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1 Derivation of Derivative wrt λ

Corresponding to (2.2.3),

$$\mathbf{y} = \boldsymbol{\mu} + \mathbf{h} + \boldsymbol{\epsilon} \quad where \quad \mathbf{h} \sim N(\mathbf{0}, \tau \mathbf{K}_\delta) \quad \boldsymbol{\epsilon} \sim N(\mathbf{0}, \sigma^2 \mathbf{I})$$

where $\mathbf{K}_\delta$ is the kernel matrix generated by $k_\delta(\mathbf{z}, \mathbf{z}')$.
the general model may be expressed in matrix form as [1]:

$$\mathbf{y} = \boldsymbol{\mu} + \Phi(\mathbf{X})^T \boldsymbol{\beta} + \boldsymbol{\epsilon} \quad where\ \Phi(\mathbf{X})^T \text{ is } n \times p \tag{1.1}$$

where $\Phi(\mathbf{X})$ is the aggregation of columns $\phi(\mathbf{x})$ for all cases in the training set, and $\phi(\mathbf{x})$ is a function mapping a D-dimensional input vector $\mathbf{x}$ into an p-dimensional feature space. This model is fitted by penalized least squares, i.e., our estimate is

$$(\hat{\mu}, \hat{\boldsymbol{\beta}}) = \underset{\mu, \boldsymbol{\beta}}{argmin}\ (\parallel \mathbf{y} - \boldsymbol{\mu} - \Phi(\mathbf{X})^T \boldsymbol{\beta} \parallel^2 + \lambda \boldsymbol{\beta}^T \boldsymbol{\beta}) \tag{1.2}$$

The development that follows depends on the following Assumptions:

1. $\mathbf{1}^T \Phi(\mathbf{X})^T = \mathbf{0}$.

2. $\mathbf{y}$ is not in the column space of $\mathbf{1}$.

where $\mathbf{1}$ is a $n \times 1$ vector.

1.1 Derivative of REML

As our choice of matrix notation suggests, model (1.1) can be seen as equivalent to a linear mixed model, in the following sense. The criterion in (1.2) is proportional to the log likelihood for the partly observed "data" $(\mathbf{y}, \boldsymbol{\beta})$ with respect to the unknowns $\boldsymbol{\mu}$ and $\boldsymbol{\beta}$, i.e., the best linear unbiased prediction (BLUP) criterion, for the mixed model

$$\mathbf{y}|\boldsymbol{\beta} \sim N(\boldsymbol{\mu} + \Phi(\mathbf{X})^T \boldsymbol{\beta}, \sigma^2 \mathbf{I}), \quad \boldsymbol{\beta} \sim N(0, (\sigma^2/\lambda)\mathbf{I})$$

Under this model, $Var(\mathbf{y}) = \sigma^2 \mathbf{V}_\lambda$ where

$$\mathbf{V}_\lambda = \mathbf{I} + \lambda^{-1} \Phi(\mathbf{X})^T \Phi(\mathbf{X}) = \mathbf{I} + \lambda^{-1} \mathbf{K}_\delta \tag{1.3}$$

The mixed model formulation motivates treating λ as a variance parameter to be estimated by maximizing the log likelihood

$$l(\mu, \lambda, \sigma^2 | \mathbf{y}) = -\frac{1}{2}\Big[\log \mid \sigma^2 \mathbf{V}_\lambda \mid + (\mathbf{y} - \boldsymbol{\mu})^T (\sigma^2 \mathbf{V}_\lambda)^{-1} (\mathbf{y} - \boldsymbol{\mu})\Big]$$

Maximizing this log likelihood results in estimating σ^2 with a downward bias, which is removed if we instead maximize the restricted log likelihood

$$l_R(\mu, \lambda, \sigma^2 | \mathbf{y}) = -\frac{1}{2}\Big[\log \mid \sigma^2 \mathbf{V}_\lambda \mid + (\mathbf{y} - \boldsymbol{\mu})^T (\sigma^2 \mathbf{V}_\lambda)^{-1} (\mathbf{y} - \boldsymbol{\mu}) + \log \mid \sigma^{-2} \mathbf{1}^T \mathbf{V}_\lambda^{-1} \mathbf{1} \mid \Big] \tag{1.4}$$

We shall refer to the resulting estimate of λ as the REML choice of the parameter.
For given μ and λ, the value of σ^2 maximizing the restricted log likelihood (1.4) is

$$\hat{\sigma}^2_{\mu,\lambda} = (\mathbf{y} - \boldsymbol{\mu})^T \mathbf{V}_\lambda^{-1} (\mathbf{y} - \boldsymbol{\mu}) / (n - 1) \tag{1.5}$$

substituting in this value and ignoring an additive constant leads to the profile restricted log likelihood

$$l_R(\mu,\lambda|\mathbf{y}) = -\frac{1}{2}\Big[\log \mid \mathbf{V}_\lambda \mid + \log \mid \mathbf{1}^T\mathbf{V}_\lambda^{-1}\mathbf{1} \mid + (n-1)\log\{(\mathbf{y}-\boldsymbol{\mu})^T\mathbf{V}_\lambda^{-1}(\mathbf{y}-\boldsymbol{\mu})\}\Big] \tag{1.6}$$

For given λ, the value of μ maximizing this last expression is the generalized least square fit $\hat{\mu}_\lambda = (\mathbf{1}^T\mathbf{V}_\lambda^{-1}\mathbf{1})^{-1}\mathbf{1}^T\mathbf{V}_\lambda^{-1}\mathbf{y}$.
Using the readily verified equality $\mathbf{V}_\lambda^{-1} = \mathbf{I} - \mathbf{A}_\lambda$, the following key facts about $\mathbf{P}_\lambda$ can be shown to hold under Assumptions 1-2:

$$\mathbf{P}_\lambda = \mathbf{I} - \mathbf{H}_\lambda \tag{1.7}$$

where $\mathbf{H}_\lambda$ is the hat matrix defined by $\hat{\mathbf{y}} = \mathbf{H}_\lambda\mathbf{y}$ and given by

$$\mathbf{H}_\lambda = \mathbf{1}(\mathbf{1}^T\mathbf{1})^{-1}\mathbf{1}^T + \mathbf{A}_\lambda \tag{1.8}$$

$$\mathbf{V}_\lambda^{-1}\mathbf{1} = \mathbf{1} \tag{1.9}$$

$$\mathbf{P}_\lambda^k = \mathbf{V}_\lambda^{-k} - \mathbf{1}(\mathbf{1}^T\mathbf{1})^{-1}\mathbf{1}^T \text{ for } k = 1,\ 2, \ldots \tag{1.10}$$

Under Assumptions 1-2, repeated application of (1.9) gives $\mathbf{y} - \hat{\boldsymbol{\mu}}_\lambda = [\mathbf{I} - \mathbf{1}(\mathbf{1}^T\mathbf{1})^{-1}\mathbf{1}^T]\mathbf{y}$, and hence

$$(\mathbf{y} - \hat{\boldsymbol{\mu}}_\lambda)^T\mathbf{V}_\lambda^{-1}(\mathbf{y} - \hat{\boldsymbol{\mu}}_\lambda) = \mathbf{y}^T\mathbf{P}_\lambda\mathbf{y} \tag{1.11}$$

