla_w f_i^{Tr}(w_t)$ denotes the gradient of sample i computed at w_t and α_t is the LR at tth iteration.

3.1 Existing LR Schedule Strategies

As [17] demonstrated, the choice of LR plays a central role for effective DNN training with SGD. In this part, we will recall LR schedules proposed in the previous works.

The following presents the commonly used pre-defined LR schedules for current DNN training:

$$\begin{split} \text{(Fixed)} \quad & \alpha_t = \alpha_0, \\ \text{(MultiStep)} \quad & \alpha_t = \alpha_0 \times (\gamma_M)^i, l_{i-1} \leq E_{cur} \leq l_i, \\ \quad & \text{for given epochs } l_0, l_1, \dots, l_n, \\ \text{(Exponential)} \quad & \alpha_t = \alpha_0 \times (\gamma_E)^{E_{cur}-1}, \\ \text{(SGDR)} \quad & \alpha_t = \alpha_{\min} + 0.5(\alpha_{\max} - \alpha_{\min}) \bigg(1 + \cos \bigg(\frac{E_{cur}}{E_{per}} \pi \bigg) \bigg), \end{aligned}$$

where α_0 denotes the initial LR and α_t denotes the LR at t-iteration, $[\alpha_{\min}, \alpha_{\max}]$ specifies a range for LR setting of SGDR. E_{cur} accounts for how many epochs have been performed, and E_{per} denotes that after E_{per} epochs SGDR restarts to decrease the LR, and it generally sets $E_{per} = E_0 \times (T_{Mul})^k$ for the kth restart. $\gamma_M, \gamma_E < 1$ denote the decay factors for MultiStep and Exponential, respectively.

Inspired by current meta-learning developments [44], [63], [64], some researches proposed to learn a generic optimizer from data [38], [39], [40], [41], [42], [43]. The main idea among them is to learn a meta-learner as the optimizer to guide the learning of the whole updating rules. For example, [38] tries to replace Eq. (2) with the

following formulation:

$$w_{t+1} = w_t + g_t, [g_t, h_{t+1}]^T = m(\nabla_t, h_t; \phi),$$
 (5)

where g_t is the output of a LSTM net m, parameterized by ϕ , 299 whose state is h_t . This strategy has been expected to make 300 selecting appropriate training algorithms, scheduling LR 301 and tuning other hyperparameters in a unified and automatic way. Though faster in decreasing training loss than 303 the traditional optimizers in some cases, the learned optimizer, however, might not always generalize well to more 305 variant and diverse problems, like longer horizons [43] and 306 large scale optimization problems [40] since the framework 307 is too flexible to be relatively easy to overfit training tasks.

Rather than the entire learning rules, a natural compromise for the task is to focus on the LR schedules while keep 310 using the gradient knowledge across the meta-training/testing stages. Inspired by this motivation, recently some methods [53], [56] consider the following constrained 313 optimization problem to search the optimal LR schedule α^* 314 such that the produced models are associated with a small 315 validation error

$$\min_{\alpha = \{\alpha_0, \dots, \alpha_{T-1}\}} f^{Val}(D_{Val}; w_T),
s.t. \ w_{t+1} = \xi_t(w_t, \alpha_t), \ t = 0, 1, \dots, T-1,$$
(6)

where f^{Val} denotes the validation loss function, $D_{Val}=319$ $\{1,2,\ldots,M\}$ denotes hold-out validation set, α_t is to-be-320 solved LR hyperparameter, $\xi_t:\mathbb{R}^d\times\mathbb{R}_+\to\mathbb{R}^d$ is a stochastic 321 weight update dynamics, like the updating rule of the 322 vanilla SGD in Eq. (3), and T is the maximum iteration step. 323 Though achieving comparable results on some tasks with 324 hand-designed LR schedules and meta-learned optimizers, 325 when generalized to new tasks, the meta-learned LR schedules keep constant. This makes it hardly well adapt to the 327 task variations, and thus leads to possible performance degradation. Namely, it still requires learning the LR schedules 329 from scratch especially for new heterogeneous tasks to 330 obtain satisfied performance, which is sometimes time and 331 computation expensive.

3.2 Proposed Meta-LR-Schedule-Net Method

To address the aforementioned issues, we propose to design 334 a meta-learner with an explicit mapping formulation to 335 parameterize LR schedules as shown in Fig. 1c, called Meta-336 LR-Schedule-Net (*MLR-SNet* for brevity). The parameter-337 ized structure can bring two benefits: 1) It gives fine flexibility to learn a proper LR schedule to comply with the 339 significantly changed training dynamics of DNNs; 2) It 340 makes the meta-learned LR schedules become transferable 341 and plug-and-play, able to be readily applied to new heterogeneous tasks, without requiring to re-learn or tune additional hyperparameters. 344

3.2.1 Formulation of MLR-SNet

The computational graph of MLR-SNet is depicted in 346 Fig. 2a. Let $\mathcal{A}(\cdot,\cdot;\phi)$ denote MLR-SNet. Then the updating 347 equation of the vanilla SGD algorithm in Eq. (3) can be 348 rewritten as

^{1.} For different learning tasks, the commonly used optimizers are different. For example, image tasks often use SGD with Momentum, while text tasks always employ SGD or Adam. To guarantee the chosen optimizer able to be applied to various tasks, we learn the LR schedules for the vanilla SGD in this paper. We further validate that MLR-SNet can be applied to other optimizers, e.g., Adam (refer to Section 5.5).

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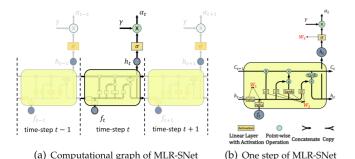


Fig. 2. The structure and computational graph of our proposed MLR-SNet.

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$$w_{t+1} = w_t - \mathcal{A}(f_t, \theta_t; \phi) \nabla_w f^{Tr}(D_t; w_t),$$

where $f_t = f^{Tr}(D_t; w_t), \ \theta_t = (h_t, c_t)^T,$ (7)

where $\mathcal{A}(f_t,\theta_t;\phi)$ outputs the LR (α_t) at the tth iteration, ϕ is the parameter of MLR-SNet, f_t is the loss of the batch samples D_t at the tth iteration, and $\theta_t = \{h_{t-1}, c_{t-1}\}$, where $h_t, c_t \in R^{d'}$ denote the output and state of the LSTM cell at the tth iteration $(t=0,\ldots,T-1)$, d' represents the dimension of the state vectors (i.e., the size of hidden nodes). At each SGD iteration, $\mathcal{A}(f_t,\theta_t;\phi)$ can learn an explicit loss-LR dependent relationship, such that the net can adaptively predict LR according to the current input loss f_t , as well as the historical training information θ_t stored in the net. For every iteration step, the whole forward computation process can be written as (as shown in Fig. 2b)

$$\begin{pmatrix} I_{t} \\ F_{t} \\ O_{t} \\ g_{t} \end{pmatrix} = \begin{pmatrix} \sigma \\ \sigma \\ \sigma \\ \tanh \end{pmatrix} W_{2} \begin{pmatrix} \text{relu} \\ \text{relu} \end{pmatrix} W_{1} \begin{pmatrix} h_{t-1} \\ f_{t} \end{pmatrix}$$

$$c_{t} = F_{t} \odot c_{t-1} + I_{t} \odot g_{t}$$

$$h_{t} = O_{t} \odot \tanh(c_{t})$$

$$p_{t} = \sigma(W_{3}h_{t})$$

$$\alpha_{t} = \gamma \cdot p_{t}, \qquad (8)$$

where I_t, F_t, O_t denote the Input, Forget and Output gates in the current iteration, and σ , \tanh , relu denote the Sigmoid, Tanh and ReLU activation functions, respectively. The MLR-SNet parameter is $\phi = (W_1, W_2, W_3)$, where $W_1 \in \mathbb{R}^{d' \times (d'+1)}, W_2 \in \mathbb{R}^{4d' \times 2d'}, W_3 \in \mathbb{R}^{1 \times d'}$. Different from the vanilla LSTM, the input h_{t-1} and the training loss f_t are preprocessed by a fully-connected layer W_1 with ReLU activation function. Then it works as the LSTM and obtains the output h_t . Subsequently, the predicted value p_t is obtained by a linear transform W_3 on the h_t with a Sigmoid activation function. Finally, we introduce a scale factor γ to guarantee the final predicted LR located in the interval of $[0,\gamma]$. In our paper, we set $\gamma = \frac{f_0^{1/2} \log |f_0 * C|}{4C^{1/4}}$, where f_0 denotes the initial

loss, and C accounts for the number of classes. Albeit simple, this net is known to be capable of finely dealing with such long-term information dependent problem, and thus expected to learn a proper LR schedule to comply with the training dynamics of DNNs.

