On the Suboptimality of Negative Momentum for Minimax Optimization

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Abstract

Smooth game optimization has recently attracted great interest in machine learning as it generalizes the single-objective optimization paradigm. However, game dynamics is more complex due to the interaction between different players and is therefore fundamentally different from minimization, posing new challenges for algorithm design. Notably, it has been shown that negative momentum is preferred due to its ability of reducing oscillation in game dynamics. Nevertheless, existing analysis about negative momentum was restricted to simple bilinear games. In this paper, we extend the analysis of negative momentum to smooth and strongly-convex strongly-concave minimax games by taking the variational inequality formulation. By connecting momentum method with Chebyshev polynomials, we show that negative momentum accelerates convergence of game dynamics locally, though with a suboptimal rate. To the best of our knowledge, this is the first work that provides an explicit convergence rate for negative momentum in this setting.

1. Introduction

Due to the increasing popularity of generative adversarial networks (Goodfellow et al., 2014; Radford et al., 2015; Arjovsky et al., 2017), adversarial training (Madry et al., 2018) and primal-dual reinforcement learning (Du et al., 2017; Dai et al., 2018), minimax optimization (or generally game optimization) has gained significant attention as it offers a flexible paradigm that goes beyond ordinary loss function minimization. In particular, our problem of interest is the following minimax optimization problem:

$$\min_{x \in X} \max_{y \in Y} f(x, y)$$

We are commonly interested in finding a Nash equilibrium (Von Neumann and Morgenstern, 1944): a set of parameters from which no player can (locally and unilaterally) improve its objective function. Though the dynamics of gradient based methods are well understood for minimization problems, new issues and challenges appear in minimax games. For example, the naïve extension of gradient descent can fail to converge (Letcher et al., 2019; Mescheder et al., 2017) or converge to undesirable stationary points (Mazumdar et al., 2019; Adolphs et al., 2019).
Another important difference between minimax games and minimization problems is that negative momentum value is preferred for improving convergence (Gidel et al., 2019b). Specifically, for the case \( f(x, y) = x^\top A y \), negative momentum with alternating updates converges to \( \epsilon \)-optimal solution with iteration complexity of \( O(\kappa) \) where the condition number \( \kappa \) is defined as \( \kappa = \frac{\lambda_{\text{max}}(A^\top A)}{\lambda_{\text{min}}(A^\top A)} \), whereas Gradient-Descent-Ascent (GDA) fails to converge. Moreover, the rate of negative momentum matches the optimal rate of Extra-gradient (EG) (Korpelevich, 1976) and Optimistic gradient-descent-ascent (OGDA) (Mokhtari et al., 2020; Daskalakis et al., 2018). A natural question to ask then is:

**Does negative momentum improve on GDA for other settings?**

In this paper, we extend the discussion of negative momentum to strongly-convex strongly-concave setting\(^1\) and answer the above question in the affirmative. In particular, we observe that momentum methods (Polyak, 1964), either positive or negative, can be connected to Chebyshev iteration (Manteuffel, 1977) in solving linear systems, which enables us to derive optimal momentum parameter and asymptotic convergence rate. With optimally tuned parameters, negative momentum achieves an acceleration locally with an improved iteration complexity \( \Theta(\kappa^{1.5}) \) as opposed to the \( O(\kappa^2) \) complexity of Gradient-Descent-Ascent (GDA).

Following on that, we further ask:

**Is negative momentum optimal in this setting?**
**Does it match the optimal complexity of EG and OGDA again?**

We answer these question in the negative. Particularly, our analysis implies that the iteration complexity lower bound for negative momentum is \( \Omega(\kappa^{1.5}) \). Nevertheless, the optimal iteration complexity for this family of problem under first-order oracle is \( \Omega(\kappa) \) (Ibrahim et al., 2019; Zhang et al., 2019), which has already been achieved by EG and OGDA. Therefore, we for the first time show that negative momentum is suboptimal for strongly-convex strongly-concave minimax games. To the best of our knowledge, this is the first work that provides an explicit convergence rate for negative momentum in this setting.

**Organization.** In Section 2, we define our notation and formulate minimax optimization as a variational inequality problem. Under the variational inequality framework, we further write first-order methods as discrete dynamical systems and show that we can safely linearize the dynamics for proving local convergence rates (thus simplifying the problem to that of solving linear systems). In Section 3, we discuss the connection between first-order methods and polynomial approximation and show that we can analyze the convergence of a first-order method through the sequence of polynomials it defines. In Section 4, we prove the local convergence rate of negative momentum for minimax games by connecting it with Chebyshev polynomials, showing that it has a suboptimal rate locally. Finally, in Section 6, we validate our claims in simulation.

### 2. Preliminaries

**Notation.** In this paper, scalars are denoted by lower-case letters (e.g., \( \lambda \)), vectors by lower-case bold letters (e.g., \( \mathbf{z} \)), matrices by upper-case bold letters (e.g., \( \mathbf{J} \)) and operators by upper-case letters (e.g., \( F \)). The superscript \(^\top\) represents the transpose of a vector or a

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\(^1\) As argued in Letcher et al. (2019), this setting is more difficult due to the fact that it is a combination of adversarial and cooperative games.
matrix. The spectrum of a square matrix $A$ is denoted by $\text{Sp}(A)$, and its eigenvalue by $\lambda$. We use $\Re$ and $\Im$ to denote the real part and imaginary part of a complex scalar respectively. We use $\rho(A) = \lim_{n \to \infty} \|A^n\|^{1/n}$ to denote the spectral radius of matrix $A$. $\mathcal{O}$, $\Omega$ and $\Theta$ are standard asymptotic notations. We use $\Pi_t$ to denote the set of real polynomials with degree no more than $t$.

2.1 Variational Inequality Formulation of Minimax Optimization

We begin by presenting the basic variational inequality framework that we will consider throughout the paper. To that end, let $Z$ be a nonempty convex subset of $\mathbb{R}^d$, and let $F : \mathbb{R}^d \to \mathbb{R}^d$ be a continuous mapping on $\mathbb{R}^d$. In its most general form, the variational inequality (VI) problem (Harker and Pang, 1990) associated to $F$ and $Z$ can be stated as:

$$\text{find } z^* \in Z \text{ such that } F(z^*)^\top (z - z^*) \geq 0 \text{ for all } z \in Z. \quad (2)$$

In the case of $Z = \mathbb{R}^d$, it reduces to find $z^*$ such that $F(z^*) = 0$. To provide some intuitions about variational inequality, we discuss two important examples below:

**Example 1** (Minimization). Suppose that $F = \nabla z f$ for a smooth function $f$ on $\mathbb{R}^d$, then the variational inequality problem is essentially finding the critical points of $f$. In the case of $f$ being convex, any solution of (2) is a global minimizer.

**Example 2** (Minimax Optimization). Consider convex-concave minimax optimization (or saddle-point optimization) problem, our objective is to solve the following problem

$$\min_x \max_y f(x, y), \text{ where } f \text{ is a smooth function.} \quad (3)$$

One can show that it is a special case of (2) with $F(z) = [\nabla_x f(x, y)^\top, -\nabla_y f(x, y)^\top]^\top$.

