

Table of Contents

Introduction	1
1 Preliminaries	7
1.1 Convexity and Strong Convexity	7
1.2 Lipschitz-Continuity of the Gradient	8
1.3 Łojasiewicz Inequality	9
1.4 Discrete Deterministic Dynamics: Gradient Descent	14
1.4.1 Convergence of GD	14
1.5 Continuous Deterministic Dynamics: Continuous Gradient Descent	16
1.5.1 Convergence of CGD	16
2 Stochastic Dynamics	19
2.1 Discrete Stochastic Dynamics: Stochastic Gradient Descent	19
2.1.1 Stochastic Gradient Descent: Sampling Vectors	20
2.1.2 Discrete Stochastic Results	22
2.1.3 Mini-Batch SGD revisited	32
2.2 Continuous Stochastic Dynamics: Ito processes and SDE	33
3 A Continuous-Time Model of Stochastic Gradient Descent	37
3.1 Technical results	38
3.2 Main Results: Upper bounds and complexity rates for (CSGD)	41
Conclusions and Future Work	52
3.3 Conclusions	52
3.4 Future Work	54
Bibliography	55