Remark. On the one hand, different from Eq. (6) directly learning the LR schedules themselves, we use the MLR-SNet

parameterized by ϕ to learn the LR schedules. This parameterized meta-learner helps extract the latent methodology of 383 how to design a proper LR schedule for generally handling a 384 DNN training problem, rather than only the hyperparameters for a specific problem. Therefore, the meta-learned 386 MLR-SNet can be readily transferred to new DNN training 387 tasks for designing the LR schedules. On the other hand, 388 compared with learning the whole updating rules as represented in Eq. (5), our MLR-SNet learns the most important 390 LR schedules for the SGD algorithm while keeps using the 391 gradient knowledge of the learned problem, making it relatively easier to learn and under better control. This can 393 explain why MLR-SNet always tends to make the DNN 394 training procedure more robust and efficient in experiments.

3.2.2 Learning Algorithm of MLR-SNet

(1) Meta-Train: adapting to the training dynamics of DNN. The 397 MLR-SNet can be meta-trained to improve the generaliza-398 tion performance on unseen validation data for DNN train-399 ing by solving the following optimization problem: 400

$$\min_{\theta} f^{Val}(D_{Val}; w_T(\phi)),
\text{s.t. } w_{t+1}(\phi) = \xi_t(w_t, \mathcal{A}(f_t, \theta_t; \phi)), \ t = 0, \dots, T - 1.$$
(9)

where $f_t = f^{Tr}(D_t; w_t)$ and $\xi_t(w_t, \alpha_t)$ corresponds to Eq. (3). 403 Now the important question is how to efficiently metalearn the parameter ϕ for the MLR-SNet. We employ the 405 online approximation technique in [64] to jointly update 406 ϕ and model parameter w to explore a proper LR schedule with better generalization for DNNs training. However, the step-wise optimization for ϕ is still expensive to 409 handle large-scale datasets and huge DNN structures. To 410 address this issue, we attempt to update ϕ once after 411 updating w several steps (T_{val}) . The updating process can 412 then be formulated as:

Algorithm 1. The Meta-Train Algorithm of MLR-SNet

Input: Training data D_{Tr} , validation set D_{Val} , max iterations T, 415 updating period T_{val} .

Output: Model parameter w_T and MLR-SNet parameter 417 $\phi_s, s \in S \subset \{1, \dots, T\}$

- 1: Initialize model parameter w_0 , MLR-SNet cell $\theta_0 = (h_0, c_0)^T$, and MLR-SNet parameter ϕ_0 .
- 2: **for** t = 0 **to** T 1 **do**
- 3: $D_t \leftarrow \text{SampleMiniBatch}(D_{T_r})$ with batch size $|D_t|$.
- 4: **if** $t \% T_{val} = 0$, **then**
- 5: $D_t^{(v)} \leftarrow \text{SampleMiniBatch}(D_{Val})$ with batch size $|D_t^{(v)}|$.
- 6: Update ϕ_{t+1} by Eq. (10).
- 7: end if
- 8: Update w_{t+1} by Eq. (12).
- 9: end for

Updating ϕ . When it does not satisfy the updating conditions, ϕ keeps fixed; otherwise, ϕ will be updated using the 430 model parameter w_t and MLR-SNet parameter ϕ_t obtained 431 in the last step by minimizing the validation loss defined in 432 Eq. (9). Adam algorithm can be utilized to optimize the validation loss, expressed as:

$$\phi_{t+1} = \phi_t + Adam(\nabla_{\theta} f^{Val}(D_t^{(v)}; \hat{w}_{t+1}(\theta)); \eta_t), \tag{10}$$

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where Adam denotes the Adam algorithm, whose input is the gradient of validation loss with respect to MLR-SNet parameter ϕ on mini-batch samples $D_t^{(v)}$ from D_{Val} . η_t denotes the LR of Adam. $\hat{w}_{t+1}(\phi)^2$ is virtually formulated on a mini-batch training samples D_t from D_{Tr} as follows:

$$\hat{w}_{t+1}(\phi) = w_t - \mathcal{A}(f^{Tr}(D_t, w_t), \theta_t; \phi) \cdot \nabla_w f^{Tr}(D_t, w) \big|_{w_t}.$$
(11)

Updating w. Then, the updated ϕ_{t+1} is employed to ameliorate the model parameter w, i.e.,

$$w_{t+1} = w_t - \mathcal{A}(f^{Tr}(D_t, w_t), \theta_t; \phi_{t+1}) \cdot \nabla_w f^{Tr}(D_t, w)|_{w_t}.$$
 (12)

The whole algorithm in the meta-training stage can then be summarized in Algorithm 1. All computations of gradients can be efficiently implemented by automatic differentiation libraries, like PyTorch [23], and easily used to general DNN architectures. It can be seen that the MLR-SNet can be gradually optimized during the learning process and adjust the LR dynamically based on the training dynamics of DNNs.

Algorithm 2. The Meta-Test Algorithm of MLR-SNet

Input: Training data D_{Tr}^{μ} for new task μ , max iterations T_{μ} , meta-learned MLR-SNet $\mathcal{A}(\cdot,\cdot;\phi_s), s \in S$.

Output: Model parameter u_T .

- 1: Initialize model parameter u_0 , MLR-SNet cell $\theta_0 = (h_0, c_0)^T$, and choose the subset of meta-learned MLR-SNet $\phi_s, s \in S \subset \{1, \ldots, T\}$ for test.
- 2: **for** t = 0 **to** $T_{\mu} 1$ **do**
- 3: $D_t^{\mu} \leftarrow \text{SampleMiniBatch}(D_{Tr}^{\mu})$ with batch size $|D_t^{\mu}|$.
- 4: Compute the loss $f^{Tr}(D_t^{\mu}, u_t)$, and then MLR-SNet predicts the LR $\mathcal{A}(f^{Tr}(D_t^{\mu}, u_t), \theta_t; \phi_s)$ for current iteration.
- 5: Update u_{t+1} by Eq. (13).
- 6: end for

(2) Meta-Test: generalization to new heterogeneous tasks. After the meta-training stage, the meta-learned MLR-SNet with parameter ϕ_T is expected to be transferred to guide the SGD running on new DNN training tasks. To better preserve the proper LR changing dynamics during DNN training, we prefer to keep several MLR-SNet forms with parameters $\phi_s, s \in S \subset \{1,\ldots,T\}$ (e.g., $\phi_{T/3}, \phi_{2T/3}, \phi_T$ as employed in our experiments) and use them as LR schedules along with different iterations in the meta-testing stage. The new DNN parameter u for the new task is then updated by (the whole meta-test process refers to Algorithm 2)

$$u_{t+1} = u_t - \mathcal{A}(f^{Tr}(D_n, u_t), \theta_t; \phi_s) \cdot \nabla_u f^{Tr}(D_n, u)\big|_{u_t}, \quad (13)$$

where $\phi_s, s \in S$ is the parameters of the subset of the metalearned MLR-SNets. This means that we restore several LR schedule setting rules, and dynamically employ specific ones along different range of DNN training iterations. It is seen that the meta-learned MLR-SNets are plug-and-play, and involve no additional hyperparameters to tune.

2. Notice that $\hat{w}_{t+1}(\phi)$ here is a function of ϕ to guarantee the gradient in Eq. (10) to be able to be feasibly computed.

4 EXPERIMENTAL RESULTS

To evaluate the proposed MLR-SNet, we first conduct 491 experiments to show our method can learn proper LR 492 schedules compared with baseline methods (Section 4.1). 493 Then we transfer the meta-learned LR schedules to various 494 tasks for meta-test to show its superiority in generalization 495 (Section 4.2). What influences the generalization performance of meta-learned LR schedules is discussed in Section 4.3. Finally, we show our method behaves robust and 498 stable when training data contain different data corruptions (Section 4.4).

4.1 Meta-Train: Evaluation of the LR Schedules Meta-Learned by MLR-SNet

In this section, we attempt to evaluate the capability of 503 MLR-SNet to learn proper LR schedules for various tasks. 504

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4.1.1 Image Classification Benchmarks

Datasets. We choose CIFAR-10 and CIFAR-100 to present 506 the efficiency of our method, which include 32×32 color 507 images arranged in 10 and 100 classes, respectively. Both 508 datasets contain 50,000 training and 10,000 test images.

Baselines. The compared methods include the SGD with 510 hand-designed LR schedules (the formulation is expressed 511 as Eq. (4)): 1) Fixed LR, 2) Exponential decay, 3) MultiStep 512 decay, 4) SGD with restarts (SGDR) [22]. Meanwhile, we 513 compare with adaptive gradient method: 5)Adam, LR search 514 method: 6) L4 [28], and current LR schedule adaptation 515 method: 7) hyper-gradient descent (HD) [56], 8) real-time 516 hyperparameter optimization (RTHO) [53]. We run all 517 experiments with 3 different seeds reporting accuracy. Our 518 algorithm and RTHO [53] randomly select 1,000 clean 519 images in the training set of CIFAR-10/100 as validation 520 data.