Substituting (1.11) into (1.6) yields the profile restricted log likelihood for λ alone:

$$l_R(\lambda|\mathbf{y}) = -\frac{1}{2}\Big[\log \mid \mathbf{V}_\lambda \mid + \log \mid \mathbf{1}^T\mathbf{V}_\lambda^{-1}\mathbf{1} \mid + (n-1)\log(\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y})\Big] \tag{1.12}$$

Setting the derivative of (1.12) with respect of λ to zero will yield an equation for the REML estimate of λ. By (1.9) again, $\log \mid \mathbf{1}^T\mathbf{V}_\lambda^{-1}\mathbf{1} \mid = \log \mid \mathbf{1}^T\mathbf{1} \mid$, which does not depend on λ, so the differentiation reduces to finding the derivatives of $\log \mid \mathbf{V}_\lambda \mid$ and $\log(\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y})$. To that end we shall need the (component-wise) derivatives of $\mathbf{V}_\lambda$ and $\mathbf{P}_\lambda$ with respect to λ; these can be shown to be:

$$\frac{\partial \mathbf{V}_\lambda}{\partial\lambda} = \lambda^{-1}(\mathbf{I} - \mathbf{V}_\lambda) \tag{1.13}$$

$$\frac{\partial \mathbf{P}_\lambda}{\partial\lambda} = \lambda^{-1}(\mathbf{P}_\lambda - \mathbf{P}_\lambda^2) \tag{1.14}$$

A formula in [2](p. 1016), together with (1.13), leads to

$$\frac{\partial}{\partial\lambda}\log \mid \mathbf{V}_\lambda \mid = \lambda^{-1}\mathrm{tr}(\mathbf{V}_\lambda^{-1} - \mathbf{I})$$

By (1.10), $\mathrm{tr}(\mathbf{V}_\lambda^{-1}) = \mathrm{tr}(\mathbf{P}_\lambda) + \mathrm{tr}[\mathbf{I} - \mathbf{1}(\mathbf{1}^T\mathbf{1})^{-1}\mathbf{1}^T] = \mathrm{tr}(\mathbf{P}_\lambda) + 1$, so we conclude that

$$\frac{\partial}{\partial\lambda}\log \mid \mathbf{V}_\lambda \mid = \lambda^{-1}[\mathrm{tr}(\mathbf{P}_\lambda) - (n-1)] \tag{1.15}$$

By Assumption 2, $\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y} > 0$. Thus, using (1.14), we obtain

$$\frac{\partial}{\partial\lambda}\log(\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y}) = \lambda^{-1}\Big[1 - \frac{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}}{\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y}}\Big] \tag{1.16}$$

Under our Assumptions, the matrix

$$\mathbf{P}_\lambda = \mathbf{V}_\lambda^{-1} - \mathbf{V}_\lambda^{-1}\mathbf{1}(\mathbf{1}^T\mathbf{V}_\lambda^{-1}\mathbf{1})^{-1}\mathbf{1}^T\mathbf{V}_\lambda^{-1}$$

which plays a role in some treatments of mixed model theory, turns out to be important for both the REML and the GCV approach to choosing λ.
By (1.12), (1.15) and (1.16), we obtain

$$\frac{\partial l_R(\lambda|\mathbf{y})}{\partial\lambda} = \frac{1}{2\lambda}\Big[(n-1)\frac{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}}{\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y}} - tr(\mathbf{P}_\lambda)\Big] \tag{1.17}$$

Thus by (1.7), (1.11) and (1.17), $\frac{\partial l_R(\lambda|\mathbf{y})}{\partial\lambda} = 0$ implies

$$\frac{(\mathbf{y}-\hat{\mu}_\lambda)^T\mathbf{V}_\lambda^{-1}(\mathbf{y}-\hat{\mu}_\lambda)}{n-1} = \frac{\mathbf{y}^T(\mathbf{I}-\mathbf{H}_\lambda)^2\mathbf{y}}{tr(\mathbf{I}-\mathbf{H}_\lambda)} \tag{1.18}$$

which is also

$$\frac{\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y}}{n-1} = \frac{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}}{tr(\mathbf{P}_\lambda)} \quad \text{or} \quad \frac{\mathbf{y}^T\mathbf{P}_\lambda\mathbf{y}}{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}} = \frac{n-1}{tr(\mathbf{P}_\lambda)} \tag{1.19}$$

where $\hat{\mu}_\lambda$ and $\mathbf{H}_\lambda$ are the parameter estimate and hat matrix, respectively, obtained with smoothing parameter value λ. The left side of (1.18) is the REML estimate of σ^2 [3]. The right side equals $\| \mathbf{y}-\hat{\mathbf{y}} \|^2 / [n - tr(\mathbf{H}_\lambda)]$, an estimate of σ^2 based on viewing $tr(\mathbf{H}_\lambda)$ as the degrees of freedom of the smoother [4](p. 487) and [5](p. 279). In other words, when λ is estimated by REML, the REML error variance estimate agrees with the "smoothing-theoretic" variance estimate.

1.2 Derivative of GCV

The GCV criterion is given by

$$GCV(\lambda) = \frac{\| \mathbf{y}-\hat{\mathbf{y}} \|^2}{[1 - tr(\mathbf{H}_\lambda)/n]^2} = \frac{\mathbf{y}^T(\mathbf{I}-\mathbf{H}_\lambda)^2\mathbf{y}}{[tr(\mathbf{I}-\mathbf{H}_\lambda)]^2} = \frac{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}}{[tr(\mathbf{P}_\lambda)]^2}$$

with the last equality following from (1.7). This criterion, originally proposed by [6], is an approximation to $\frac{1}{n}\sum_{i=1}^n \frac{(y_i-\hat{y}_i)^2}{(1-h_{\lambda[ii]})^2}$, where $h_{\lambda[11]}, ..., h_{\lambda[nn]}$ are the diagonal elements of $\mathbf{H}_\lambda$. The latter expression can be shown (at least in some smoothing problems) to be equal to the leave-one-out cross-validation criterion, but lacks an invariance-under-reparametrization property that is gained by instead using GCV [3](pp. 52-53). Using (1.14), we can obtain

$$\frac{\partial GCV(\lambda)}{\partial\lambda} = \frac{2}{\lambda[tr(\mathbf{P}_\lambda)]^3}\Big[tr(\mathbf{P}_\lambda^2)\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y} - tr(\mathbf{P}_\lambda)\mathbf{y}^T\mathbf{P}_\lambda^3\mathbf{y}\Big] \tag{1.20}$$