Notably, vector field $F$ in Example 2 might not be the gradient of any function. Additionally, since $f$ in minimax problem happens to be convex-concave, any solution $z^* = [x^* \top, y^* \top]^\top$ of (2) is a global Nash Equilibrium (Von Neumann and Morgenstern, 1944), i.e.,

$$f(x^*, y) \leq f(x^*, y^*) \leq f(x, y^*) \quad \text{for all } x \text{ and } y \in \mathbb{R}^d.$$

In this work, we are particularly interested in the case of $f$ being a strongly-convex-strongly-concave and smooth function, which essentially assumes that $F$ is strongly-monotone and Lipschitz (see Fallah et al. (2020, Lemma 2.6)). Here we state our assumptions formally.

**Assumption 1** (Strongly Monotonicity). The vector field $F$ is $\mu$-strongly-monotone:

$$(F(z_1) - F(z_2))^\top (z_1 - z_2) \geq \mu \|z_1 - z_2\|_2^2, \quad \forall z_1, z_2 \in \mathbb{R}^d. \quad (4)$$

**Assumption 2** (Lipschitz). The vector field is $L$-Lipschitz:

$$\|F(z_1) - F(z_2)\|_2 \leq L \|z_1 - z_2\|_2, \quad \forall z_1, z_2 \in \mathbb{R}^d. \quad (5)$$

With these two assumptions in hand, we define the condition number $\kappa \triangleq L/\mu$, which measures the hardness of the problem. In the following, we turn to suitable optimization techniques for this variational inequality problem.
Table 1: First-order algorithms for smooth and strongly-monotone games.

| Method | Parameter Choice | Complexity | Reference |
|--------|-----------------|------------|-----------|
| GDA    | \(\alpha = 0, \beta = 0\) | \(O(\kappa^2)\) | Liang and Stokes (2019); Azizian et al. (2020a) |
| OGDA   | \(\alpha = 1, \beta = 0\) | \(O(\kappa)\) | Gidel et al. (2019a); Mokhtari et al. (2020) |
| NM     | \(\alpha = 0, \beta < 0\) | \(\Theta(\kappa^{1.5})\) | This paper (Theorem 2) |

2.2 First-order methods for Minimax Optimization

The dynamics of optimization algorithms are often described by a vector field, \(F\), and local convergence behavior can be understood in terms of the spectrum of its Jacobian. In minimization, the Jacobian coincides with the Hessian of the loss with all eigenvalues real. In minimax optimization, the Jacobian is nonsymmetric and can have complex eigenvalues, making it harder to analyze.

In the case of strongly-convex strongly-concave minimax games, finding the Nash equilibrium is equivalent to solving the fixed point equation \(F(z^*) = 0\). Here, we mainly focus on first-order methods (Nesterov, 1983) to find the stationary point \(z^*\):

**Definition 1** (First-order methods). A first-order method generates

\[
z_t \in z_0 + \text{Span}\{F(z_0), ..., F(z_{t-1})\}.
\]

(6)

This wide class includes most gradient-based optimization methods we are interested in, such as GDA, OGDA and momentum. All three methods are special case of the following update:

\[
z_{t+1} = (1 + \beta)z_t - \beta z_{t-1} - (1 + \alpha)\eta F(z_t) + \alpha\eta F(z_{t-1}),
\]

(7)

where \(\beta\) is the momentum parameter, \(\alpha\) the extrapolation parameter and \(\eta\) the step size.

With proper choices of parameters, we can recover GDA, OGDA and negative momentum (see Table 1). For instance, the update rule of negative momentum is given by

\[
z_{t+1} = (1 + \beta)z_t - \beta z_{t-1} - \eta F(z_t).
\]

(8)

2.3 Dynamical System Viewpoint and Local Convergence

With a first-order algorithm defined, we study local convergence rates from the viewpoint of dynamical system. It is well-known that gradient-based methods can reliably find local stable fixed points (i.e., local minima) in single-objective optimization. Here, we generalize the concept of stability to games by taking game dynamics as a discrete dynamical system.

An iteration of the form \(z_{t+1} = G(z_t)\) can be viewed as a discrete dynamical system. If \(G(z^*) = z^*\), then \(z^*\) is called a fixed point. We study the stability of fixed points as a proxy to local convergence of game dynamics.

**Definition 2.** Let \(\mathbf{J}_G\) denote the Jacobian of \(G\) at a fixed point \(z^*\). If it has spectral radius \(\rho(\mathbf{J}_G) \leq 1\), then we call \(z^*\) a stable fixed point. If \(\rho(\mathbf{J}_G) < 1\), then we call \(z\) a strictly stable fixed point.

It has been shown that strict stability implies local convergence (see Galor (2007)). In other words, if \(z\) is a strictly stable fixed point, there exists a neighborhood \(U\) of \(z\) such that when initialized in \(U\), the iteration steps always converge to \(z\).
Remark 1. Because we focus on local convergence rates, we can safely take the Jacobian $J$ as constant locally, which essentially linearizes the vector field $F(z) = Az + b$, $A = J_F(z^*)$. Therefore, locally solving the minimax game becomes as easy as solving the linear system $Az + b = 0$.

2.4 Chebyshev Polynomials

The Chebyshev polynomials were discovered a century ago by the mathematician Chebyshev. Since then, they have found many uses in numerical analysis (Fox and Parker, 1968). The Chebyshev polynomials can be defined recursively as

\[
T_0(z) = 1, \quad T_1(z) = z, \\
T_{n+1}(z) = 2zT_n(z) - T_{n-1}(z).
\]  

They may also be written as

\[
T_n(z) = \begin{cases} 
\cos(n \arccos(z)) & \text{if } -1 \leq z \leq 1 \\
\cosh(n \cosh^{-1}(z)) & \text{otherwise} 
\end{cases}.
\]  

(9)

For the case $z \notin [-1, 1]$, we have $T_n(z) = \cosh(n \cosh^{-1}(z))$. Consider the map $\eta = \cosh(\sigma)$, let $\sigma = x + yi$ and $\eta = u + vi$. Then $\cosh(\sigma) = \cosh(x + yi) = u + vi = \eta$. By the property of $\cosh$, we have

\[
\cosh(x + yi) = \cosh(x) \cos(y) + \sinh(x) \sin(y)i.
\]  

(11)

If we fix $x = \text{const}$ (with varying $y$), then we have $\frac{u^2}{\cosh(x)^2} + \frac{v^2}{\sinh(x)^2} = 1$. That is, $\cosh$ maps the vertical line $x = \text{const}$ to an ellipse with semi-major axis $|\cosh(x)|$, semi-minor axis $|\sinh(x)|$ and foci at $+1$ and $-1$. This map has the period $2\pi i$. Hence, we have $\cosh^{-1}$ maps an ellipse onto a vertical line segment with imaginary part ranging from 0 to $2\pi i$.

3. Polynomial-based Iterative Methods

In the background section, we show that solving minimax games locally boils down to solving a linear system. Therefore, we can leverage the well-established theory of polynomial approximation for efficiently solving linear systems. The next lemma shows that when the vector field $F$ is linear, first-order algorithms defined in (1) can be written as polynomials.

Lemma 1 (Fischer (2011)). If the vector field $F(z) = Az + b$, $z_t$ generated by first-order methods can be written as

\[
z_t - z^* = p_t(A)(z_0 - z^*),
\]  

(12)

where $z^*$ satisfies $Az^* + b = 0$ and $p_t \in \Pi_t$ satisfies $p_t(0) = 1$.

To gain better intuition about the above Lemma, we provide an example of gradient descent below.