Hyperparameter Setting. We employ ResNet-18 on CIFAR- 522 10 and WideResNet-28-10 [65] on CIFAR-100. All compared 523 methods and MLR-SNet are trained for 200 epochs with batch 524 size 128. For baselines involving SGD as base optimizer, we 525 set the initial LR as 0.1, and weight decay as $5e^{-4}$. While for 526 Adam, we just follow the default parameter setting. As for 527 each LR schedule, MultiStep decays LR by 10 every 60 epochs 528 $\gamma_M=0.1, l_0=0, l_1=60, l_2=120, l_3=180, l_4=200$); 529 Exponential multiplys LR with $\gamma_E = 0.95$ every epoch; SGDR 530 sets $\alpha_{\min} = 1e^{-5}$, $\alpha_{\max} = 0.1$, and $E_0 = 10$, $T_{Mult} = 2$. L4, HD 531 and RTHO update LR every data batch, and we use the rec- 532 ommended setting in the original paper. HD and RTHO 533 search different hyper-LRs from $\{1e^{-3}, 1e^{-4}, 1e^{-5}, 1e^{-6}, 1e^{-7}\}$ 534 reporting the best performing hyper-LR. The detailed discussion can be found in the supplementary material, available 536 online.

MLR-SNet Architecture. The architecture of MLR-SNet is 538 illustrated in Section 3.2. In our experiment, the size of hid-539 den nodes (i.e., d') is set as 50. The initialization of MLR-540 SNet follows the default setting in PyTorch. We employ 541 Adam optimizer to train MLR-SNet, and set the LR as $1e^{-3}$, 542 and the weight decay as $1e^{-4}$. The input of MLR-SNet is the 543 training loss of a mini-batch samples. Every iteration LR is 544 predicted by MLR-SNet and we update it every 100 itera-545 tions ($T_{val} = 100$) according to the loss of the validation data. 546

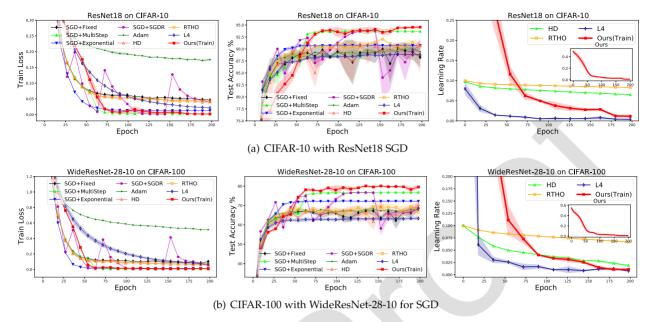


Fig. 3. Changing tendencies in terms of training loss (left column) and test accuracy (middle column) in iterations of all comparison methods on image classification datasets in the meta-train stage. The LR schedules (right column) employed by all methods are also compared.

Results. Figs. 3a and 3b show changing tendencies of training loss and test accuracy on CIFAR-10 and CIFAR-100 datasets in iterations of all competing methods, respectively, and Table 1 shows the corresponding classification accuracy on the test set. It can be observed that: 1) our MLR-SNet obtains better test performance than all other competing methods, and the learned LR schedules by MLR-SNet have similar shapes as the corresponding hand-designed policies (as depicted in Fig. 1d), while with more elaborate variation details in the locality for better adapting training dynamics. Besides, such LR schedules learned by MLR-SNet empirically justify the general trend of hand-designed LR schedules (e.g., MultiStep, Exponential) for CIFAR-10 and CIFAR-100 datasets. This implies that the proposed method could be potentially useful to verify the validity of hand-designed LR schedules for relatively complicated and variant training tasks. 2) The Fixed LR decreases the loss sharing the similar performance to other baselines at the early training, while fails to further decrease loss at the later training stages. This implies that this strategy could not finely adapt to such DNN training dynamics. 3) The Multi-Step LR drops the LR at some epochs, and such an elegant strategy overcomes the issue of Fixed LR and decreases loss

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TABLE 1
Test Accuracy (%) of CIFAR Datasets With SGD Baselines

Optimizer	CIFAR-10	CIFAR-100
SGD+Fixed	92.26 ± 0.12	70.67 ± 0.34
SGD+MultiStep	93.82 ± 0.09	77.04 ± 0.17
SGD+Exponential	90.93 ± 0.11	76.88 ± 0.08
SGD+SGDR	93.92 ± 0.11	72.52 ± 0.34
Adam	90.86 ± 0.15	68.94 ± 0.24
SGD+L4	89.15 ± 0.14	63.61 ± 0.65
SGD+HD	92.34 ± 0.09	72.22 ± 0.30
SGD+RTHO	92.60 ± 0.18	72.32 ± 0.47
MLR-SNet (Meta-train)	94.80 ± 0.10	$\textbf{80.44} \pm \textbf{0.17}$

substantially after dropping the LR. Thus it obtains higher 570 test performance. Besides, though MultiStep and MLR-SNet 571 can decrease the loss to 0 approximately, our MLR-SNet 572 achieves better generalization performance since the outer 573 objective in Eq. (9) tends to help learn the LR schedules to 574 find a better minima. 4) The Exponential LR decreases loss 575 with a faster speed at the early training steps than other 576 baselines, while makes slow progress due to smaller LR at 577 the later stages. 5) The SGDR LR uses the cyclic LR, decreas- 578 ing loss as fast as the Exponential LR. 6) Though Adam has 579 an adaptive coordinate-specific LR, it behaves worse than 580 MultiStep and Exponential LR as demonstrated in [66]. An 581 extra tuning is thus necessary for better performance. 7) L4 582 greedily searches LR locally to decrease loss, making it fairly 583 hard to adapt the complex DNNs training dynamics, and 584 even with worse test performance than Fixed LR. 8) HD and 585 RTHO perform similarly to hand-designed LR schedules. 586 The LR schedules of these competing methods behave more 587 flatter than our MLR-SNet. This is because that they are 588 largely absent of the past training history information to 589 guide the learning of LR, and they are easily fall into bad 590 local minima at the early training stage, and hardly escape 591 from this bad local minima, which then hampers their gener- 592 alization performance. As compared, our MLR-SNet has a 593 larger range of LR with more adaptive variations at their 594 locality. It is seen that it drops quickly at the early training 595 stage, and then gradually converges. This illustrates that LR 596 schedules produced by MLR-SNet can better adapt to com- 597 plicated training dynamics, naturally leading to its better 598 generalization performance. 9) Since the image tasks often 599 use SGD algorithm with Momentum (SGDM) to train 600 DNNs, we also present the test performance of baseline 601 methods trained with SGDM with momentum 0.9 in Table 2. 602 They obtain a remarkable improvement when trained with 603 SGD. Though not using extra historical gradient information 604 to help optimization, our MLR-SNet is capable of achieving 605 comparable results with baselines, since it also insightfully 606 stores the historical LR training information in the net. 607

TABLE 2
Test Accuracy (%) of CIFAR Dataset With SGDM Baselines

Optimizer	CIFAR-10	CIFAR-100
SGDM+Fixed	87.69 ± 0.14	70.88 ± 0.12
SGDM+MultiStep	$\textbf{95.08} \pm \textbf{0.13}$	80.74 ± 0.19
SGDM+Exponential	94.64 ± 0.05	78.87 ± 0.04
SGDM+SGDR	95.06 ± 0.17	80.93 ± 0.05
Adam	90.86 ± 0.15	68.94 ± 0.24
SGDM+L4	91.03 ± 0.14	66.51 ± 2.83
SGDM+HD	93.99 ± 0.12	76.80 ± 0.19
SGDM+RTHO	93.17 ± 0.49	76.14 ± 0.29
MLR-SNet (Meta-train)	94.80 ± 0.10	80.44 ± 0.17

4.1.2 Text Classification Benchmarks

Dataset. We choose Penn Treebank dataset [67] for evaluation, which consists of 929k training words, 73k validation words, and 82k test words, with a 10k vocabulary in total.

Baselines. We compare with 1) SGD, 2) Adam with LR tuned using a validation set (SGD+Val Strategy and Adam +Val Strategy). They drop the LR by a factor of 4 when the validation loss stops decreasing. Also, we compared with 3) L4, 4) HD, 5) RTHO. We run all experiments with 3 different seeds reporting accuracy. Our algorithm and RTHO [53] regard the validation set as validation data.

Hyperparameter Setting. We use a 2-layer and 3-layer LSTM network which follows a word-embedding layer and the output is fed into a linear layer to compute the probability of each word in the vocabulary. Hidden size of LSTM cell is set to 512 and so is the word-embedding size. We tie weights of the word-embedding layer and the final linear layer. Dropout is applied to the output of word-embedding layer together with both the first and second LSTM layers with a rate of 0.5. As for training, the LSTM net is trained for 150 epochs with a batch size of 32 and a sequence length of 35. We set the base optimizer SGD to have an initial LR of 20. For Adam, the initial LR is set to 0.01 and weight for moving average of gradient is set to 0. We apply a weight

TABLE 3
Test Perplexity on the Penn Treebank Dataset

Optimizer	2-layer LSTM	3-layer LSTM
SGD+Val Strategy	74.33 ± 0.23	76.05 ± 0.39
Adam+Val Strategy	71.17 ± 0.23	74.80 ± 0.73
SGD+L4	82.58 ± 1.32	92.27 ± 0.92
SGD+HD	76.90 ± 0.33	78.63 ± 0.08
SGD+RTHO	76.69 ± 0.11	78.52 ± 0.16
MLR-SNet (Meta-train)	70.53 ± 0.25	72.28 ± 0.25

decay of $5e^{-6}$ to both base optimizers. All experiments 632 involve a 0.25 clipping to the network gradient norm. For 633 both SGD and Adam, we decrease LR by a factor of 4 when 634 performance on validation set shows no progress. For L4, 635 we try different α in $\{0.1, 0.05, 0.01, 0.005\}$ and report the 636 best test perplexity among them. For both HD and RTHO, 637 we search the hyper-lr lying in $\{1, 0.5, 0.1, 0.05\}$, and report 638 the best results.

