

Topic 13: Non-convex Learning + Lasso

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Key points: Combining the best of the two, we can use **Lasso plus Concave** method, with Lasso screening and concave component selecting variables, achieving a coordinated intrinsic two-scale learning.

Disclaimer: *The note is built on Prof. [Jinchi Lv](#)'s lectures of the course at USC, DSO 607, High-Dimensional Statistics and Big Data Problems.*

We are facing a tradeoff:

- **Convex** methods: have appealing prediction power and oracle inequalities, but challenging to provide tight false sign rate control
- **Concave** methods: have good variable selection properties, but challenging to establish global properties and risk properties

Here, we take advantage of the linearity of Lasso (convex *and* concave) and try to combine it with concave regularization to get the best of both.

13.1 Model Setup