Example 3 (Gradient Descent). For gradient descent with constant learning rate $\eta$, the corresponding polynomials are given by

\[
p_t(A) = (I - \eta A)^t.
\]  

(13)
Hence, the convergence of a first-order method can be analyzed through the sequence of polynomials $p_t$ it generates. Specifically, we can bound the error of $\|z_t - z^*\|_2$ as follows:

$$\|z_t - z^*\|_2 = \|p_t(A)(z_0 - z^*)\|_2 \leq \max_{\lambda \in K} |p_t(\lambda)| \|z_0 - z^*\|_2,$$  \hspace{1cm} (14)

where $\text{Sp}(A) \in K \in \mathbb{C}$. Importantly, the error depends on two factors: the polynomial (algorithm) $p_t$ and the specific matrix (problem) $A$. Clearly, an obvious choice for the residual polynomial $p_t$ is the one which minimizes the upper bound in equation 14. This optimal polynomial $P_t(\lambda, K)$ is the solution of the following Chebyshev approximation problem

$$\max_{\lambda \in K} |P_t(\lambda; K)| = \min \left\{ \max_{\lambda \in K} |p(\lambda)| : p \in \Pi_t, p(0) = 1 \right\}. \hspace{1cm}$$

To measure the performance of a particular scheme $p_t(A)(z_0 - z^*)$, we define the \textit{asymptotic convergence factor} (Eiermann and Niethammer, 1983) with the following form:

$$\rho(K) = \lim_{t \to \infty} \left( \max_{\lambda \in K} |P_t(\lambda; K)| \right)^{1/t}. \hspace{1cm} (15)$$

It was shown that the asymptotic convergence factor also serves as a \textit{lower bound} in the worst-case (Nevanlinna, 1993) depending on the set $K$.

**Proposition 1** (Nevanlinna (1993)). Let $K$ be a subset of $\mathbb{C}$ symmetric w.r.t the real axis, where does not contain the origin. Then, any oblivious first-order method (whose coefficients only depend on $K$) satisfies

$$\forall t > 0, \exists z_0, \exists A : \|z_t - z^*\|_2 \geq \rho(K)\|z_0 - z^*\|_2.$$

Interestingly, if the set $K$ is simple enough, we can compute the asymptotic convergence factor and the optimal polynomial. In particular, when $K$ is a complex ellipse in the complex plane which does not contain the origin in its interior, the following result is known in the literature (Clayton, 1963; Wrigley, 1963; Manteuffel, 1977).

**Theorem 1.** If the set of $K$ is a complex ellipse with

$$K = \left\{ \lambda \in \mathbb{C} : E_{a,b,d}(\lambda) \triangleq \frac{(\Re \lambda - d)^2}{a^2} + \frac{(\Im \lambda)^2}{b^2} \leq 1 \right\}, \hspace{1cm} d > a > 0, b > 0. \hspace{1cm} (16)$$

the asymptotically optimal polynomial is rescaled and translated Chebyshev polynomial:

$$P_t(\lambda; K) = \frac{T_t \left( \frac{d - \lambda}{a} \right)}{T_t \left( \frac{a}{a} \right)}, \hspace{1cm} c^2 = a^2 - b^2, \hspace{1cm} (17)$$

and the asymptotic convergence factor:

$$\rho(K) = \begin{cases} a/d & \text{if } a = b \\ d - \sqrt{d^2 + b^2 - a^2} & \text{otherwise} \end{cases}. \hspace{1cm} (18)$$
Remark 2. In the case of \( c^2 \) being negative (i.e., \( a < b \)), the optimal polynomial argument only holds asymptotically. Otherwise, it holds true for any \( t \). We note that \( c \) can be either pure real or pure imaginary. In either case, \( c^2 \) is real and throughout the paper \( c \) only appears as \( c^2 \).

Notably, the first-order method corresponding to the optimal polynomial (17) is Polyak momentum. Particularly, the optimal momentum value is negative in the case of \( c^2 < 0 \).

Corollary 1. The optimal first-order methods for \( K \) in the form of equation 16 iterates as follows:
\[
z_{t+1} = z_t - \eta_t F(z_t) + \beta_t (z_t - z_{t-1}),
\]
where \( \eta_t \) and \( \beta_t \) are not constant over time. However, by choosing constant \( \eta = \frac{2d - \sqrt{d^2 - c^2}}{c^2} \) and \( \beta = d\eta - 1 \), we can obtain the same asymptotic rate.

We note that the eigenvalues of the Jacobian for minimization problem lie in the real axis, which is a special case of complex ellipse with \( b = 0 \). In that case, it is known that Polyak momentum has an optimal worst-case convergence rate over the class of first order methods (Polyak, 1987). And in the special case of \( K \) being a disc (i.e., \( a = b \)), we have the optimal algorithm being gradient descent.

Corollary 2. For the case of \( a = b \), i.e., \( K \) is a disc in the complex plane, the optimal polynomial is
\[
\mathcal{P}_t(\lambda; K) = (1 - \lambda/d)^t,
\]
and the optimal algorithm is gradient descent.

4. Suboptimality of Negative Momentum

In the previous section, we have shown that momentum is asymptotically optimal for regions of complex ellipses. In this section, we shift our attention back to the problem – minimax optimization. In particular, we analyze minimax optimization with the framework of variational inequality.

Obviously, under Assumptions 1 and 2, the eigenvalue of \( J_F(z^*) \) will not tightly fall within a complex ellipse. It can be shown that it instead lies within the following set (Azizian et al., 2020b):
\[
\hat{K} = \{ \lambda \in \mathbb{C} : |\lambda| < L, \Re \lambda > \mu > 0 \}.
\]
(21)
This set is the intersection between a circle and a halfplane (see Figure 1).

Our goal is to search for the best achievable convergence rate of negative momentum (or generally Polyak momentum) for linear systems with spectrum enclosed within \( \hat{K} \). By linearizing the vector field locally \( F(z) = Az + b = A(z - z^*) \) and expanding the state space to \( [z_{t+1}^T, z_t^T]^T \), we can write (8) in matrix form
\[
\begin{bmatrix}
z_{t+1} - z^* \\
z_t - z^*
\end{bmatrix} = \hat{J} \begin{bmatrix}
z_t - z^* \\
z_{t-1} - z^*
\end{bmatrix},
\hat{J} = \begin{bmatrix}
(1 + \beta)I - \eta A & -\beta I \\
I & 0
\end{bmatrix}.
\]
(22)
Thus, finding the asymptotic convergence rate boils down to the following min-max problem
\[
\hat{\rho}(\hat{K}) \triangleq \min_{\eta, \beta} \max_{\lambda \in \hat{K}} \rho \left( \begin{bmatrix}
1 + \beta - \eta \lambda & -\beta \\
1 & 0
\end{bmatrix} \right).
\]
(23)
By Theorem 1 and Corollary 1, we have the following equivalence:

**Lemma 2** (Asymptotic Equivalence between Polyak momentum and Chebyshev Iteration). For any $K \in \mathbb{C}$ that is symmetric w.r.t the real axis and does not contain the origin, if Polyak momentum with parameters $\eta, \beta$ converges with rate $\rho < 1$, then there exists a rescaled and translated Chebyshev polynomial parameterized by $d, c^2 \in \mathbb{R}$ converging with the same asymptotic rate, and vice versa.