MLR-SNet Architecture. We keep the same setting as the 640 image classification, while we take $\frac{\mathcal{L}_{Tr}}{\log(vocabulary\ size)}$ as input of 641 MLR-SNet to deal with the influence of large scale classes 642 for text dataset.

Results. Figs. 4a and 4b show the train and test perplexity 644 in iterations on the Penn Treebank dataset with 2-layer and 3-645 layer LSTM, respectively. The test perplexity of final trained 646 model is presented in Table 3. It can be observed that: 1) The 647 Val Strategy heuristically drops LR when the validation loss 648 stops decreasing. This hand-designed LR schedules can 649 decrease the loss quickly at the early training stage to find a 650 good minima, while it is hard to further search for a better 651 solution. 2) Our MLR-SNet predicts LR according to training 652 dynamics and updates its parameters by minimizing the vali-653 dation loss, i.e., if the LR schedules produced by the MLR-654 SNet are of high quality, then a DNN model trained with 655 such LR schedules should achieve low loss on a separate vali-656 dation dataset. This process is a relatively more intelligent 657 way to employ the validation dataset than Val Strategy. Thus 658

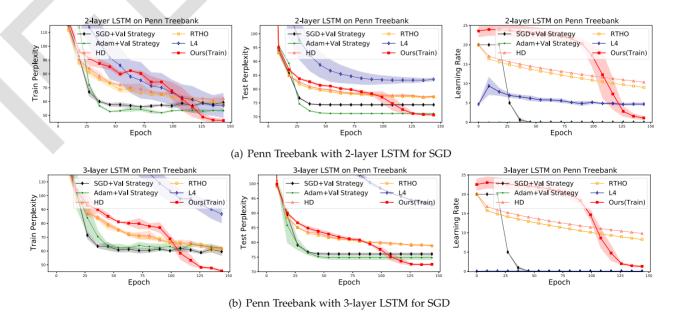


Fig. 4. Changing tendencies in terms of training perplexity (left column) and test perplexity (middle column) in iterations of all comparison methods on text classification datasets in the meta-train stage. The LR schedules (right column) employed by all methods are also compared.

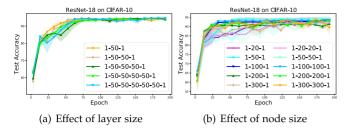


Fig. 5. Test accuracy on CIFAR-10 with ResNet-18 with different settings of (a) network layers and (b)hidden layer nodes of MLR-SNet architectures.

our method achieves comparable or even better performance than Adam and SGD. The meta-learned LR schedules of the MLR-SNet are shown in Fig. 1e, which first decreases slowly at the early training stage, then is demonstrated as a quick drop process, and finally gradually becomes stable. 3) L4 often falls into a bad minimum since it greedily searches LR locally. 4) Since HD and RTHO lack an explicit parameterized structure, they directly learn LR schedules themselves by minimizing the validation loss, which tends possibly to fall into a bad local minima without considering the past training history information, and lead to performance degradation. As compared, our MLR-SNet can predict LR schedules based on complicated training dynamics, and brings performance improvement. 5) When the number of LSTM's layers increases, the LR schedules predicted by MLR-SNet show more advantages for such an LSTM training problem, and bring more performance improvements compared with hand-designed LR schedules.

Remark. Actually, the performance of compared baselines can be approximately regarded as the best/upper performance bound. Since these strategies have been tested to work well for specific tasks, and they are written into the standard deep learning library. For different image and text tasks, our MLR-SNet can achieve a similar or even slightly better performance compared with the best baselines. We thus believe that these experiments can demonstrate the effectiveness and generality of our proposed method.

4.1.3 Ablation Study

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To learn the LR schedule, it produces new hyperparameters, like the structure of meta-learner and the hyperparameters of meta-optimizer. We conduct ablation study of them.

The Architecture of MLR-SNet. Fig. 5 shows the test accuracy on CIFAR-10 with ResNet-18 of different MLR-SNet architecture configurations. We have set varying layers for our MLR-SNet with fixed hidden nodes to see its performance variation. As shown in Fig. 5a, it is seen that the depth of the MLR-SNet has unsubstantial influence on the final performance. As for the width of the MLR-SNet, we have also tested different node number settings with fixed 1 and 2 layers of MLR-SNet. As shown in Fig. 5b, it can be observed that when the node size of the hidden layer is set small, e.g., 20, it inclines to show slightly slower convergence tendency at the early training stage compared with that depicted under larger node size. Besides, when the node size of the hidden layer is set relatively large, e.g., 300, the accuracy curve inclines to perform relatively more unstable at the whole training process even it also achieves

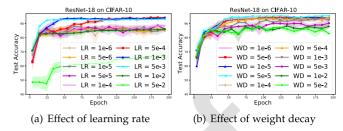


Fig. 6. Test accuracy on CIFAR-10 with ResNet-18 with different settings of (a) learning rates and (b) weight decays of meta-optimizer 'Adam'.

good performance at final. Yet in most cases, the method 706 performs consistently well. This can validate that our algorithm is not substantially sensitive to the configuration setting of the MLR-SNet's architecture. We easily suggest to 709 use the one hidden layer with 50 nodes for MLR-SNet architecture as in our experiments attributed to its simplicity and 711 relatively low cost for computation.

The Hyperparameters of the Meta-Optimizer. Fig. 6 shows 713 the test accuracy on CIFAR-10 with ResNet-18 obtained 714 under different hyperparameter configurations of the meta-715 optimizer. Fig. 6a presents the test accuracy of varying LR 716 values from 1×10^{-6} to 5×10^{-2} of meta-optimizer with 717 fixed weight decay 1e-4. It can be easily observed that LR 718 ranging from 5×10^{-3} to 5×10^{-4} achieves almost similarly 719 good performance. Besides, when the LR increases to larger 720 than the order of 10^{-3} , it tends to certainly hamper the convergence tendency of the Adam optimizer, and thus lead to 722 performance degradation. Furthermore, when learning rate 723 decreases to smaller than the order of 10^{-4} , the updating 724 speed of MLR-SNet becomes slower, and thus the produced 725 learning rates incline to hardly adapt to the complicated 726 training dynamics. This also leads to performance degrada- 727 tion. It is thus suggested to set the LR of the adopted Adam 728 meta-optimizer in the range from 5×10^{-4} to 5×10^{-3} to 729 facilitate users to more easily reproduce results of our MLR- 730 SNet method.³ It has also been substantiated to be an effec- 731 tive specification throughout all our experiments.

Fig. 6b presents the test accuracy of varying weight decay 733 values from 1×10^{-6} to 5×10^{-2} of meta-optimizer with 734 fixed LR 1e-3. It can be seen from the figure that when the 735 weight decay varies from 1×10^{-6} to 1×10^{-3} , similarly 736 good performance can be consistently achieved. This com- 737 plies with the commonly setting rage of weight decay for 738 Adam optimizer in practice. When weight decay increases 739 larger than the order of $\times 10^{-3}$, the performance becomes 740 gradually degraded. This can be rationally explained by the 741 fact that larger weight decay tends to decrease the norm of 742 the meta-learner weights, and could be seen as increasing 743 the effective learning rate of Adam optimizer to a certain 744 extent, as illustrated in [70], [71]. As shown in the learning 745 rate testing experiments, this inclines to slightly degrade the 746 performance as it behaves in Fig. 6a. We thus simply sug- 747 gest users to adopt weight decay 10⁻⁴, which has been 748 tested effective throughout all our experiments.

^{3.} In the released codes of our algorithm, we have specifically set its default setting as 1×10^{-3} . Such a default learning rate setting has also been used for the Adam optimizer in PyTorch [70], and also has been commonly adopted by many previous literatures like [9], [71].

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Fig. 7. (a) The LR variation curves along iterations with the same input loss (we set it as 5) predicted by a single meta-learned MLR-SNet obtained at certain epoch of meta-training stage. As is shown, when iteration increases, the LR is almost constant. This implies that the meta-learned MLR-SNet at certain epoch fails to predict the long trajectories LR. (b) The recording test accuracy on CIFAR-100 with ResNet-18 using different meta-test strategies.

