

Graphic Lasso: Accuracy with intercept

Jiaxin Hu

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Consider the model

$$\Omega_k = \Theta_0 + \sum_{l=1}^r u_{kl} \Theta_l, \quad k \in [K].$$

Let $U = \llbracket u_{kl} \rrbracket \in \mathbb{R}^{K \times r}$ be the membership matrix and u_l denote the l -th column of U . The optimization problem is stated as

$$\begin{aligned} \min_{\{U, \Theta\}} \quad & \mathcal{L}(U, \Theta) = \sum_{k=1}^K \langle S^k, \Omega^k \rangle - \log \det(\Omega^k), \\ \text{s.t.} \quad & \Omega^k = \Theta_0 + u_k \Theta_1, \quad k = 1, \dots, K, \\ & \|U\|_F = 1, \sum_{k=1}^K u_k = 0, \end{aligned}$$

where Θ_0, Θ_1 are positive definite and $\tau_1 < \min\{\varphi_{\min}(\Theta_0), \varphi_{\min}(\Theta_1)\} \leq \max\{\varphi_{\max}(\Theta_0), \varphi_{\max}(\Theta_1)\} < \tau_2, \tau_1, \tau_2 > 0$.

Lemma 1 (Accuracy with intercept). *Let $\{U, \Theta_l\}$ denote the true parameter. Suppose the estimate $\{\hat{U}, \hat{\Theta}_l\}$ satisfies $\mathcal{L}(\hat{U}, \hat{\Theta}_l) \leq \mathcal{L}(U, \Theta_l)$. Then, with probability tends to 1, we have the accuracy rate*

$$\sum_{k=1}^K \|\Delta_k\|_F \leq KC \sqrt{\frac{\log p}{n}}.$$

k=1,...,K. Both intercept and slope are matrix valued. Estimation of intercept and slope will improve with K.

Remark 1. Note that by matrix inverse lemma, we have

$$\Sigma^k = (\Theta_0 + u_k \Theta_1)^{-1} = \underbrace{\Theta_0^{-1}}_{\text{matrix intercept}} + \frac{u_k}{1 + u_k \langle \Theta_0^{-1}, \Theta_1 \rangle} \underbrace{\Theta_0^{-1} \Theta_1 \Theta_0^{-1}}_{\text{matrix slope}}.$$

Since $\sum_{k=1}^K \frac{u_k}{1 + u_k \langle \Theta_0^{-1}, \Theta_1 \rangle}$ may not equal to 0, the true covariance matrices do not share the same pattern and we can not use all sample covariance matrices S^k to improve the estimation error from K to \sqrt{K} .

not true

Proof. Define the function

$$G(\hat{U}, \hat{\Theta}_l) = \sum_{k=1}^K \langle S^k, \hat{\Theta}_0 + \hat{u}_k \hat{\Theta}_1 - \Theta_0 - u_k \Theta_1 \rangle - \log \det(\hat{\Theta}_0 + \hat{u}_k \hat{\Theta}_1) + \log \det(\Theta_0 + u_k \Theta_1).$$

Let $\Delta_k = \hat{\Theta}_0 + \hat{u}_k \hat{\Theta}_1 - \Theta_0 - u_k \Theta_1$. By Taylor Expansion, we have

$$-\log \det(\hat{\Theta}_0 + \hat{u}_k \hat{\Theta}_1) + \log \det(\Theta_0 + u_k \Theta_1) \geq -\langle (\Theta_0 + u_k \Theta_1)^{-1}, \Delta_k \rangle + \frac{1}{4\tau_2^2} \|\Delta_k\|_F^2.$$

Let $\Sigma^k = (\Theta_0 + u_k \Theta_1)^{-1}$ denote the true precision matrix. Then, we have intuitively, red part should have improved bound.

$$G(\hat{U}, \hat{\Theta}_l) \geq \sum_{k=1}^K \langle S^k - \Sigma^k, \Delta_k \rangle + \frac{1}{4\tau_2^2} \|\Delta_k\|_F^2 = I_1 + I_2.$$

By Lemma 1 in A.J. Rothman et al, we have

$$\max |S_{jk}^k - \Sigma^{jk}| \leq C \sqrt{\frac{\log p}{n}},$$
conflict notation

with high probability. Therefore, we have

$$0 \geq \frac{1}{4\tau_2^2} \frac{1}{K} \left(\sum_{k=1}^K \|\Delta_k\|_F \right)^2 - C \sqrt{\frac{\log p}{n}} \sum_{k=1}^K \|\Delta_k\|_F,$$
elaborate the step of this K.

which implies that

$$\sum_{k=1}^K \|\Delta_k\|_F \leq KC \sqrt{\frac{\log p}{n}}.$$

□