Hence the min-max problem (23) is equivalent to:

$$
\hat{\rho}(\hat{K}) = \min_{d, c^2 \in \mathbb{R}} \max_{\lambda \in \hat{K}} r(\lambda; d, c^2), \quad \text{where } r(\lambda; d, c^2) \triangleq \lim_{t \to \infty} \left| \frac{T_t(d - \lambda)}{T_t(\frac{\lambda}{t})} \right|^{1/t}. \tag{24}
$$

The reason why we can do such a reduction is that momentum method is equivalent to the rescaled and translated Chebyshev polynomial (17) asymptotically, and different parameters $\eta, \beta$ exactly corresponds to different choices of $d, c^2$ in (17).

However, the equivalent min-max problem (24) is not easy to solve directly and some reductions have to be done. Our very first step is to use the sandwich technique. Let $\hat{K}_1$ and $\hat{K}_2$ be the two regions tightly lower bounding and upper bounding $\hat{K}$ (see Figure 1).

$$
\hat{K}_1 = \left\{ \lambda \in \mathbb{C} : \Re \lambda \geq \mu, \frac{1}{L} \Re \lambda + \frac{L - \mu}{L \sqrt{L^2 - \mu^2}} \Im \lambda \leq 1, \frac{1}{L} \Re \lambda - \frac{L - \mu}{L \sqrt{L^2 - \mu^2}} \Im \lambda \leq 1 \right\};
\hat{K}_2 = \left\{ \lambda \in \mathbb{C} : \mu \leq \Re \lambda \leq L, -\sqrt{L^2 - \mu^2} \leq \Im \lambda \leq \sqrt{L^2 - \mu^2} \right\}. \tag{25}
$$

One can see that both $\hat{K}_1$ and $\hat{K}_2$ are convex polygons and particularly $\hat{K}_1 \subset \hat{K} \subset \hat{K}_2$. Therefore, we have

$$
\hat{\rho}(\hat{K}_1) \leq \hat{\rho}(\hat{K}) \leq \hat{\rho}(\hat{K}_2). \tag{26}
$$

Now, the main challenge is to compute $\hat{\rho}(\hat{K}_1)$ and $\hat{\rho}(\hat{K}_2)$. Ideally, we would hope that they are close to each other and thus we can bound $\hat{\rho}(\hat{K})$ tightly. Given that $\hat{K}_1$ and $\hat{K}_2$ are convex polygons, we have the following results:

**Figure 1:** Left: The red region corresponds to $\hat{K}$, the set of strongly monotone problems. Middle: The blue triangle corresponds to $\hat{K}_1$, which is enclosed within $\hat{K}$. Right: The green rectangle is $\hat{K}_2$, which includes $\hat{K}$ in its interior. For visualization, we set $\mu = 1$ and $L = 10$. 


Lemma 3 (Manteuffel (1977, Lemma 3.2)). Defining $H_1$ and $H_2$ to be the sets of vertices of $\tilde{K}_1$ and $\tilde{K}_2$ respectively, we have

$$\hat{\rho}(\tilde{K}_1) = \min_{d,c^2} \max_{\lambda \in H_1} r(\lambda; d, c^2), \quad \hat{\rho}(\tilde{K}_2) = \min_{d,c^2} \max_{\lambda \in H_2} r(\lambda; d, c^2).$$  \hspace{1cm} (27)

In addition, both $H_1$ and $H_2$ are symmetric w.r.t the real axis, we can therefore reduce them to $H_1 = \{L, \mu + \sqrt{L^2 - \mu^2}\}$ and $H_2 = \{(L + \sqrt{L^2 - \mu^2} i, \mu + \sqrt{L^2 - \mu^2} i\}$.

Next, we apply the powerful Alternative theorem in functional analysis (Bartle, 1964) to further simplify the min-max problem.

Lemma 4. For optimal parameters $d_i^*, c_i^{2*}$ in min-max problem (27), we have

$$r(L; d_i^*, c_i^{2*}) = r(\mu + \sqrt{L^2 - \mu^2} i; d_i^*, c_i^{2*});$$  

$$r(L + \sqrt{L^2 - \mu^2} i; d_2^*, c_2^{2*}) = r(\mu + \sqrt{L^2 - \mu^2} i; d_2^*, c_2^{2*}).$$  \hspace{1cm} (28)

Intuitively, Lemma 4 suggests that vertices of $\tilde{K}_i$ are located at the boundary of the same ellipse centered at $d_i^*$ with foci at $d_i^* - c_i^*$ and $d_i^* + c_i^*$. Therefore, we can reduce the problem to finding an ellipse with best rate such that all vertices of $\tilde{K}_i$ are on its boundary. Recall Theorem 1, the computation of $\hat{\rho}(\tilde{K}_1)$ can be simplified to a constrained optimization problem (we omit $\hat{\rho}(\tilde{K}_2)$ since it follows the same process):

$$\hat{\rho}(\tilde{K}_1) = \min_{a,b,d} \frac{d - \sqrt{a^2 + b^2 - a^2}}{a-b}, \text{ s.t. } E_{a,b,d}(L) = E_{a,b,d}(\mu + \sqrt{L^2 - \mu^2} i) = 1$$  \hspace{1cm} (29)

With all these reduction, we are finally ready to present our main result.

Theorem 2 (Suboptimality of Negative Momentum). Under Assumptions 1 and 2, we have the optimal momentum parameter $\beta$ to be negative and

$$\hat{\rho}(\tilde{K}_1) = 1 - \Theta(\kappa^{-1.5}), \quad \hat{\rho}(\tilde{K}_2) = 1 - \Theta(\kappa^{-1.5}).$$

By the sandwich trick, we therefore get $\hat{\rho}(\tilde{K}) = 1 - \Theta(\kappa^{-1.5})$. Assuming the vector field $F$ is continuously differentiable, for $z_0$ close to $z^*$, negative momentum can converge to $z^*$ asymptotically with the rate $1 - \Theta(\kappa^{-1.5})$.

This shows that the optimal momentum parameter for minimax games is indeed negative and negative momentum with optimally tuned parameter does speed up the convergence of GDA locally, whose iteration complexity is $O(\kappa^2)$. However, the best existing lower bound on $\tilde{K}$ is $\Omega(\kappa)$ iteration complexity (Azizian et al., 2020b; Zhang et al., 2019). Furthermore, the lower bound is tight as it is already achieved by EG and OGDA (Mokhtari et al., 2020). Thus we conclude that negative momentum is indeed a suboptimal algorithm.

5. Related Works

Polynomial-based iterative methods have long been used in solving linear systems. Two classical example are the conjugate gradient method (Hestenes et al., 1952) and the Chebyshev iteration (Lanczos, 1952; Golub and Varga, 1961), which forms the basis of some of the
most used optimization methods such as Polyak momentum. For symmetric linear system, Fischer (2011) provides a comprehensive study over the state of art on polynomial-based iterative methods. For non-symmetric linear system, Manteuffel (1977) discussed Chebyshev polynomial and showed that the iteration converges whenever the eigenvalues of the linear system lie in the open right half complex plane. Particularly, it was shown by (Manteuffel, 1977) that Chebyshev polynomial is optimal when the eigenvalues of the linear system lie within a complex ellipse, which inspires our work. For general non-symmetric linear systems, Eiermann and Niethammer (1983) used complex analysis tools to define, for a given compact set, its asymptotic convergence factor: it is the optimal asymptotic convergence rate a first-order method can achieve for all linear systems with spectrum in the set. Recently, Azizian et al. (2020b) used the tool of polynomial approximation to characterize acceleration in smooth games. Pedregosa and Scieur (2020) and Scieur and Pedregosa (2020) used these ideas to develop methods that are optimal for the average-case.