4.2 Meta-Test: Transferability and Generalization Capability of the LR Schedules Meta-Learned by MLR-SNet

As aforementioned, the meta-learned LR schedules are transferable and plug-and-play, attributed to its explicit parameterized mapping form. We then validate its transferability and generalization to new heterogeneous tasks.

4.2.1 Baselines

The L4, HD, RTHO methods learn the LR schedules specifically for given tasks, and they do not learn transferable structure allowing to be generalized to new tasks. We thus do not compare them in this part. The employed comparison methods for image classification include SGDM⁴ with hand-designed LR schedules: 1) *Fixed* LR, 2) *Exponential* decay, 3) *MultiStep* decay, and 4) *SGDR*, as well as the adaptive gradient method *Adam*. As for the text classification experiments, we compare with SGD and Adam algorithm with Val Strategy LR schedule. The hyperparameters of these hand-designed LR schedules are tuned from scratch as strong baselines to show the task-transferable potential of our meta-learned MLR-SNet.⁵

We use the MLR-SNet meta-learned on CIFAR-10 with ResNet-18, as introduced in Section 4.1.1, as the plug-and-play LR schedules to directly predict the LR for SGD algorithm to new heterogeneous tasks. As discussed in Section 3.2.2, we save several meta-learned MLR-SNets at different epochs in the whole one meta-train run for helping setting LR schedules in the meta-testing stage. The motivation can be easily observed from Fig. 7a, which reveals that if we only use the single meta-learned MLR-SNet at certain epoch to predict LR, then the predicted LR will converge to a constant after several iterations. This implies that if we directly select one single MLR-SNet learned by our algorithm, it will raise the risk of the overfitting issue.

This thus inspired us to select more MLR-SNets learned during the meta-training iterations participating in meta-test process. Generally, if we want to select k nets for meta-test, the MLR-SNet learned at $\left[\frac{T*l}{k}\right]$ th epoch $(l=1,2,\ldots,k)$

should be chosen, where $[\cdot]$ denotes ceiling operator, and T 788 is the iteration number in training. Fig. 7b show the test 789 accuracy with ResNet-18 on CIFAR-100 of different test 790 strategies, i.e., choosing different k MSR-SNets to transfer. It 791 can be seen that once we choose more than three nets, simi- 792 lar performance can be obtained. We thus easily set k as 3 793 throughout all our experiments.

4.2.2 Generalization to Different Training Epochs

The plug-and-play MLR-SNet is meta-trained with epoch 796 200, and we transfer it to other different training epochs, e.g., 797 100, 400, 1200. All the methods are trained with ResNet-18 798 on CIFAR-100 with batch size 128 with varying epochs. The 799 hyperparameter setting for compared hand-designed LR 800 schedules is the same as that in Section 4.1.1 as illustrated 801 above, except for MultiStep LR. For epoch 100, 400 and 1200, 802 MultiStep decays LR by 10 every 30, 120, 360 epochs, respectively. For our method, we use the transferring MLR-SNet as 804 below: 1) For epoch 100, we employ the 3 nets at 0-33, 33-67, 805 67-100 epoch, respectively; 2) For epoch 400, we employ the 806 3 nets at 0-133, 133-267, 267-400 epoch, respectively; 3) For 807 epoch 1200, we employ the 3 nets at 0-400, 400-800, 800-1200 808 epoch, respectively.

As shown in Fig. 8, our MLR-SNet has the ability to train the SGD algorithm in the meta-test stage for longer horizons and achieves comparable performance as the best baseline MultiStep LR. The Fixed LR shakes at the later stage for the longer epochs. This substantiated that the learned MLR-SNet is capable of generalized to setting LR schedules with such longer horizons problems.

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4.2.3 Generalization to Different Datasets

We transfer the LR schedules meta-learned on CIFAR-10 to 818 SVHN [72], TinyImageNet,⁶ and Penn Treebank [67] datasets to validate the generalization of our method to different 820 datasets, especially varying data modalities. For SVHN and 821 TinyImageNet datasets, we train a ResNet-18 with 200 822 epoch. For Penn Treebank classification, we train a 3-layer 823 LSTM with 150 epoch. The hyperparameters of all compared methods are with the same setting as CIFAR-10 and 825 Penn Treebank introduced in Section 4.1. The results are 826 presented in Fig. 9. It is worth noting that the LR schedules 827 for image task and text task have different forms, while our 828 MLR-SNet can still obtain a relatively stable and comparable generalization performance for different tasks with the 830 corresponding best baseline methods.

4.2.4 Generalization to Different Net Architectures

To further validate that our method can be applied to different network architectures, we also transfer the LR schedules metalearned on ResNet-18 to ShuffleNetV2 [73], MobileNetV2 [74] sand NASNet [75]. These network architectures are different from ResNet-type network, especially the NASNet is learned from data, not the artificial constructed network. As shown in Fig. 10, our method can achieve comparable results and even get better performance to the best baseline method. This san

^{4.} Here we present stronger baseline results compared with trained with SGD, while our MLR-SNet still predicts LR schedules for SGD.

^{5.} A fair task-transferable setting for these hand-designed LR schedules is to assemble hyperparameters tuning on CIFAR-10 with ResNet-18 to train new query tasks. More details refer to Supplementary Material, available online.

^{6.} It can be downloaded at https://tiny-imagenet.herokuapp.com

^{7.} The pytorch codes of all these networks can be found on https://github.com/weiaicunzai/pytorch-cifar100

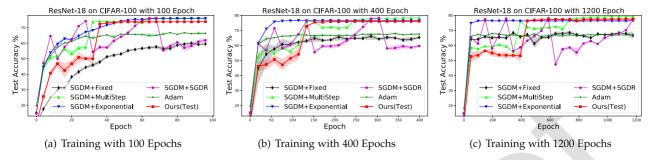


Fig. 8. Test accuracy on CIFAR-100 of ResNet-18 with varying epochs for our transferred MLR-SNet in the meta-test stage.

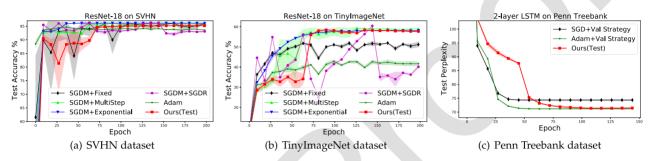


Fig. 9. Test accuracy with different datasets for our transferred MLR-SNet in the meta-test stage.

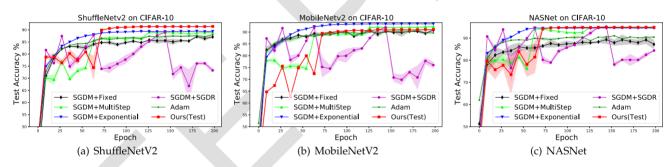


Fig. 10. Test accuracy on CIFAR-10 with different network architectures for our transferred MLR-SNet in the meta-test stage.

further shows that our MLR-SNet is able to be transferred to varying types of network training. We also transfer to Efficient-Net [76], and the experimental details can be found in the supplementary material, available online.

4.2.5 Generalization to Large Scale Optimization Problem

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In this part, we attempt to use the meta-learned LR schedules to train DNN on ImageNet dataset [77]. To our best knowledge, only [40] had attempted this task among existing learning-to-optimize literatures. However, it can only be executed for thousands of steps, and then its loss begins to increase dramatically, thus not able to be implemented in the optimization process in practice. We transfer the LR schedules meta-trained on CIFAR-10 with ResNet-18 to ImageNet dataset with ResNet-50.⁸ All compared methods are trained by SGDM with a momentum 0.9, a weight decay $5e^{-4}$, an initial learning rate 0.1 for 90 epochs, and batch size 256. *MultiStep* decays LR by 10 every 30 epochs; *Exponential* multiplies LR with $\gamma_E = 0.95$ every epoch; *SGDR* sets

8. The training codes of baseline methods can be found on https://github.com/pytorch/examples/tree/master/imagenet

 $\alpha_{\min}=1e^{-5}, \alpha_{\max}=0.1$, and $E_0=10, T_{Mult}=2$. Following 860 [66], we decay LR by 10 every 30 epochs for Adam.

The test accuracy on ImageNet validation set is presented 862 in Fig. 12a. It can be seen that the performance of our 863 method is competitive with those hand-designed LR sched-864 ules methods, though we train the model with SGD using 865 the LR schedules predicted by our transferred MLR-SNets. 866 Meanwhile, the LR schedules predicted by MLR-SNet 867 brings non-extra computation complexity in the DNN train-868 ing process. This implies that our method is hopeful to be 869 effectively and efficiently used to deal with such large scale 870 optimization problems, making learning-to-optimize ideas 871 towards more practical applications.