Thus at the GCV-minimizing λ we have

$$\frac{\mathbf{y}^T\mathbf{P}_\lambda^3\mathbf{y}}{tr(\mathbf{P}_\lambda^2)} = \frac{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}}{tr(\mathbf{P}_\lambda)} \quad \text{or} \quad \frac{\mathbf{y}^T\mathbf{P}_\lambda^3\mathbf{y}}{\mathbf{y}^T\mathbf{P}_\lambda^2\mathbf{y}} = \frac{tr(\mathbf{P}_\lambda^2)}{tr(\mathbf{P}_\lambda)}$$

1.3 Derivative of AIC

The AIC criterion is given by

$$AIC(\lambda) = \log(\| \mathbf{y} - \hat{\mathbf{y}} \|^2) + \frac{2}{n}[tr(\mathbf{H}_\lambda) + 1] = \log(\mathbf{y}^T \mathbf{P}_\lambda^2 \mathbf{y}) + \frac{2}{n} tr(\mathbf{I} - \mathbf{P}_\lambda) + \frac{2}{n}$$

Using (1.14), we can obtain

$$\frac{\partial AIC(\lambda)}{\partial \lambda} = \frac{2}{\lambda}\Big[1 - \frac{\mathbf{y}^T \mathbf{P}_\lambda^3 \mathbf{y}}{\mathbf{y}^T \mathbf{P}_\lambda^2 \mathbf{y}} - \frac{1}{n} tr(\mathbf{P}_\lambda - \mathbf{P}_\lambda^2)\Big] \tag{1.21}$$

Thus at the AIC-minimizing λ we have

$$\frac{\mathbf{y}^T \mathbf{P}_\lambda^3 \mathbf{y}}{\mathbf{y}^T \mathbf{P}_\lambda^2 \mathbf{y}} = \frac{tr(\mathbf{I} - \mathbf{P}_\lambda + \mathbf{P}_\lambda^2)}{n}$$

2 Derivation of the REML based Test Statistic

2.1 Derivation of the Score Test Statistic

In this section, we derive the score test statistic based on REML [7].
Denote $\mathbf{V}(\theta) = \sigma^2 \mathbf{V}_\lambda = \sigma^2 \mathbf{I} + \tau \mathbf{K}_\delta$, where $\theta = (\delta, \tau, \sigma^2)$. The REML given in (1.4) can be rewritten as

$$l_R = -\frac{1}{2}\Big[\log \mid \mathbf{V}(\theta) \mid + \log \mid \mathbf{1}^T \mathbf{V}(\theta)^{-1} \mathbf{1} \mid + (\mathbf{y} - \mu)^T \mathbf{V}(\theta)^{-1} (\mathbf{y} - \mu)\Big] \tag{2.1}$$

Under $H_0 : \delta = 0$ (2.2.2), we set $\theta_0 = (0, \tau, \sigma^2)$ and

$$\mathbf{P}_0(\theta_0) = \mathbf{V}(\theta_0)^{-1} - \mathbf{V}(\theta_0)^{-1} \mathbf{1} [\mathbf{1}^T \mathbf{V}(\theta_0)^{-1} \mathbf{1}]^{-1} \mathbf{1}^T \mathbf{V}(\theta_0)^{-1}$$

Take the derivative of (2.1) with respect to δ,

$$\begin{aligned}
\frac{\partial l_R}{\partial \delta} =& -\frac{1}{2}\Big[\frac{\partial \log \mid \mathbf{V}(\theta) \mid}{\partial \delta} + \frac{\partial \log \mid \mathbf{1}^T \mathbf{V}(\theta)^{-1} \mathbf{1} \mid}{\partial \delta} + \frac{\partial (\mathbf{y} - \mu)^T \mathbf{V}(\theta)^{-1} (\mathbf{y} - \mu)}{\partial \delta}\Big] \\
=& -\frac{1}{2}\Big[tr\big(\mathbf{V}(\theta)^{-1} \frac{\partial \mathbf{V}(\theta)}{\partial \delta}\big) + tr\big([\mathbf{1}^T \mathbf{V}(\theta)^{-1} \mathbf{1}]^{-1} \mathbf{1}^T \frac{\partial \mathbf{V}(\theta)^{-1}}{\partial \delta} \mathbf{1}\big) \\
& + (\mathbf{y} - \mu)^T \frac{\partial \mathbf{V}(\theta)^{-1}}{\partial \delta} (\mathbf{y} - \mu)\Big] \\
=& -\frac{1}{2}\Big[tr\big(\mathbf{V}(\theta)^{-1} \tau(\partial \mathbf{K}_\delta)\big) - tr\big(\tau(\partial \mathbf{K}_\delta) \mathbf{V}(\theta)^{-1} \mathbf{1} [\mathbf{1}^T \mathbf{V}(\theta)^{-1} \mathbf{1}]^{-1} \mathbf{1}^T \mathbf{V}(\theta)^{-1}\big) \\
& - (\mathbf{y} - \mu)^T \mathbf{V}(\theta)^{-1} \tau(\partial \mathbf{K}_\delta) \mathbf{V}(\theta)^{-1} (\mathbf{y} - \mu)\Big] \\
=& \frac{1}{2}(\mathbf{y} - \mu)^T \mathbf{V}(\theta)^{-1} \tau(\partial \mathbf{K}_\delta) \mathbf{V}(\theta)^{-1} (\mathbf{y} - \mu) \\
& - \frac{1}{2} tr\Big[\tau(\partial \mathbf{K}_\delta)\big[\mathbf{V}(\theta)^{-1} - \mathbf{V}(\theta)^{-1} \mathbf{1} [\mathbf{1}^T \mathbf{V}(\theta)^{-1} \mathbf{1}]^{-1} \mathbf{1}^T \mathbf{V}(\theta)^{-1}\big]\Big]
\end{aligned} \tag{2.2}$$

where $\partial \mathbf{K}_\delta$ is the derivative kernel matrix whose $(i, j)^{th}$ entry is $\frac{\partial k_\delta(\mathbf{x}, \mathbf{x}')}{\partial \delta}$. If we further denote $\mathbf{K}_0 = \mathbf{K}_\delta \mid_{\delta=0}$ and $\partial \mathbf{K}_0 = (\partial \mathbf{K}_\delta) \mid_{\delta=0}$, we get the REML based score function of δ evaluated at H_0

$$S_{\delta=0} = \frac{1}{2}(\mathbf{y} - \mu)^T \mathbf{V}(\theta_0)^{-1} \tau(\partial \mathbf{K}_0) \mathbf{V}(\theta_0)^{-1} (\mathbf{y} - \mu) - \frac{1}{2} tr[\tau(\partial \mathbf{K}_0) \mathbf{P}_0]$$

To test for $H_0 : \delta = 0$, we propose to use the score-based test statistic

$$\hat{T}_0 = \hat{\tau}(\mathbf{y} - \hat{\boldsymbol{\mu}})^\top \mathbf{V}_0^{-1}(\partial \mathbf{K}_0)\mathbf{V}_0^{-1}(\mathbf{y} - \hat{\boldsymbol{\mu}}) \tag{2.3}$$

where $\mathbf{V}_0 = \hat{\sigma}^2\mathbf{I} + \hat{\tau}\mathbf{K}_0$.