In the context of minimax optimization, a line of recent work has studied various algorithms under different assumptions. For the strongly-convex strongly-concave case, Tseng (1995) and Nesterov and Serimali (2006) proved that their algorithms find an \(\epsilon\)-saddle point with a gradient complexity of \(O(*\ln(*/\epsilon))\) using a variational inequality approach. Using a different approach, Gidel et al. (2019a) and Mokhtari et al. (2020) derived the same convergence results for OGDA. Particularly, Mokhtari et al. (2020) unified the algorithm of OGDA and EG from the perspective of proximal point method, which gives sharp analysis. Notably, this convergence rate is known to be optimal to some extent (Azizian et al., 2020b). Very recently, Ibrahim et al. (2019); Zhang et al. (2019) established fined-grained lower complexity bound among all the first-order algorithms in this setting, which was later achieved by the algorithms in Lin et al. (2020); Wang and Li (2020). To our knowledge, negative momentum has not been discussed in this setting before. The only known analysis of negative momentum was done for simple bilinear games (Gidel et al., 2019b). Particularly, they showed that negative momentum with alternating updates achieves linear convergence, matching the rate of EG and OGDA. In this sense, we are the first to give an explicit rate of negative momentum for strongly-convex strongly-concave setting, though the rate is just local convergence rate.

More broadly, nonconvex-nonconcave problem has gained more attention due to its generality. However, there might be no Nash (or even local Nash) equilibrium in that setting due to the loss of strong duality. To overcome that, different notations of equilibrium were introduced by taking into account the sequential structure of games (Jin et al., 2019; Fiez et al., 2019; Zhang et al., 2020; Farnia and Ozdaglar, 2020). In that setting, the main challenge is to find the right equilibrium and some algorithms (Wang et al., 2019; Adolphs et al., 2019; Mazumdar et al., 2019) have been proposed to achieve that.

6. Numerical Simulations

In this section, we compare the performance of negative momentum with Gradient-Descent-Ascent (GDA) and Optimistic Gradient-Descent-Ascent (OGDA). Particularly, we focus on the following quadratic minimax problem:

\[
\min_{x \in \mathbb{R}^d} \max_{y \in \mathbb{R}^d} f(x, y) = \frac{1}{2} x^\top Ax + x^\top By - \frac{1}{2} y^\top Cy
\] (30)
where we set the dimension $d = 100$. The matrix $A$ and $C$ have eigenvalues $\{1\}_i^{d}$, giving a condition number of 100. For matrix $B$, we set it to be a random diagonal matrix with entries sampling from $[0, 1]$. For all algorithms, the iterates start with $x_0 = 1$ and $y_0 = 1$. Figure 2 shows that the distance to the optimum of negative momentum, GDA and OGDA versus the number of iterations for this quadratic minimax problem. For all methods, we tune their hyperparameters by grid-search. We can observe that all three methods converge linearly to the optimum. As expected, negative momentum performs better than GDA, but worse than OGDA.

7. Discussion

The dynamics of minimax optimization (or generally smooth games) is incredibly complex, and it can be tempting to adopt the same algorithmic choices as in minimization problems. But we think it is important to delve deeper and understand the game dynamics with multiple interacting losses. Although there is a line of work on accelerating GDA in smooth games, we were surprised that the analysis of negative momentum was only done for bilinear games. Due to the fact that negative momentum enjoys the same convergence rate as OGDA does in bilinear games, researchers are often confused with the difference between them and even call OGDA as “negative momentum” (see Mokhtari et al. (2020) for example). Therefore, we believe our analysis of negative momentum is crucial as it highlights that negative momentum is fundamentally different from OGDA.

It is also important to emphasize that we only provide local convergence rate of negative momentum in the paper. It is currently unknown whether negative momentum can attain the same geometric rate globally. We left it for future work. In addition, it is interesting to derive the optimal polynomial (hence optimal first-order algorithm) for strongly-monotone games. One promising way to achieve that is to finding the conformal mapping between the complement of $\hat{K}$ and the complement of unit disk, then Fabor polynomial (Curtiss, 1971) can be adopted to derive the optimal polynomial.
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Appendix A. Proofs for Section 3

A.1 Proof of Theorem 1

Let \( q_t(\lambda) \) be the rescaled and translated Chebyshev polynomial with degree \( t \):

\[
q_t(\lambda) \triangleq \frac{T_t(d \cdot \lambda - c)}{T_t(d/c)}
\]

We need to prove that for the region \( K \) defined in equation 16, \( P_t(\lambda; K) = q_t(\lambda) \). According to the definition of \( P_t(\lambda; K) \), we have

\[
P_t(\lambda; K) = \arg \min_{p_t \in \Pi_t, p_t(0)=1} \max_{\lambda \in K} |p_t(\lambda)|
\]

Because \( K \) is a bounded region, we know that the maximum modulus of an analytical function occurs on the boundary. Let \( B \) be the boundary of \( K \) with the form

\[
B = \left\{ \lambda \in \mathbb{C} : \frac{(\Re \lambda - d)^2}{a^2} + \frac{(\Im \lambda)^2}{b^2} = 1 \right\}, \quad d > a > 0, b > 0
\]

Instead of maximizing the modulus over the entire region \( K \), we can take the maximum over the boundary \( B \) and find the optimal polynomial \( P_t(\lambda; K) \) with

\[
P_t(\lambda; K) = \arg \min_{p_t \in \Pi_t, p_t(0)=1} \max_{\lambda \in B} |p_t(\lambda)|
\]

With this reduction, we have the following:

**Lemma 5.** Suppose \( B \) does not include the origin in its interior, then we have

\[
\min_{\lambda \in B} |q_t(\lambda)| \leq \max_{\lambda \in B} |P_t(\lambda; K)| \leq \max_{\lambda \in B} |q_t(\lambda)|
\]

**Proof.** First, the second inequality holds by the definition of \( P_t(\lambda; K) \). We prove the first inequality by contradiction. Suppose that \( \min_{\lambda \in B} |q_t(\lambda)| > \max_{\lambda \in B} |P_t(\lambda; K)| \), then \( |q_t(\lambda)| > |P_t(\lambda; K)| \) for all \( \lambda \in B \). By Rouché’s Theorem (Beardon, 2019), we have the polynomial \( q_t(\lambda) - P_t(\lambda; K) \) has the same number of zeros in the interior of \( B \) as \( q_t(\lambda) \) does. Notice that \( q_t(\lambda) \) has \( t \) zeros inside \( B \) and \( q_t(0) - P_t(0; K) = 0 \). Because the origin \( \lambda = 0 \) is not in the interior of \( B \), we thus conclude that \( q_t(\lambda) - P_t(\lambda; K) \) is a polynomial of degree \( t \) with \( t + 1 \) zeros, which is impossible. We therefore proved the first inequality. \( \blacksquare \)

Given the sandwiching inequalities above, it suffices to show that

\[
limit_{t \to \infty} \left( \min_{\lambda \in B} |q_t(\lambda)| \right)^{1/t} = \lim_{t \to \infty} \left( \max_{\lambda \in B} |q_t(\lambda)| \right)^{1/t}.
\]

According to the definition of Chebyshev polynomial \( T_t \), we have

\[
r(\lambda) \triangleq \lim_{t \to \infty} |q_t(\lambda)|^{1/t} = \left| e^{\cosh^{-1} \left( \frac{d}{e} \right)} - \cosh^{-1} \left( \frac{d}{e} \right) \right|
\]
where \( \eta \) and \( \beta \) follows:

**Corollary 1.** The optimal first-order methods for \( K \) in the form of equation 16 iterates as follows:

\[
z_{t+1} = z_t - \eta_t F(z_t) + \beta_t (z_t - z_{t-1}),
\]

(19)

where \( \eta_t \) and \( \beta_t \) are not constant over time. However, by choosing constant \( \eta = 2d - \sqrt{d^2 - c^2} \) and \( \beta = d\eta - 1 \), we can obtain the same asymptotic rate.