4.3 How do Meta-Training Tasks Influence the Generalization Performance of Meta-Learned LR Schedules

In this section, we empirically study how meta-training tasks 876 influence the generalization performance of meta-learned LR 877 schedules. To conduct ablation study for answering this question, we construct three groups of meta-training tasks to character the influence factors for the generalization performance. 880
An overview of them is shown in Table 4. The meta-test task is 881

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TABLE 4
Variants Constructed From Meta-Training Tasks

Influence factors	Tasks design
Task similarity	MNIST ^a , SVHN ^a , CIFAR-10
Task scale	$1/10 \text{ CIFAR-}100^b, 1/2 \text{ CIFAR-}100^b,$
	CIFAR-100
Architecture	ResNet-18, ResNet-34, ResNet-50

a: uniformly downsample to 50000 samples. b: uniformly sample to certain proportion of full CIFAR-100.

set as training a ResNet-18 on full CIFAR-100 with metalearned LR schedules. The hyperparameter setting follows those introduced in Section 4.1.1.

The Similarity Between Meta-Training and Meta-Test Tasks. Grayscale digits (MNIST), RGB digits (SVHN) and natural photos (CIFAR-10) represent incremental similarity between meta-training and meta-test tasks. We use the three datasets to meta-learn MLR-SNet with ResNet-18, respectively. As shown in Fig. 11a, three transferred LR schedules meta-learned from different datasets achieve very similar final performance on the meta-test task. This validates that such similarity difference has a relatively weak influence on the generalization of meta-learned LR schedules.

Scale of Meta-Training Tasks. The scale of meta-training tasks is also taken into consideration. We uniformly sampled 50, 250, 500 samples per class in CIFAR-100 as training datasets, denoted by 1/10 CIFAR-100, 1/2 CIFAR-100 and CIFAR-100, respectively. We use the three datasets to meta-learn MLR-SNet with ResNet-18. Fig. 11b shows the generalization performance of three kinds of such meta-learned LR schedules. As is shown, the performance deteriorates when the size of training task set is small. If the scale of training task set is in the same order of magnitude, it tends to obtain similar generalization performance.

Architectures of Training Models. Different network architectures in the meta-training stage may produce different LR schedules. We adopt three different classifier networks, including ResNet-18, ResNet-34, and ResNet-50, to meta-learn MLR-SNet on CIFAR-100. Fig. 11c shows that three transferred LR schedules achieve similar generalization performance, even though they are meta-learned based on different classifier networks.

Remark. We have empirically verified that the generalization performance of the meta-learned LR schedules is not sensitive to the similarity between meta-training and meta-test tasks, and network architectures in the meta-training stage. This can be rationally explained by the fact that our MLR-SNet is sufficiently simple to make it less rely on the task-related information. Besides, it is also verified that the size of meta-training task could slightly influence the final generalization performance. This might possibly due to that few meta-training data could not provide enough information to fit the proper LR schedules. Furthermore, these empirically results state that our MLR-SNet is easy to be meta-trained for achieving an admirable performance on the meta-test tasks.

4.4 Robustness on Data Corruptions

In this section, we further validate whether our MLR-SNet behaves robust against corrupted training data guided by a clean validation set. To this aim, we design experiments as 930 follows: we take CIFAR-10-C and CIFAR-100-C [78] as our 931 training set, 9 consisting of 15 types of algorithmically gener- 932 ated corruptions from noise, blur, weather, and digital cate- 933 gories. These corruptions contain Gaussian Noise, Shot 934 Noise, Impulse Noise, Defocus Blur, Frosted Glass Blur, 935 Motion Blur, Zoom Blur, Snow, Frost, Fog, Brightness, Con- 936 trast, Elastic, Pixelate and JPEG. All the corruptions are gen- 937 erated on 10,000 test set images of CIFAR-10/100 dataset, 938 and each corruption contains 50,000 images since each type 939 of corruption has five levels of severity. We treat CIFAR-10-940 C or CIFAR-100-C dataset as training set, and the original 941 training set of CIFAR-10 or CIFAR-100 as test set. We train 942 models with ResNet-18 for each corrupted dataset. Finally, 943 we can obtain 15 models for CIFAR-10-C or CIFAR-100-C 944 dataset. The average accuracy of 15 models on test data is 945 used to evaluate the robust performance of each LR sched-946 ules strategy. All compared hand-designed LR schedules 947 are trained with a ResNet-18 by SGDM with a momentum 948 0.9, a weight decay $5e^{-4}$, an initial learning rate 0.1 for 100 949 epochs, and batch size 128. Exponential LR multiplies LR 950 with 0.95 every epoch; MultiStep LR decays LR by 10 every 951 30 epochs; SGDR sets $\alpha_{\min} = 1e^{-5}, \alpha_{\max} = 0.1$, and $E_0 =$ $10, T_{Mult} = 2$; Adam just uses the default parameter setting. 953 We update the MLR-SNet under the guidance of a small set 954 of validation set without corruptions, to guarantee that the 955 final learned models finely generalize to clean test set. We 956 randomly choose 10 clean images for each class as valida- 957 tion set in this experiment.

Table 5 shows the mean test accuracy of 15 models (±std) 959 on the training set of CIFAR-10 or CIFAR-100 dataset. As 960 can be seen, our proposed MLR-SNet is capable of achieving 961 better generalization performance on clean test data than 962 baseline methods, which implies that our method behaves 963 more robust and stable than the pre-set LR schedules when 964 the learning tasks in which the distribution of training and 965 test data are mismatched. This is due to the fact that our 966 MLR-SNet has more flexibility to adapt the variation of the 967 data distribution than the pre-set LR schedules, and it can 968 find a proper LR schedule through minimizing the generali- 969 zation error which is based on the knowledge specifically 970 conveyed from the given validation data.

Furthermore, we attempt to explore the generalization of 972 our meta-learned LR schedules. Different from the above 973 experiments where all 15 models are trained under the guid-974 ance of a small set of validation set, we just meta-learn the 975 MLR-SNet on the Gaussian Noise corruption dataset, and 976 then transfer the meta-learned LR schedules to other 14 cor-977 ruptions datasets. We report the average accuracy of 14 mod-978 els on test data to show the robust performance of our 979 transferred LR schedules. All the methods are meta-tested 980 with a ResNet-18 for 100 epochs with batch size 128. The 981 hyperparameter setting of hand-designed LR schedules 982 keeps the same as above. Table 6 shows the mean test accuracy of 14 models on the training set of CIFAR-10 or CIFAR-984 100 dataset. As can be seen, our transferred LR schedules 985 obtain the best performance in the last epoch compared with

^{9.} They can be downloaded at https://zenodo.org/record/2535967#. Xt4mVigzZPY and https://zenodo.org/record/3555552#. Xt4mdSgzZPY

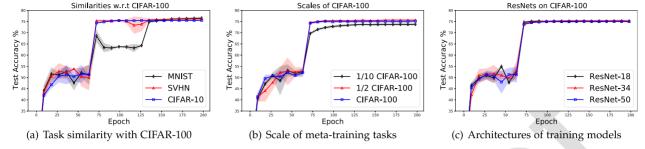


Fig. 11. Illustration of meta-training tasks influencing the generalization performance of meta-Learned LR schedules.

TABLE 5
Test Accuracy (%) on CIFAR-10 and CIFAR-100 Training Sets of Compared Models Trained on CIFAR-10-C and CIFAR-100-C with Hand-Designed LR Schedules and Meta-Trained MLR-SNet (Meta-Training)

Datasets/Metho	ds	Fixed	MultiStep	Exponential	SGDR	Adam	Ours(Train)
CIFAR-10-C	Best Last	79.78 ± 3.95 77.88 ± 3.91	85.52 ± 1.72 85.36 ± 1.71	$83.48 \pm 1.45 \\ 83.32 \pm 1.43$	85.94 ± 1.52 78.21 ± 2.01	81.45 ± 1.42 80.29 ± 1.64	$86.04 \pm 1.51 \\ 85.87 \pm 1.54$
CIFAR-100-C	Best Last	$46.74 \pm 3.03 \\ 44.79 \pm 3.91$	52.26 ± 2.58 52.16 ± 2.59	49.72 ± 1.97 49.58 ± 1.98	52.54 ± 2.49 41.58 ± 3.24	45.45 ± 1.94 43.76 ± 2.22	$\begin{array}{c} \textbf{52.56} \pm \textbf{2.26} \\ \textbf{52.42} \pm \textbf{2.34} \end{array}$

Best and Last denote the best test result and the last epoch test result, respectively. The Bold and <u>Underline Bold</u> denote the first and second best results, respectively.

TABLE 6
Test Accuracy (%) on CIFAR-10 and CIFAR-100 Training Sets of Compared Models Trained on CIFAR-10-C and CIFAR-100-C with Hand-Designed LR Schedules and Transferred MLR-SNet (Meta-Test)

Datasets/Metho	ds	Fixed	MultiStep	Exponential	SGDR	Adam	Ours(Test)
CIFAR-10-C	Best Last	79.96 ± 4.09 77.89 ± 4.05	85.64 ± 1.71 85.48 ± 1.71	83.63 ± 1.38 83.47 ± 1.37	86.10 ± 1.44 78.46 ± 1.92	81.57 ± 1.39 80.39 ± 1.65	$\frac{85.73}{85.62} \pm \frac{1.71}{1.76}$
CIFAR-100-C	Best Last	46.91 ± 3.08 44.81 ± 5.98	$52.38 \pm 2.43 \\ \underline{52.28} \pm \underline{2.44}$	$\begin{array}{c} 49.90 \pm 1.93 \\ 49.75 \pm 1.94 \end{array}$	52.80 ± 2.39 41.68 ± 3.33	45.58 ± 1.95 43.94 ± 2.18	$\frac{52.51 \pm 2.38}{52.35 \pm 2.46}$

Best and Last denote the best test result and the last epoch test result, respectively. The Bold and <u>Underline Bold</u> denote the first and second best results, respectively.

hand-designed LR schedules. This implies that our transferred LR schedules can also perform robust and stable for the learning tasks in which the distribution of training and test data are mismatched. Besides, our transferring LR schedules are plug-and-play, and have no additional hyperparameters to tune when transferred to new heterogeneous tasks.