2.2 The Null Distribution of the Test Statistic

For simplicity, we denote

$$\mathbf{V} = \mathbf{V}(\boldsymbol{\theta})$$
$$\mathbf{P} = \mathbf{P}(\boldsymbol{\theta}) = \mathbf{V}^{-1} - \mathbf{V}^{-1}\mathbf{1}[\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1}$$

With similar derivation as (2.2), for each $\theta_i \in \boldsymbol{\theta} = (\delta, \tau, \sigma^2)$, we have

$$\frac{\partial l_R}{\partial \theta_i} = -\frac{1}{2}\Big[\mathrm{tr}\big(\mathbf{P}\frac{\partial \mathbf{V}}{\partial \theta_i}\big) - (\mathbf{y} - \boldsymbol{\mu})^\top\mathbf{V}^{-1}\big(\frac{\partial \mathbf{V}}{\partial \theta_i}\big)\mathbf{V}^{-1}(\mathbf{y} - \boldsymbol{\mu})\Big] \tag{2.4}$$

From [8] we know $\hat{\boldsymbol{\mu}} = [\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{y}$, plug it in [9], we obtain

$$(\mathbf{y} - \boldsymbol{\mu})^\top\mathbf{V}^{-1} = \mathbf{y}^\top\big(\mathbf{I} - \mathbf{1}[\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1}\big)^\top\mathbf{y}^{-1} = \mathbf{y}^\top\mathbf{P}$$

(2.4) becomes

$$\frac{\partial l_R}{\partial \theta_i} = -\frac{1}{2}\Big[\mathrm{tr}\big(\mathbf{P}\frac{\partial \mathbf{V}}{\partial \theta_i}\big) - \mathbf{y}^\top\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_i}\big)\mathbf{P}\mathbf{y}\Big]$$

The second-order partial derivatives with respect to θ_i and θ_j is

$$\begin{aligned}\frac{\partial^2 l_R}{\partial \theta_i \partial \theta_j} =& -\frac{1}{2}\Big[\mathrm{tr}\big(\frac{\partial \mathbf{P}}{\partial \theta_j}\frac{\partial \mathbf{V}}{\partial \theta_i}\big) + \mathrm{tr}\big(\mathbf{P}\frac{\partial^2 \mathbf{V}}{\partial \theta_i \partial \theta_j}\big) + \mathbf{y}^\top\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_i}\big)\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_j}\big)\mathbf{P}\mathbf{y} \\ &+ \mathbf{y}^\top\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_j}\big)\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_i}\big)\mathbf{P}\mathbf{y} - \mathbf{y}^\top\mathbf{P}\frac{\partial^2 \mathbf{V}}{\partial \theta_i \partial \theta_j}\mathbf{P}\mathbf{y}\Big]\end{aligned} \tag{2.5}$$

where we have used the fact that

$$\begin{aligned}\frac{\partial \mathbf{P}}{\partial \theta_j} =& -\mathbf{V}^{-1}\frac{\partial \mathbf{V}}{\partial \theta_j}\mathbf{V}^{-1} + \mathbf{V}^{-1}\frac{\partial \mathbf{V}}{\partial \theta_j}\mathbf{V}^{-1}\mathbf{1}[\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1} \\ &+ \mathbf{V}^{-1}\mathbf{1}[\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1}\frac{\partial \mathbf{V}}{\partial \theta_j}\mathbf{V}^{-1} \\ &- \mathbf{V}^{-1}\mathbf{1}\big([\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1}\frac{\partial \mathbf{V}}{\partial \theta_j}\mathbf{V}^{-1}\mathbf{1}[\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\big)\mathbf{1}^\top\mathbf{V}^{-1} \\ =& -\mathbf{P}\frac{\partial \mathbf{V}}{\partial \theta_j}\mathbf{P}\end{aligned}$$

Then (2.6) turns into

$$\begin{aligned}\frac{\partial^2 l_R}{\partial \theta_i \partial \theta_j} =& -\frac{1}{2}\Big[-\mathrm{tr}\big(\mathbf{P}\frac{\partial \mathbf{V}}{\partial \theta_j}\mathbf{P}\frac{\partial \mathbf{V}}{\partial \theta_i}\big) + \mathrm{tr}\big(\mathbf{P}\frac{\partial^2 \mathbf{V}}{\partial \theta_i \partial \theta_j}\big) + \mathbf{y}^\top\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_i}\big)\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_j}\big)\mathbf{P}\mathbf{y} \\ &+ \mathbf{y}^\top\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_j}\big)\mathbf{P}\big(\frac{\partial \mathbf{V}}{\partial \theta_i}\big)\mathbf{P}\mathbf{y} - \mathbf{y}^\top\mathbf{P}\frac{\partial^2 \mathbf{V}}{\partial \theta_i \partial \theta_j}\mathbf{P}\mathbf{y}\Big]\end{aligned} \tag{2.6}$$

Since

$$\begin{aligned}\mathrm{E}(\mathbf{P}\mathbf{y}\mathbf{y}^\top) &= \mathbf{P}[Var(\mathbf{y}) + (\mathrm{E}\mathbf{y})(\mathrm{E}\mathbf{y})^\top] = \mathbf{P}[\mathbf{V} + \boldsymbol{\mu}\boldsymbol{\mu}^\top] = \mathbf{P}\mathbf{V} \\ \mathbf{P}\mathbf{V}\mathbf{P} &= \mathbf{P}[\mathbf{I} - \mathbf{1}[\mathbf{1}^\top\mathbf{V}^{-1}\mathbf{1}]^{-1}\mathbf{1}^\top\mathbf{V}^{-1}] = \mathbf{P}\end{aligned}$$

we get

$$\begin{aligned}\mathrm{E}\Big[\mathbf{y}^\top\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_j})\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_i})\mathbf{P}\mathbf{y}\Big] &= \mathrm{tr}\Big(\mathrm{E}\Big[\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_j})\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_i})\mathbf{P}\mathbf{y}\mathbf{y}^\top\Big]\Big) \\ &= \mathrm{tr}\Big(\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_j})\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_i})\mathbf{P}\mathbf{V}\Big) \\ &= \mathrm{tr}\Big(\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_j})\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_i})\Big) \\ \mathrm{E}\Big[\mathbf{y}^\top\mathbf{P}\frac{\partial^2\mathbf{V}}{\partial\theta_i\partial\theta_j}\mathbf{P}\mathbf{y}\Big] &= \mathrm{tr}\Big(\mathbf{P}\frac{\partial^2\mathbf{V}}{\partial\theta_i\partial\theta_j}\Big)\end{aligned}$$

Therefore,

$$\mathbf{I}_{\theta_i,\theta_j} = -\mathrm{E}\Big[\frac{\partial^2 l_R}{\partial\theta_i\partial\theta_j}\Big] = \frac{1}{2}\mathrm{tr}\Big(\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_j})\mathbf{P}(\frac{\partial\mathbf{V}}{\partial\theta_i})\Big)$$

3 Figures for 4 Different βs of Exponential Weighting

Below shows the performances under four different βs of exponential weighting: a fixed value 1, $min\{RSS\}_{d=1}^{D}/10$, $median\{RSS\}_{d=1}^{D}$ and $max\{RSS\}_{d=1}^{D} * 2$. Here $\{RSS\}_{d=1}^{D}$ are the set of residual sum of squares of D base kernels. Lines refer to the different combination of tuning parameter selection (colors) and βs (line types).