**Proof.** As we showed in Theorem 1, \( \mathcal{P}_t(\lambda; K) \) is a rescaled and translated Chebyshev polynomial. Together with Lemma 1, we have

\[
z_{t+1} - z^* = \frac{T_{t+1}(\frac{d-A}{c})}{T_{t+1}(\frac{d}{c})} (z_0 - z^*)
\]

Using the recursion of Chebyshev polynomials (9), we have

\[
z_{t+1} - z^* = 2 \frac{T_t(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} \frac{d-A}{c} (z_t - z^*) - \frac{T_{t-1}(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} (z_{t-1} - z^*)
\]

\[
= 2 \frac{d}{c} \frac{T_t(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} (z_t - z^*) - \frac{T_{t-1}(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} (z_{t-1} - z^*) - \frac{2}{c} \frac{T_t(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} F(z_t)
\]

\[
= z_t - z^* + \frac{T_{t-1}(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} (z_t - z_{t-1}) - \frac{2}{c} \frac{T_t(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} F(z_t)
\]

Thus, we have

\[
z_{t+1} = z_t - \eta_t F(z_t) + \beta_t (z_t - z_{t-1})
\]

where \( \eta_t = 2 \frac{T_t(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} \) and \( \beta_t = \frac{T_{t-1}(\frac{d}{c})}{T_{t+1}(\frac{d}{c})} \). Again appealing to recursion (9), we can generate \( \eta_t \) and \( \beta_t \) recursively:

\[
\eta_t = [d - (c/2)^2 \eta_{t-1}]^{-1}, \quad \beta_t = d\eta_t - 1
\]

With such recursion, one can easily get the fix points of \( \eta \) and \( \beta \):

\[
\eta = 2 \frac{d - \sqrt{d^2 - c^2}}{c^2}, \quad \beta = d\eta - 1
\]

(32)
We now proceed to prove that Polyak momentum with fixed $\eta, \beta$ can achieve the convergence rate. We first introduce the concept of $\rho$-convergence region for momentum method:

$$S(\eta, \beta, \rho) = \{ \lambda \in \mathbb{C} : \forall x \in \mathbb{C}, x^2 - (1 - \eta \lambda + \beta)z + \beta \leq \rho \Rightarrow |x| \leq \rho \}$$

We call it the $\rho$-convergence region of the momentum method as it corresponds to the maximal regions of the complex plane where the momentum method converges at rate $\rho$. It has been shown by Niethammer and Varga (1983) that $S(\eta, \beta, \rho)$ is a complex ellipse on complex plane.

**Lemma 6** (Niethammer and Varga (1983, Cor. 6)). For $\beta \leq \rho$ and $\rho > 0$, we have

$$S(\eta, \beta, \rho) = \left\{ \lambda \in \mathbb{C} : \frac{(1 - \eta \Re \lambda + \beta)^2}{(1 + \tau)^2} + \frac{(\eta \Im \lambda)^2}{(1 - \tau)^2} \leq \rho^2 \right\}$$

where $\tau = \beta / \rho^2$.

Taking the values of $\eta, \beta$ by (32) and $\rho = \frac{d - \sqrt{d^2 + b^2 - a^2}}{a - b}$, we have $S(\eta, \beta, \rho)$ is the same as $K$ in equation 16. Therefore, we can achieve the asymptotic convergence rate even with constant $\eta$ and $\beta$. $\blacksquare$

**Corollary 2.** For the case of $a = b$, i.e., $K$ is a disc in the complex plane, the optimal polynomial is

$$P_t(\lambda; K) = (1 - \lambda/d)^t,$$

and the optimal algorithm is gradient descent.

**Proof.** As we shown in Theorem 1, the asymptotic optimal polynomial is rescaled and translated polynomial

$$P_t(\lambda; K) = \frac{T_t\left(\frac{d-\lambda}{c}\right)}{T_t\left(\frac{d}{c}\right)}$$

In the case of $\alpha = \beta = 0$, we have

$$\lim_{c \to 0} P_t(\lambda; K) = \lim_{c \to 0} \frac{T_t\left(\frac{d-\lambda}{c}\right)}{T_t\left(\frac{d}{c}\right)} = \frac{(d - \lambda)^t + (d - \lambda)^{-t}}{d^t + d^{-t}}$$

For large $t$, we get $P_t(\lambda; K) = (1 - \lambda/d)^t$. $\blacksquare$

**Appendix B. Proofs for Section 4**

**B.1 Proof of Theorem 2**

Let’s first prove the result for $\tilde{r}(K_1)$. According to Lemma 4, we have

$$r(L; d_1^*, c_1^{2*}) = r(\mu + \sqrt{L^2 - \mu^2i}; d_1^*, c_1^{2*})$$

By the definition of Chebyshev polynomial, we have

$$\Re \left( \cosh^{-1} \left( \frac{d_1^* - L}{c_1^*} \right) \right) = \Re \left( \cosh^{-1} \left( \frac{d_1^* - (\mu + \sqrt{L^2 - \mu^2i})}{c_1^*} \right) \right)$$

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which implies that both $L$ and $\mu + \sqrt{L^2 - \mu^2}$ are on the boundary of the same complex ellipse with the center $d_1^*$ and foci at $d_1^* - c_1^*$ and $d_1^* + c_1^*$. Then by Theorem 1, we can reduce the computation of $\hat{\rho}(\tilde{K}_1)$ to the following constrained problem:

$$\hat{\rho}(\tilde{K}_1) := \min_{a, b, d} \left\{ \frac{d - \sqrt{d^2 + b^2 - a^2}}{a - b}, \quad E_{a, b, d}(L) = E_{a, b, d}(\mu + \sqrt{L^2 - \mu^2}) = 1 \right\}$$

(33)

which involves three free variables and two constraints. By two constraints, we have

$$b^2 = \frac{(L + \mu)(L - d)^2}{L + \mu - 2d} > (L - d)^2 = a^2$$

Therefore, the optimal momentum $\beta$ for $\tilde{K}_1$ is negative. For $\tilde{K}_2$, we follow the same procedure and have

$$b^2 = \frac{(L^2 - \mu^2)a^2}{a^2 - (\frac{L^2 - \mu^2}{2})^2}, \quad a \in \left[ \frac{L - \mu}{2}, \frac{L + \mu}{2} \right]$$

In the case of $L^2 > \mu^2 + \mu L$, we have $b^2 > a^2$ and therefore the optimal momentum is also negative. Hence, we conclude that the optimal momentum for $\tilde{K}$ is negative.

