

Graphic Lasso: Possible Accuracy

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January 5, 2021

Let $Q(\Omega) = \text{tr}(S\Omega) - \log |\Omega|$. Consider the primal minimization problem

$$\begin{aligned} \min_{\Omega = \llbracket \omega_{j,j'} \rrbracket} Q(\Omega), \\ \text{s.t.} \quad \sum_{j \neq j'} |\omega_{j,j'}|^{1/2} \leq C. \end{aligned}$$

For simplicity, let $|\Omega|^{1/2} = \sum_{j \neq j'} |\omega_{j,j'}|^{1/2}$, T denote the set of indices of non-zero off-diagonal elements, and $q = |T|$. We assume following assumptions.

1. There exist two constants τ_1, τ_2 such that $0 < \tau_1 < \phi_{\min}(\Omega_0) \leq \phi_{\max}(\Omega_0) < \tau_2 < \infty$, for all $p \geq 1, k = 1, \dots, K$, where $\phi_{\min}(\cdot), \phi_{\max}(\cdot)$ denote the minimal and maximal eigenvalues, respectively.
2. There exists a constant $\tau_3 > 0$ such that $\min_{(j,j') \in T} |\omega_{0,j,j'}| \geq \tau_3$.

Theorem 0.1 (Consistency (Preliminary)). *Suppose two assumptions hold and C is a positive constant. Let Ω denote the true precision matrix. For the estimation $\hat{\Omega}$ such that $Q(\hat{\Omega}) \leq Q(\Omega)$ and $|\hat{\Omega}|^{1/2} \leq C$, we have the following accuracy bound with probability tending to 1.*

$$\|\hat{\Omega} - \Omega\|_F = O_p \left[\left\{ \frac{(p+q) \log p}{n} \right\}^{1/2} \right].$$

Proof. Consider the following decomposition

$$G(\Delta) = \text{tr}(S(\Omega + \Delta)) - \text{tr}(\Omega) - \log |\Omega + \Delta| + \log |\Omega| = I_1 + I_2,$$

where

$$I_1 = \text{tr}((S - \Sigma)\Delta), \quad I_2 = (\tilde{\Delta})^T \int_0^1 (1-v)(\Omega + v\Delta)^{-1} \otimes (\Omega + v\Delta)^{-1} dv \tilde{\Delta}.$$

Suppose $\hat{\Omega} = \Omega + \Delta$ has larger or equal likelihood value than the true precision matrix Ω . Then, we have $G(\Delta) \leq 0$, i.e.,

$$I_2 \leq -I_1 \leq |I_1|. \tag{1}$$

Note that

$$|I_1| \leq C_1 \left(\frac{\log p}{n} \right)^{1/2} (|\Delta_T^-|_1 + |\Delta_{T^c}^-|_1) + C_2 \left(\frac{p \log p}{n} \right)^{1/2} \|\Delta^+\|_F, \quad I_2 \geq \frac{1}{4\tau_2^2} \|\Delta\|_F^2,$$

$|\Delta_T^-|_1 \leq q^{1/2} \|\Delta\|_F$, and $|\Delta_{T^c}^-|_1 \leq C$. To satisfy the inequality (1), we have

$$\frac{1}{4\tau_2^2} \|\Delta\|_F^2 \leq (C_1 + C_2) \left(\frac{(p+q) \log p}{n} \right)^{1/2} \|\Delta\|_F + C_1 \left(\frac{(p+q) \log p}{n} \right)^{1/2} C. \quad (2)$$

Consider the equation

$$0 = -\frac{1}{4\tau_2^2} x^2 + (C_1 + C_2) \left(\frac{(p+q) \log p}{n} \right)^{1/2} x + C_1 \left(\frac{(p+q) \log p}{n} \right)^{1/2} C. \quad (3)$$

The solutions to the equation (3) are

$$\begin{aligned} x^* &= 2\tau_2^2 \left\{ (C_1 + C_2) \left(\frac{(p+q) \log p}{n} \right)^{1/2} \pm \sqrt{(C_1 + C_2)^2 \left(\frac{(p+q) \log p}{n} \right) + C_1 C \left(\frac{(p+q) \log p}{n} \right)^{1/2} / \tau_2^2} \right\} \\ &= \mathcal{O} \left[\left(\frac{(p+q) \log p}{n} \right)^{1/2} \right]. \end{aligned}$$

Therefore, to satisfy the inequality (2), we have

$$\|\hat{\Omega} - \Omega\|_F = \|\Delta\|_F = \mathcal{O} \left[\left(\frac{(p+q) \log p}{n} \right)^{1/2} \right].$$

□