Generally speaking, the differences of different βs in bootstrap test are more obvious than in asymptotic test. For asymptotic test, min can guarantee correct Type I error and maintain better power under the alternative (Figure 3-5, column 1s) while the other three βs are similar. In terms of bootstrap test, $fixed$, med and max also have similar performances, but $fixed$ works better if base kernels are simple and finite-dimensional (Figure 7, column 2). In terms of small β (min), it has fairly greater power under the alternative while guarantees correct Type I error under the null at the same time (Figure 8, 10, column 2-4s; Figure 9). Otherwise when the data-generating kernel is strictly simpler than kernels in the library, min potentially cannot guarantee correct Type I error (Figure 8, 10, column 1s). And GMPML is not a good partner of it (Figure 8-9, column 2-3).

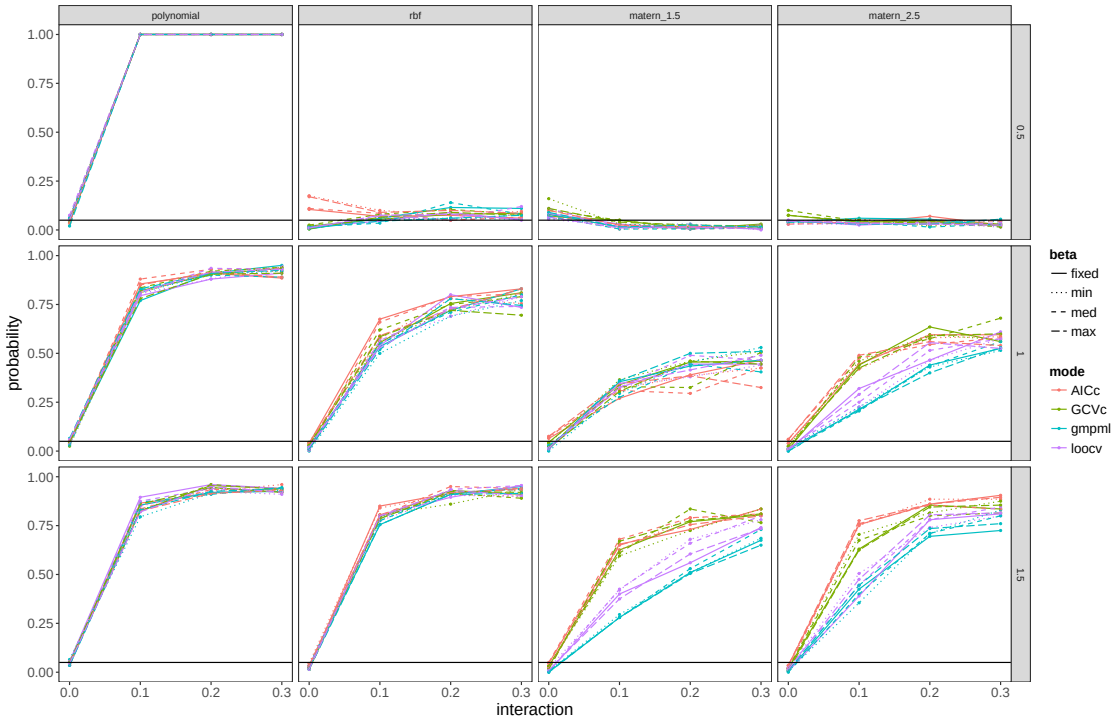

Figure 1: Asym, True kernel only

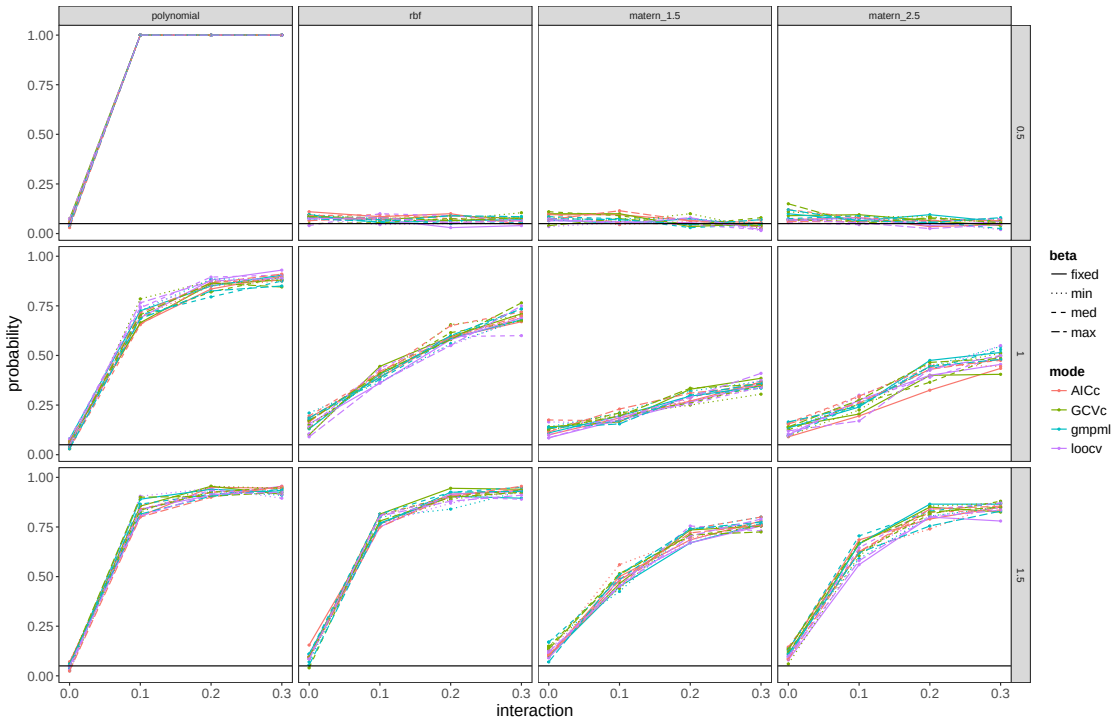

Figure 2: Asym, 3 Polynomial kernels

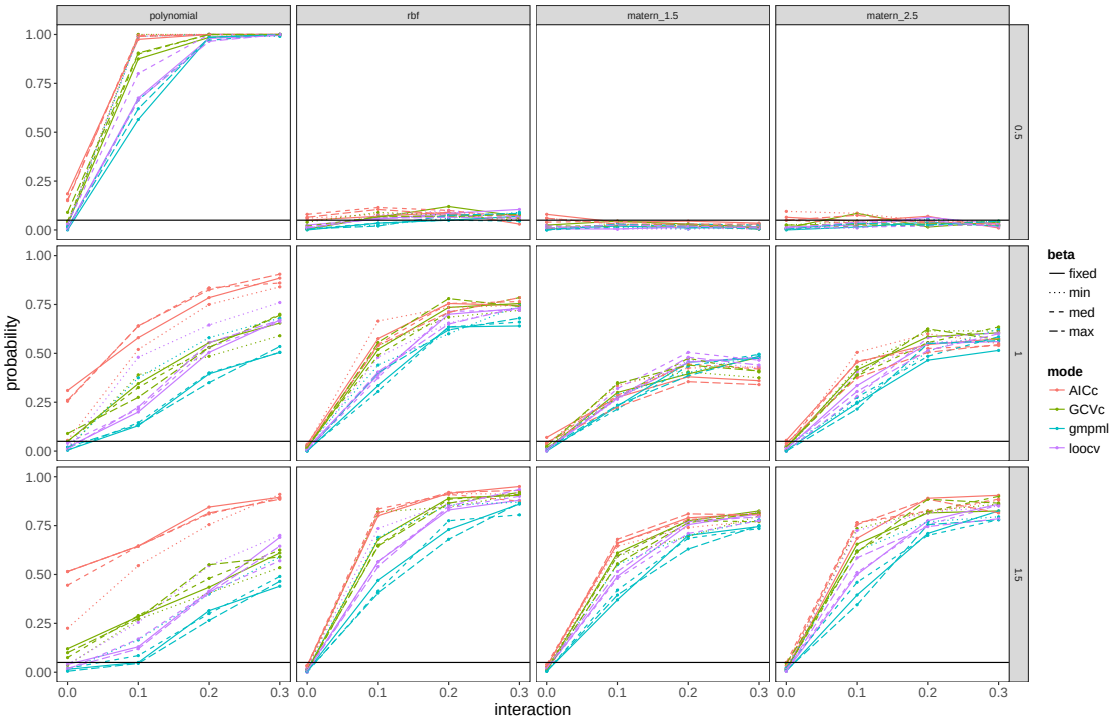

Figure 3: Asym, 3 RBF kernels

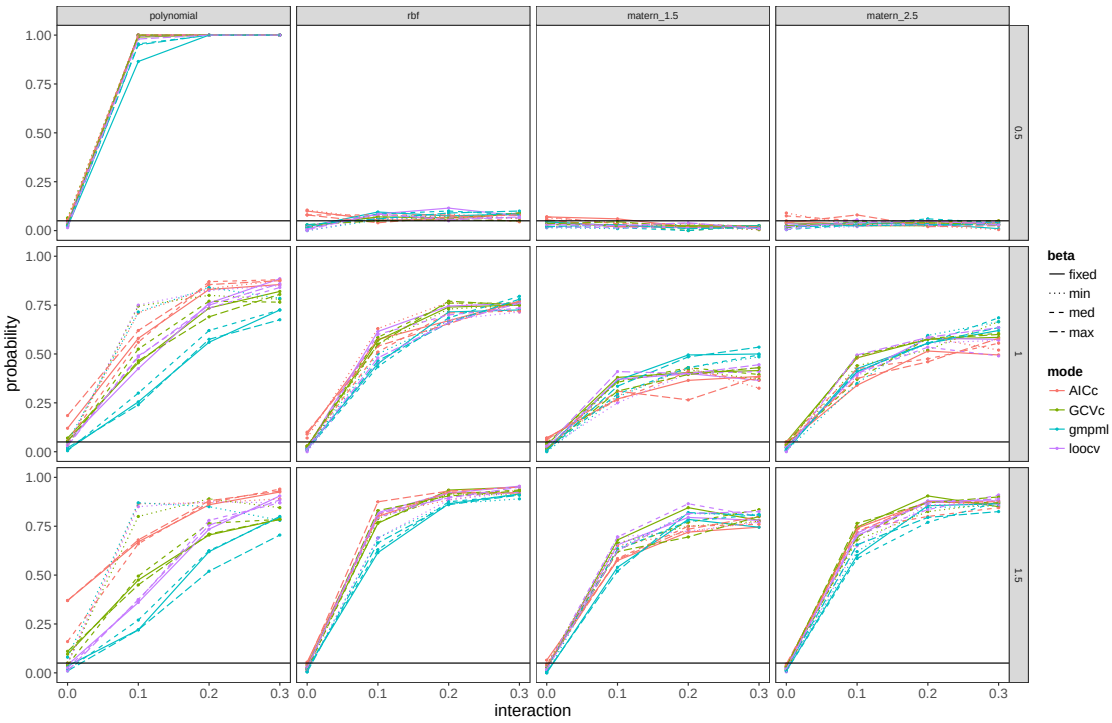

Figure 4: Asym, 3 Polynomial kernels and 3 RBF kernels

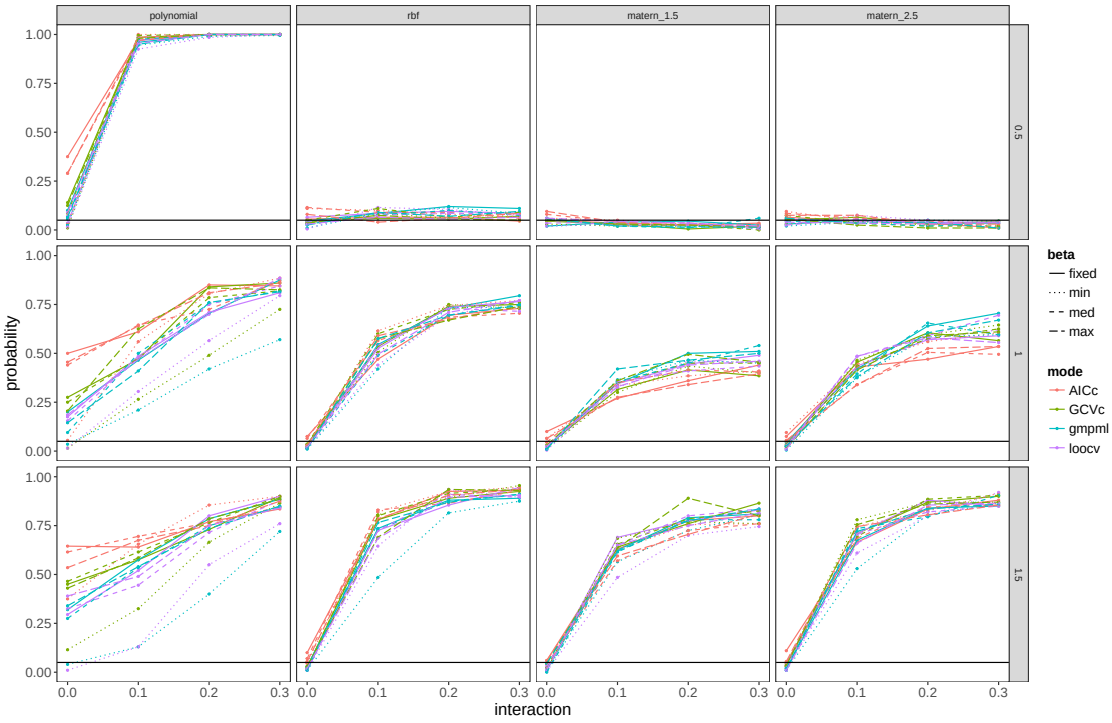

Figure 5: Asym, 3 Matern kernels and 3 RBF kernels

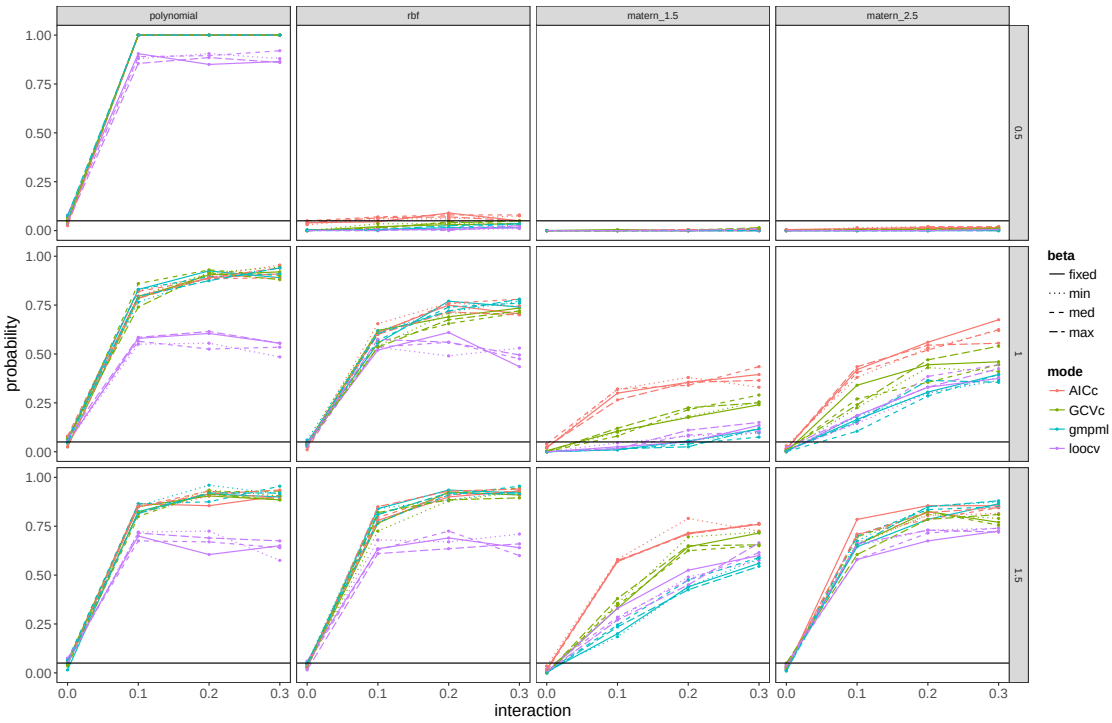