5 FURTHER ANALYSIS ON MLR-SNET

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In this section, we first provide the convergence guarantee for the SGD algorithm with LR schedules produced by our MLR-SNet, as well as the convergence guarantee for the meta-learning of the MLR-SNet (Section 5.1). In Section 5.2, we further analyze the computational complexity for the MLR-SNet. The "width" of the solution is visualized in Section 5.3. In Section 5.4, we further verify that the LSTM-type meta-learner behaves more superiorly than MLP-type meta-learner. Finally, we show that the MLR-SNet can be applied to Adam optimizer in Section 5.5.

5.1 Convergence Analysis of MLR-SNet

The preliminary experimental evaluations show that our method gives good convergence performance on various tasks. We find that the meta-learned LR schedules in our experiments follow a consistent trajectory as shown in Fig. 1,

almost obeying a decay LR form. Without loss of generality, 1009 we assume that the learning rate can be represented by

$$\alpha_t = \alpha_{t-1}\beta_t, \ t = 1, 2, \dots, T,$$
 (14)

where α_t denotes the learning rate predicted by MLR-SNet 1013 at the tth iteration, and β_t denotes the decay factor at the tth 1014 iteration, $1/K \leq a \leq \beta_t \leq b \leq 1$, where $a = (M/T)^{1/T}, b = 1015 (N/T)^{1/T}$, and $a \neq b, M, N \propto T$, and K is the arbitrarily 1016 large constant. We denote by $\mathbb{E}[\cdot]$ the expectation with 1017 respect to the underlying probability space. To present the 1018 convergence results, we also assume that 10:

(A1) The loss function $f(w): \mathbb{R}^d \to \mathbb{R}$ is L-smooth, i.e., f is differentiable and its gradient $\nabla f(w)$ is L-Lipschitz.

(A2) f satisfies the μ -PL condition, that is, their exists 1022 some $\mu > 0$, $\frac{1}{2} \|\nabla f(w)\|^2 \ge \mu(f(w) - f^*)$, holds for any w, 1023 where f^* represents the infimum of f(w).

(A3) For t = 1, 2, ..., T, we assume $\mathbb{E}_t[\|v_t - \nabla f(w_t)\|^2] \le 1025$ $\kappa \|\nabla f(w_t)\|^2 + \sigma$, where $\kappa, \sigma > 0$, and v_t is an unbiased estinate of the gradient of f at point w_t , i.e., $\mathbb{E}_t v_t = \nabla f(w_t)$.

First, we consider the case where the function is smooth 1028 and satisfies the Polyak-Lojasiewicz (PL) condition [82], 1029 [83]. The proofs of all Theorems are listed in the appendix 1030

10. They are commonly used for existing SGD convergence theories [79], [80], [81].

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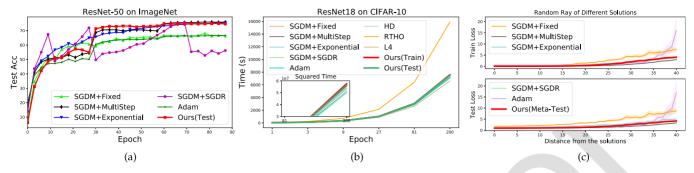


Fig. 12. (a)Test accuracy on ImageNet validation set with ResNet-50. (b)Computational time costed by different LR schedule methods. (c) (*Upper*) Train lossf and (*Lower*) test loss as a function of a point on a random ray starting at the solutions for different methods on CIFAR-100 with ResNet-18.

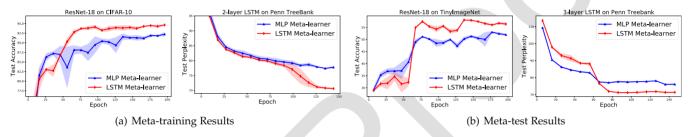


Fig. 13. Performance comparison of two types of meta-learners. (a) Two types of meta-learners are trained on CIFAR-10 and Penn Treebank datasets following the experiment setting in Section 4.1. The figure presents the test performance of two tasks. (b) The LR schedules meta-learned on CIFAR-10 is transferred to TinyImageNet and Penn Treebank datasets following the experiment setting in Section 4.2. The meta-test performance are shown in the figure.

file, which can be found on the Computer Society Digital Library at http://doi.ieeecomputersociety.org/10.1109/TPAMI.2022.3184315.

Theorem 1. Assume (A1,A2,A3) hold, and the SGD is with learning rate (14), where $\alpha_0 = (L(1+\kappa))^{-1}$. Then for a given $T \ge \max\{3, M, N\}$, the w_t generated from SGD satisfies

$$\mathbb{E}f(\mathbf{w}_{t+1}) - f^* \le C(M) \exp\left(-\frac{\mu T}{KL(1+\kappa)\ln(T/M)}\right)$$

$$(f(\mathbf{w}_1) - f^*) + \frac{2K^2C(M)\ln^2(T/M)(N/M)^2}{e^2\mu^2(1-M/N)T}.$$

where
$$C(M) = \exp(\frac{\mu M}{KL(1+\kappa)\ln(T/M)})$$
.

Theorem 1 states that SGD with learning rate produced by our MLR-SNet as described in Eq. (14) can obtain an approximately linear convergence rate, achieving the best-known rates for the non-convex optimization [79]. While the assumption (A2) means that all stationary points are optimal point, which is not always true for deep learning, the following theorem discusses the case where the PL condition is not satisfied.

Theorem 2. Assume (A1,A3) hold, and the SGD is with learning rate (14), where $\alpha_0 = (cL(1+\kappa))^{-1}, c > 1$. Then for w_t generated using SGD, we have the following bound

$$\min_{t} \mathbb{E} \|\nabla f(w_{t})\|^{2} \leq \frac{2cKL(1+\kappa)\ln(T/M)}{T-M} \left[\mathbb{E}f(w_{1}) - \mathbb{E}f(w_{T})\right] + \mathcal{O}\left(\frac{\sigma KT}{c(1+\kappa)(T-M)}\right).$$

It can be seen that when $\sigma \neq 0$, if we set $c \propto \sqrt{T}$ and $\sigma = \mathcal{O}(1)$, it would give the $\mathcal{O}(1/\sqrt{T})$ rate; when $\sigma = 0$, if we set $c = \mathcal{O}(1)$, it would give the $\mathcal{O}(1/T)$. It is worth noting that

the condition $\sigma=0$ holds in many practical scenarios, e.g., 1056 [84]. On the other hand, we provide a convergence analysis 1057 of the MLR-SNet updated by the validation loss.

Theorem 3. Assume (A1,A3) hold, f has ρ -bounded gradients 1059 with respect to training/validation data, and the $\mathcal{A}(\theta)$ is differen- 1060 tial with a δ -bounded gradient and twice differential with its Hes- 1061 sian bounded by B. Assume that the learning rate $\alpha_t = \mathcal{A}(\theta_t)$ 1062 predicted by MLR-SNet obey Eq. (14). We suppose that the learn- 1063 ing rate of Adam algorithm for updating MLR-SNet satisfies 1064 $\eta_t = \eta$ for all $t \in [T], \eta \leq \frac{\epsilon}{2L}$ and $1 - \beta_2 \leq \frac{\epsilon^2}{16\rho^2}$, where β_2 , ϵ are 1065 the hyperparameters of the Adam algorithm (It can be found in 1066 Appendix, available in the online supplemental material). Then 1067 for θ_t generated using Adam, we have the following bound: 1068

$$\min_{0 \le t \le T} \mathbb{E}[\|\nabla \mathcal{L}_{Val}(\hat{\mathbf{w}}_t(\theta_t))\|_2^2] \le \mathcal{O}(\frac{1}{c^2 \ln(T)} + \sigma^2). \tag{15}$$

It can be seen that when $\sigma \neq 0$, if we set $c \propto \sqrt{T}$, and $\sigma = 1072$ $\mathcal{O}(1)$, it would lead to the $\mathcal{O}(\frac{1}{T \ln(T)} + \sigma^2)$ convergence rate; 1073 when $\sigma = 0$, if we set $c = \mathcal{O}(1)$, it would give the $\mathcal{O}(\frac{1}{\ln(T)})$ 1074 convergence rate. It can then be proved that the convergence of the proposed method.