Next, one can further simplify the problem (33) to a single variable minimization task:

$$d \in \left[ \frac{L - \mu}{2}, \frac{L + \mu}{2} \right], \quad (L - d)(1 - \sqrt{\frac{L + \mu}{L + \mu - 2d}})^2$$

(34)

We can repeat the same process for $\hat{\rho}(\tilde{K}_2)$, getting the following problem:

$$\min_{a \in \left[ \frac{L - \mu}{2}, \frac{L + \mu}{2} \right]} \frac{L + \mu - \sqrt{(L + \mu)^2 + a^2 - (\frac{L - \mu}{2})^2}}{a - \frac{\sqrt{a^2 - (\frac{L - \mu}{2})^2}}{2}}$$

(35)

Let us first focus on (34). Let $\kappa := L/\mu$, $x := d/\mu - \frac{\kappa}{2}$, $D := d/\mu$, then

$$\min_{x \in [0,1/2]} -D\sqrt{\kappa + 1 - 2D} + \sqrt{2D(\kappa - D)^2 + D^2(\kappa + 1 - 2D)}$$

$$\left( \kappa - D \right) \left( \sqrt{\kappa + 1 - \sqrt{\kappa + 1 - 2D}} \right)$$

$$= \min_{x \in [0,1/2]} \frac{-D\sqrt{1 - 2x + \sqrt{D^2 + (2\kappa - 3D)D}\kappa}}{2D \cdot (\kappa - D) \cdot (\kappa + 1 + \sqrt{1 - 2x})}.$$
Meanwhile
\[ \sqrt{\kappa + 1} + \sqrt{1 - 2x} \geq \sqrt{\kappa} + \frac{1}{2\sqrt{\kappa}} + \sqrt{1 - 2x} - \frac{1}{8\kappa^{1.5}}. \]

Thus
\[
\left( -D\sqrt{1-2x} + \sqrt{D^2 + (2\kappa - 3D)D\kappa} \right) \cdot \left( \sqrt{\kappa + 1} + \sqrt{1 - 2x} \right) \\
\geq \left( -\frac{\kappa}{2}\sqrt{1-2x} - x\sqrt{1-2x} + \frac{1}{2}\kappa^{1.5} \left( 1 + \frac{1 - 4x}{2\kappa} - \frac{8}{\kappa^2} \right) \right) \cdot \left( \sqrt{\kappa} + \frac{1}{2\sqrt{\kappa}} + \sqrt{1 - 2x} - \frac{1}{8\kappa^{1.5}} \right) \\
\geq \frac{1}{2} \left( \kappa^2 - 2\kappa\sqrt{\kappa} - 24 \right).
\]

Therefore
\[
(34) \geq \frac{1}{2} \left( \kappa^2 - 2\kappa\sqrt{\kappa} - 24 \right) \geq \frac{\kappa^2 - 2\kappa\sqrt{\kappa} - 24}{\kappa^2 - 1} \\
\geq 1 - \frac{2}{\kappa^{1.5}} - \frac{24}{\kappa^2}.
\]

Meanwhile, if we choose \( x = \frac{1}{4} \), we can show that
\[
(34) \leq \frac{-D\sqrt{1-2x} + \sqrt{D^2 + (2\kappa - 3D)D\kappa}}{2D \cdot (\kappa - D)} \\
\leq \frac{-\left( \frac{\kappa}{2} + \frac{1}{4} \right)\sqrt{1} + \sqrt{\left( \frac{\kappa}{2} + \frac{1}{4} \right)^2 + \kappa\left( \frac{\kappa}{2} + \frac{1}{4} \right) \left( \frac{\kappa}{2} - \frac{3}{4} \right)}}{\left( \kappa + \frac{1}{2} \right)\left( \kappa - \frac{1}{4} \right)} \\
= \frac{-\sqrt{2}\left( \frac{\kappa}{2} + \frac{1}{4} \right) + \sqrt{\kappa^2 + \frac{1}{4}\kappa + \frac{1}{4}}}{\kappa^2 - \frac{1}{4}} \cdot \left( \sqrt{\kappa + 1} + \sqrt{\frac{1}{2}} \right) \\
\leq \frac{\kappa^2 - \frac{\kappa}{2} \sqrt{\kappa} + 2}{\kappa^2 - \frac{1}{4}} \leq 1 - \frac{\sqrt{2}}{2}\kappa^{1.5} + \frac{9}{4}\kappa^{-2}.
\]

Now let us focus on (35). Let \( \kappa := L/\mu, \ x := a/\mu \).

\[
(35) \geq \min_{x \in [0,1]} \frac{-\frac{\kappa}{2} + 1 + \sqrt{\frac{x^2\kappa^2}{x^2 - (\frac{\kappa}{2})^2}}}{-x + \frac{x\kappa}{\sqrt{x^2 - (\frac{\kappa}{2})^2}}} = \min_{x \in [0,1]} \frac{x\kappa - \frac{\kappa + 1}{2} \sqrt{x^2 - (\frac{\kappa}{2})^2}}{x\kappa - x \sqrt{x^2 - (\frac{\kappa}{2})^2}} \\
\geq \min_{x \in [0,1]} \frac{1 - \frac{\kappa + 1}{2x\kappa} \sqrt{x^2 - (\frac{\kappa}{2})^2}}{1 - \frac{1}{\kappa} \sqrt{x^2 - (\frac{\kappa}{2})^2}}.
\]
Since $\frac{\kappa}{2} \leq x \leq \frac{\kappa + 1}{2}$,
\[
\frac{\kappa + 1}{2x\kappa} - \frac{1}{\kappa} \leq \frac{\kappa + 1}{\kappa^2} - \frac{1}{\kappa} = \frac{1}{\kappa^2}.
\]
Thus
\[
(35) \geq \min_{x \in [0,1]} \left\{ 1 - \frac{1}{\kappa} \sqrt{x^2 - \left(\frac{\kappa - 1}{2}\right)^2} \right\}.
\]
Assume that $\kappa \geq 4$. Then
\[
\frac{1}{\kappa} \sqrt{x^2 - \left(\frac{\kappa - 1}{2}\right)^2} \leq \frac{1}{\kappa} \sqrt{\left(\frac{\kappa + 1}{2}\right)^2 - \left(\frac{\kappa - 1}{2}\right)^2} = \frac{1}{\sqrt{\kappa}} \leq \frac{1}{2},
\]
and therefore
\[
(35) \geq 1 - \frac{1}{\kappa \sqrt{\kappa}} = 1 - \frac{2}{\kappa^{1.5}}.
\]
Meanwhile, if we choose $x = \frac{\kappa}{2}$, then
\[
(35) \leq -\frac{\kappa + 1}{2} + \sqrt{\left(\frac{\kappa + 1}{2}\right)^2 + \frac{\kappa^4}{2\kappa - 1} - \frac{\kappa^2}{4}}
\leq -\frac{\kappa + 1}{2} + \sqrt{\kappa^4 + \kappa^2 - \frac{1}{4} - \frac{\kappa + 1}{2} \sqrt{2\kappa - 1}}
\leq \frac{\kappa^2 - \frac{\kappa + 1}{2} \sqrt{2\kappa - 1}}{\kappa^2 - \frac{\kappa + 1}{2} \sqrt{2\kappa - 1}}
\leq \frac{\kappa^2 + \frac{1}{2} - \frac{\kappa + 1}{2} \sqrt{2\kappa - 1}}{\kappa^2 - \frac{\kappa + 1}{2} \sqrt{2\kappa - 1}}
\leq 1 - \frac{\sqrt{2\kappa - 1} - 1}{2\kappa^2}.
\]
In other words, we can show that
\[
\hat{\rho}(\hat{K}_1) = 1 - \Theta(\kappa^{-1.5}), \quad \hat{\rho}(\hat{K}_2) = 1 - \Theta(\kappa^{-1.5}).
\]
Recall that $\hat{\rho}(\hat{K})$ is the rate after linearizing the vector field around $z^*$, it is essentially the radius spectral of the augmented Jacobian $\rho(J)$ in equation 22. Therefore, we need to use the following result to extend it to local convergence.