Figure 6: Boot, True kernel only

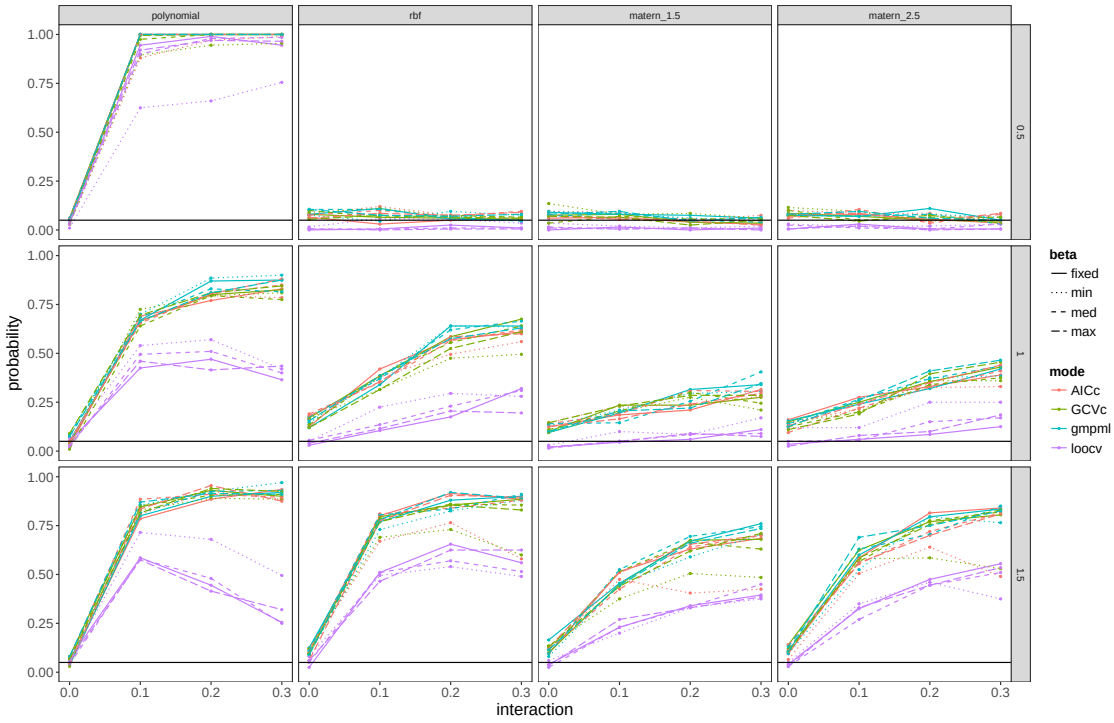

Figure 7: Boot, 3 Polynomial kernels

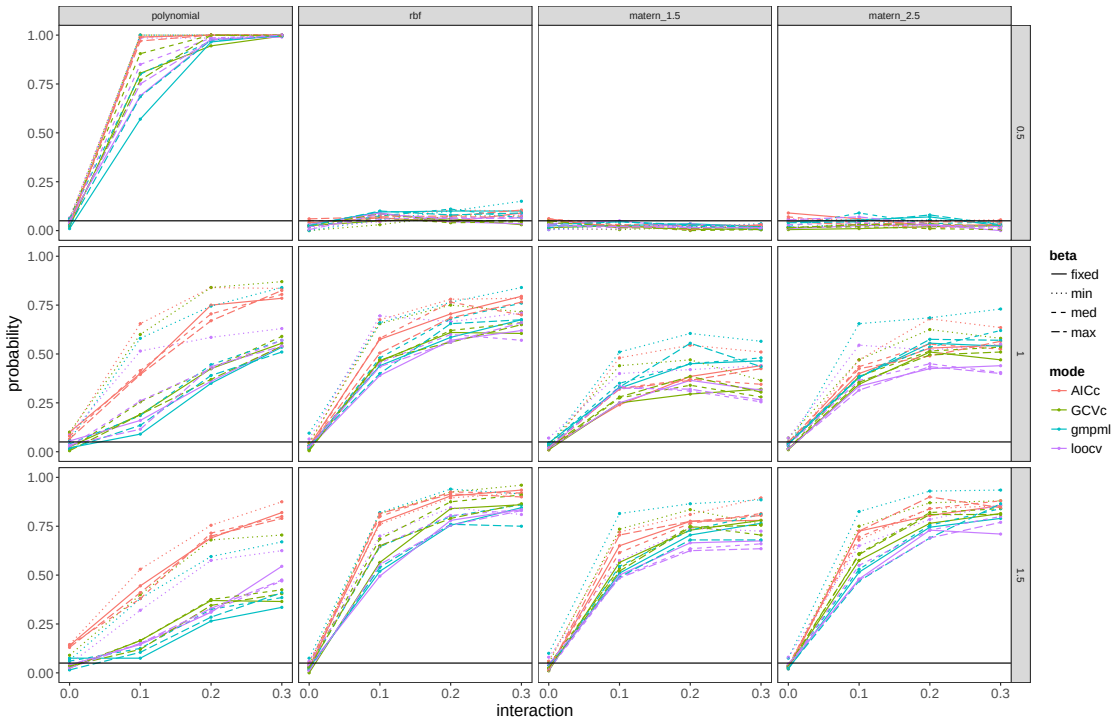

Figure 8: Boot, 3 RBF kernels

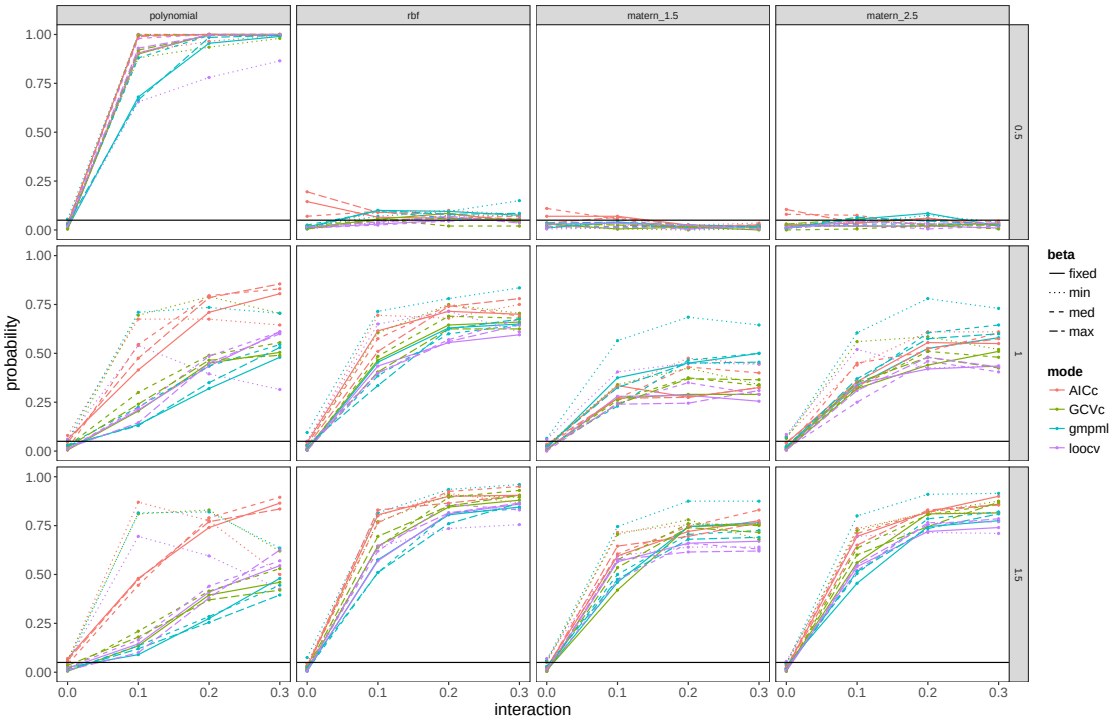

Figure 9: Boot, 3 Polynomial kernels and 3 RBF kernels

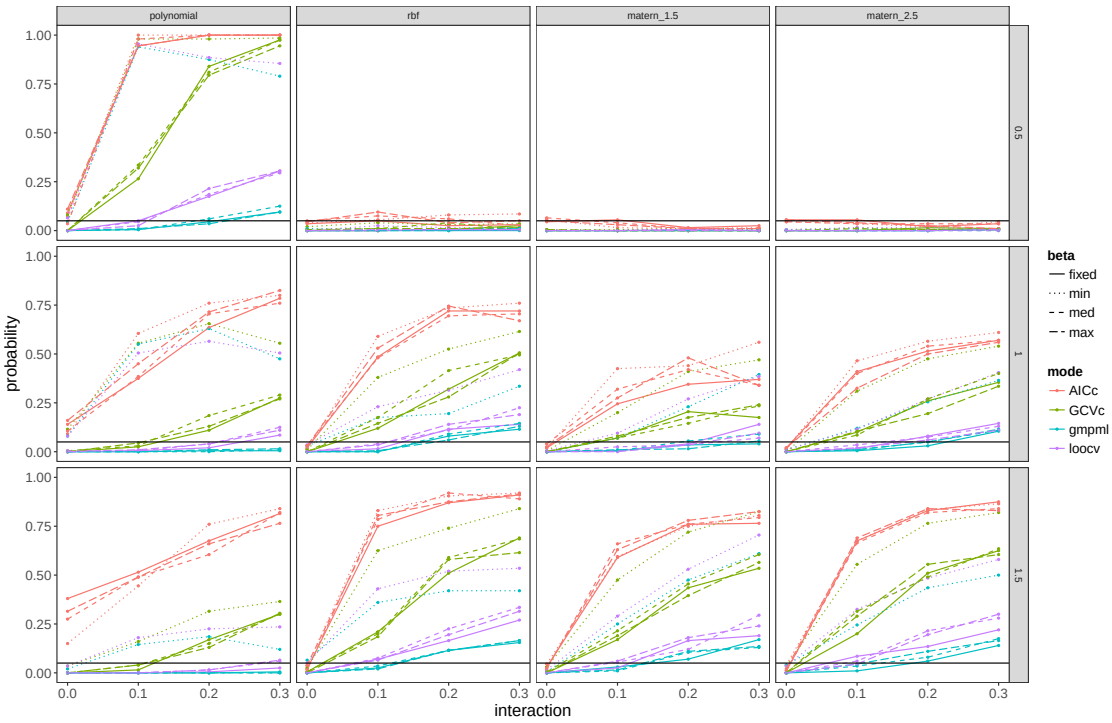

Figure 10: Boot, 3 Matern kernels and 3 RBF kernels

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