Theorems 1 and 2 proposed in the paper are inspired by 1077 the theoretical analysis for standard SGD optimizers, but 1078 under different learning rate assumptions from conventional. 1079 Specifically, classical convergence analysis on the SGD algorithm requires pre-assume the conditions on the stepsize 1081 sequence $\alpha_t, t=1,\ldots,\infty$ that they should satisfy that

$$\sum_{t=1}^{\infty} \alpha_t = \infty, \text{ and } \sum_{t=1}^{\infty} \alpha_t^2 < \infty.$$
 (16)

Different from these conventional assumptions, our theory 1085 further considers the relationship between subsequent steps- 1086 izes α_{t-1} and α_t . The decay factor β_t so assumed is varied 1087

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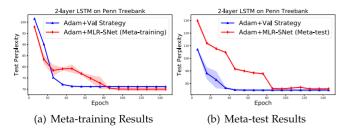


Fig. 14. Applying MLR-SNet on Top of Adam Algorithm. (a) The MLR-SNet for Adam is meta-trained on Penn Treebank datasets with 2-layer LSTM following the experiment setting in Section 4.1. The figure present the test perplexity. (b) The meta-learned LR schedules are transferred to train the three-layer LSTM on Penn Treebank dataset. The test perplexity is depicted.

along algorithm iterations, complying with the abundant and dynamic variations along with the training process delivered by the LSTM meta-learner, as clearly shown in Figs. 3 and 4. Besides, Theorem 3 presents the convergence analysis of the LSTM-based meta-learner. This is also different from the convergence analysis for standard SGD optimizers, which aims to solve a single level optimization problem. Comparatively, our analysis is built on the bilevel optimization, and thus needs to evaluate the convergence property of meta-level optimization problem. Thus this result is specific to the proposed meta-learning problem beyond conventional SGD convergence analysis.

5.2 Computational Complexity Analysis

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In the meta-training stage, our MLR-SNet learning algorithm can be roughly regarded as requiring two extra full forward and backward passes of the network (step 6 in Algorithm 1) in the presence of the normal network parameters update (step 8 in Algorithm 1), together with the forward passes of MLR-SNet for every LR. Therefore compared to normal training, our method needs about 3× computation time for one iteration. Since we periodically update MLR-SNet after several iterations, this will not substantially increase the computational complexity compared with normal network training. In the meta-test stage, our transferred LR schedules predict LR for each iteration by a small MLR-SNet (step 4 in Algorithm 2), whose computational cost should be significantly less than the cost of the normal network training. To empirically show the computational complexity differences between baselines and our MLR-SNet, we conduct experiments with ResNet-18 on CIFAR-10 and report the running time for all methods. All experiments are implemented on a computer with Intel Xeon (R) CPU E5-2686 v4 and a NVIDIA GeForce RTX 2080 8GB GPU. We follow the corresponding settings in Section 4.1, and results are shown in Fig. 12b. It is seen that except that RTHO costs significantly more time, our MLR-SNet takes a similar time to complete the meta-training and meta-test phase compared to hand-designed LR schedules with hyperparameters found by search methods (the computation cost of searching hyperparameters is not included). Considering its good transferability and generalization capability, it should be rational to say that it is efficient.

5.3 Visualizing the "Width" of Solutions

We further point out that visualizing the "width" of a given solution w in a low-dimensional space may help understand why the model has fine generalization capability. Generally, [10], [11] suggested that the wider optima leads to better

generalization. We use the visualization technique in [13] to 1133 show how the loss changes along many random directions 1134 drawn from the *d*-dimensional Gaussian distribution. Fig. 12c 1135 visualizes the "width" of the solutions learned on CIFAR-100 1136 with ResNet-18 for different LR schedules. It can be seen that 1137 our method, as well as the competitive baselines, lies in a wide 1138 flat region of the train loss. This could explain why they achieve 1139 better generalization performance. Deeper understanding of 1140 this point will be further investigated.

5.4 Why do we Need LSTM Meta-Learner

We regard scheduling LR as a long-term information dependent problem, and thus we parameterize the LR schedules as 1144 an LSTM network. As we know MLP (multilayer perceptron) 1145 network can also learn an explicit mapping but ignores the temporal information, here we compare the performance of the two 1147 types of meta-learners. Fig. 13 compares the performance of 1148 two types of meta-learners for both meta-training and metatest procedures. As is shown, the MLP meta-learner achieves 1150 better performance in the early learning stage for both metatraining and meta-test procedure. While at the later training 1152 stage, the LSTM meta-learner gradually brings a notable per- 1153 formance increase compared with the MLP meta-learner. This 1154 might be possibly due to that the MLP meta-learner easily falls 1155 into the local optimal LR learning, while lacking in considering 1156 the overall significantly changed training dynamics. Though 1157 MLP meta-learner can also depict the loss-LR relationship, it 1158 ignores the more important training dynamics information 1159 involved for the scheduling LR. The LSTM meta-learner, however, is capable of accumulating temporal information on complicated training dynamics, and thus inclines to help find a 1162 more proper LR schedule for such DNNs training.

5.5 Applying MLR-SNet on Top of Adam Algorithm

To further demonstrate the versatility of our method, we apply the MLR-SNet on top of the Adam algorithm. Fig. 14 shows that our method can help find better LR schedules than the Val Strategy. And the transferred LR schedules can also attain comparable performance with the hand-designed LR schedules. This implies that our framework is hopeful to learn the proper LR schedules for various optimizers.

6 CONCLUSION AND DISCUSSION

In this paper, we have proposed to learn an adaptive and transferrable LR schedule in a meta learning manner. To this aim, 1174 we have designed an LSTM-type meta-learner (MLR-SNet) to 1175 parameterize LR schedules, which gives more flexibility to 1176 adaptively learn a proper LR schedule to comply with the complex training dynamics of DNNs. Meanwhile, the meta-learned 1178 LR schedules are plug-and-play and transferrable, which can 1179 be readily transferred to schedule LR for SGD to new heterogeneous tasks. Comprehensive experiments have been imple- 1181 mented, and the results substantiate the superiority of our 1182 method on various image and text benchmarks in its adaptabil- 1183 ity, transferability and robustness, as compared with current 1184 LR schedules policies. The MLR-SNet is hopeful to be useful in 1185 practical problems as it requires a negligible increase in the 1186 parameter size and computation time, and a small transferrable 1187 cost for new tasks. We will make a further endeavor to further 1188 ameliorate our proposed method to make it a general and 1189

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useful tool for helping improve current DNN training. More practical applications will also be attempted to further verify its effectiveness in general learning tasks. It is also an important issue to further enhance the convergence theory and especially discover new skills and techniques useful to general metalearning algorithms for this line of research. Provable transferable LR schedules theory, as done for methodology-level transfer [1], is also of interest.

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Jun Shu received the BE degree from Xi'an Jiaotong University, Xi'an, China, in 2016, where he 1426 is currently working toward the PhD degree, 1427 under the tuition of Prof. Deyu Meng and Prof. 1428 Zongben Xu. His current research interests 1429 include machine learning and computer vision, 1430 especially on meta learning, robust deep learning, and AutoML.

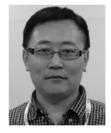


Yanwen Zhu received the BSc and MSc degrees 1434 from Xi'an Jiaotong University, Xi'an, China, in 1435 2018 and 2021, respectively. His research inter- 1436 ests include meta learning and hyper-parameter 1437 optimization. 1438

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Qian Zhao received the BSc and PhD degrees 1440 from Xi'an Jiaotong University, Xi'an, China, in 1441 2009 and 2015, respectively. He was a visiting scholar with Carnegie Mellon University, Pittsburgh, Pennsylvania, from 2013 to 2014. He is 1444 currently an associate professor with the School of Mathematics and Statistics, Xi'an Jiaotong University. His current research interests include 1447 low-rank matrix/tensor analysis, Bayesian modeling, and meta learning.



Deyu Meng received the BSc, MSc, and PhD 1450 degrees from Xi'an Jiaotong University, Xi'an, 1451 China, in 2001, 2004, and 2008, respectively. He 1452 was a visiting scholar with Carnegie Mellon University, Pittsburgh, Pennsylvania, from 2012 to 1454 2014. He is currently a professor with the School of Mathematics and Statistics, Xi'an Jiaotong University, and an adjunct professor with the Faculty of Information Technology, Macau University of Science and Technology, Taipa, Macau, China. 1459 His research interests include model-based deep learning, variational networks, and meta learning. 1461



Zongben Xu received the PhD degree in mathematics from Xi'an Jiaotong University, Xi'an, 1463 China, in 1987. He currently working as the academician of the Chinese Academy of Sciences, 1465 the chief scientist of the National Basic Research 1466 Program of China (973 Project), and the director of the Institute for Information and System Scienses with Xi'an Jiaotong University. His current 1469 research interests include nonlinear functional 1470 analysis and intelligent information processing. 1471 He was a recipient of the National Natural Sci-

ence Award of China, in 2007, and the winner of the CSIAM Su Buchin
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Applied Mathematics Prize, in 2008.

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