**Proposition 2** (Local convergence rate from Jacobian eigenvalue). *For a discrete dynamical system $z_{t+1} = G(z_t) = z_t - F(z_t)$, if the spectral radius $\rho(J_G(z^*)) = 1 - \Delta < 1$, then there exists a neighborhood $U$ of $z^*$ such that for any $z_0 \in U$,
\[
\|z_t - z^*\|_2 \leq C \left(1 - \frac{\Delta}{2}\right)^t \|z_0 - z^*\|_2,
\]
where $C$ is some constant.*
Proof. By Lemma 5.6.10 (Horn and Johnson, 2012), since \( \rho(J_G(z^*)) = 1 - \Delta \), there exists a matrix norm \( \| \cdot \| \) induced by vector norm \( \| \cdot \| \) such that \( \|J_G(z^*)\| < 1 - \frac{3\Delta}{4} \). Now consider the Taylor expansion of \( G(z) \) at the fixed point \( z^* \):

\[
G(z) = G(z^*) + J_G(z^*)(z - z^*) + R(z - z^*),
\]

where the remainder term satisfies

\[
\lim_{z \to z^*} \frac{R(z - z^*)}{\|z - z^*\|} = 0.
\]

Therefore, we can choose \( 0 < \delta \) such that whenever \( \|z - z^*\| < \delta \), \( \|R(z - z^*)\| \leq \frac{\Delta}{4} \|z - z^*\| \).

In this case,

\[
\|G(z) - G(z^*)\| \leq \|J_G(z^*)(z - z^*)\| + \|R(z - z^*)\|
\leq \|J_G(z^*)\| \|z - z^*\| + \frac{\Delta}{4} \|z - z^*\|
\leq \left(1 - \frac{\Delta}{2}\right) \|z - z^*\|.
\]

In other words, when \( z_0 \in U = \{z | \|z - z^*\| < \delta\} \),

\[
\|z_t - z^*\| \leq \left(1 - \frac{\Delta}{2}\right) \|z_0 - z^*\|.
\]

By the equivalence of finite dimensional norms, there exists constants \( c_1, c_2 > 0 \) such that

\[
\forall z, \quad c_1 \|z\|_2 \leq \|z\| \leq c_2 \|z\|_2.
\]

Therefore

\[
\|z_t - z^*\|_2 \leq \frac{c_2}{c_1} \left(1 - \frac{\Delta}{2}\right) \|z_0 - z^*\|_2.
\]

\[\square\]

B.2 Proofs for Other Results

**Lemma 2** (Asymptotic Equivalence between Polyak momentum and Chebyshev Iteration). For any \( K \in \mathbb{C} \) that is symmetric w.r.t the real axis and does not contain the origin, if Polyak momentum with parameters \( \eta, \beta \) converges with rate \( \rho < 1 \), then there exists a rescaled and translated Chebyshev polynomial parameterized by \( d, c^2 \in \mathbb{R} \) converging with the same asymptotic rate, and vice versa.

**Proof.** According to Lemma 6, we have the \( \rho \)-convergence region for momentum method with \( \eta, \beta \):

\[
S(\eta, \beta, \rho) = \left\{ \lambda \in \mathbb{C} : \frac{(1 - \eta \Re \lambda + \beta)^2}{(1 + \beta/\rho^2)^2} + \frac{\eta^2 \lambda^2}{(1 - \beta/\rho^2)^2} \leq \rho^2 \right\}
\]

The convergence rate for any particular choice of \( \eta, \beta \) is the smallest \( \rho \) such that \( S(\eta, \beta, \rho) \) tightly covers the region \( K \). By setting \( d = \frac{1 + \beta}{\eta} \) and \( c^2 = \frac{4\beta}{\eta^2} \), one can show that Chebyshev iteration have the same rate on \( S(\eta, \beta, \rho) \) as we can transform \( S(\eta, \beta, \rho) \) to

\[
\left\{ \lambda \in \mathbb{C} : \frac{(\Re \lambda - d)^2}{(\frac{\eta}{\eta} + \frac{\beta}{\eta^2})^2} + \frac{(3\lambda)^2}{(\frac{\eta}{\eta} - \frac{\beta}{\eta^2})^2} \leq 1 \right\}
\]
with $c^2 = \left(\frac{\rho}{\eta} + \frac{\beta}{\eta}\right)^2 - \left(\frac{\rho}{\eta} - \frac{\beta}{\eta}\right)^2 = \frac{4\beta}{\eta^2}$. On the other side for any Chebyshev iteration with parameters $d, c^2 \in \mathbb{R}$, we can take $\eta = \frac{2}{d^2 - \sqrt{d^2 - c^2}}$ and $\beta = d - 1$.

Lemma 4. For optimal parameters $d_i^*, c_i^2$ in min-max problem (27), we have

$$r(L; d_i^*, c_i^2) = r(\mu + \sqrt{L^2 - \mu^2}; d_i^*, c_i^2);$$
$$r(L + \sqrt{L^2 - \mu^2}; d_i^*, c_i^2) = r(\mu + \sqrt{L^2 - \mu^2}; d_i^*, c_i^2).$$

(28)

Proof. To prove this Lemma, we first recall the Alternative theorem from functional analysis (see e.g. Bartle (1964))

Theorem 3 (Alternative theorem). If $\{f_i(x, y)\}$ is a finite set of real valued functions of two real variables, each of which is continuous on a closed and bounded region $S$ and we define

$$m(x, y) = \max_i f_i(x, y)$$

then $m(x, y)$ takes on a minimum at some point $(x^*, y^*)$ in the region $S$. If $(x^*, y^*)$ is in the interior of $S$, then one of the following hold:

1. The point $(x^*, y^*)$ is a local minimum of $f_i(x, y)$ for some $i$ such that $m(x^*, y^*) = f_i(x^*, y^*)$.
2. The point $(x^*, y^*)$ is a local minimum of among the locus $\{(x, y) \in S | f_i(x, y) = f_j(x, y)\}$ for some $i$ and $j$ such that $m(x^*, y^*) = f_i(x^*, y^*) = f_j(x^*, y^*)$.
3. The point $(x^*, y^*)$ is such that for some $i, j$ and $k$ such that $m(x^*, y^*) = f_i(x^*, y^*) = f_j(x^*, y^*) = f_k(x^*, y^*)$.

Here we take the triangle $H_1$ as the example. Recall we have the min-max problem:

$$\min_{d, c^2 \in \mathbb{R}} \max \left\{ r(L; d, c^2), r(\mu + \sqrt{L^2 - \mu^2}; d, c^2) \right\}$$

It is obvious that the solution to the min-max problem lies in the open region of $\mathbb{R}$ and there is some compact set $S \subset \mathbb{R}$ which contains the solution in its interior. Therefore, we can apply the Alternative theorem. It is easily shown that

$$r(L; L, 0) < r(\mu + \sqrt{L^2 - \mu^2}; L, 0)$$
$$r(L; \mu, \mu^2 - L^2) > r(\mu + \sqrt{L^2 - \mu^2}; \mu, \mu^2 - L^2)$$

Since there is only one local minimum on each surface, the Alternative theorem yields that the solution must occur along the intersection of the two surfaces. Therefore, we finish the proof. ■

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