

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

Again, consider a linear regression model $\mathbf{y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}$, where

- response vector ($n \times 1$): $\mathbf{y} = (y_1, \dots, y_n)'$
- design matrix ($n \times p$): $\mathbf{X} = (\mathbf{x}_1, \dots, \mathbf{x}_p)$, with each column rescaled to have L_2 -norm $n^{1/2}$

here, we consider a scenario where

- $\boldsymbol{\beta}_0 = (\beta_{0,1}, \dots, \beta_{0,p})'$ is *sparse* (with many 0 components)
- ultra-high dimensions: $\log p = O(n^a)$, for some $0 < a < 1$

and consider the penalized least squares

$$\min_{\boldsymbol{\beta} \in \mathbb{R}^p} \left\{ (2n)^{-1} \|\mathbf{y} - \mathbf{X}\boldsymbol{\beta}\|_2^2 + \lambda_0 \|\boldsymbol{\beta}\|_1 + \|p_\lambda(\boldsymbol{\beta})\|_1 \right\} \quad (13.1)$$

where

- $\lambda_0 = c \left(\frac{\log p}{n} \right)^{1/2}$ for some $c > 0$
- $p_\lambda(\boldsymbol{\beta}) = p_\lambda(|\boldsymbol{\beta}|) = (p_\lambda(|\beta_1|), \dots, p_\lambda(|\beta_p|))'$, with $|\boldsymbol{\beta}| = (|\beta_1|, \dots, |\beta_p|)'$; the concave penalty $p_\lambda(t)$ is defined on $t \in [0, \infty)$, indexed by $\lambda \geq 0$, increasing in both t and λ , $p_\lambda(0) = 0$

the 2 penalty components

- L_1 -component: minimum amount of regularization for removing noise in prediction
- concave component $\|p_\lambda(\boldsymbol{\beta})\|_1$: adapt model sparsity for variable selection

Under this set up, we can derive the hard-thresholding property as

Proposition 13.1.1: Hard-Thresholding Property

Assume the $p_\lambda(t)$, $t \geq 0$, is **increasing and concave** with

- $p_\lambda(t) \geq p_{H,\lambda}(t) = \frac{1}{2} [\lambda^2 - (\lambda - t)_+^2]$ on $[0, \lambda]$
- $p'_\lambda((1 - c_1)\lambda) \leq c_1\lambda$ for some $c_1 \in [0, 1]$
- $-p''_\lambda(t)$ decreasing on $[0, (1 - c_1)\lambda]$

then any local minimizer of 13.1 that is also a global minimizer in each coordinate has the **hard-thresholding** feature that each component is either 0 or of magnitude **larger** than $(1 - c_1)\lambda$

Such property is shared by a wide class of concave penalties, including hard-thresholding penalty $p_{H,\lambda}(t)$ with $c_1 = 0$, L_0 -penalty, and SICA (with suitable c_1).

How to understand this proposition? Let $\hat{\beta} = (\hat{\beta}_1, \dots, \hat{\beta}_p)'$, then **each** $\hat{\beta}_j$ is the global minimizer of the corresponding univariate penalized least-square problem along the j -th coordinate. These univariate problems share a common form with (generally) different scalars z

$$\hat{\beta}(z) = \arg \min_{\beta \in \mathbb{R}} \left\{ \frac{1}{2}(z - \beta)^2 + \lambda_0 |\beta| + p_{H,\lambda}(|\beta|) \right\}$$

after we rescale all covariates to have L_2 -norm $n^{1/2}$. The solution to these univariate problems are

$$\hat{\beta}(z) = \text{sgn}(z)(|z| - \lambda_0) \cdot \mathbf{1}_{|z| > \lambda + \lambda_0}$$

these solutions have the same feature as the hard-thresholded estimator: each component is either 0 or of magnitude larger than λ . This provides a better distinction between insignificant and significant covariates than soft-thresholding by L_1 penalty.

With the hard-thresholding property of Prop. 13.1.1, we can prove a basic constraint for the global optimum $\hat{\beta}$ on an event with significant probability (Fan and Lv, 2014)

$$\|\delta_2\|_1 \leq 7\|\delta_1\|_1$$

where $\delta = \hat{\beta} - \beta_0 = (\hat{\beta}'_1, \hat{\beta}'_2)' - (\beta'_{0,1}, \beta'_{0,2})' = (\delta'_1, \delta'_2)'$, with $\delta_1 \in \mathbb{R}^s$. Where does this constraint come from? For the penalized least square question 13.1

$$\min_{\beta \in \mathbb{R}^p} \{ (2n)^{-1} \|\mathbf{y} - \mathbf{X}\beta\|_2^2 + \lambda_0 \|\beta\|_1 + \|p_\lambda(\beta)\|_1 \}$$

the global minimizer $\hat{\beta}$ leads to

$$\begin{aligned} (2n)^{-1} \|\mathbf{y} - \mathbf{X}\hat{\beta}\|_2^2 + \lambda_0 \|\hat{\beta}\|_1 + \|p_\lambda(\hat{\beta})\|_1 &= (2n)^{-1} \|\mathbf{X}\beta_0 + \epsilon - \mathbf{X}\hat{\beta}\|_2^2 + \lambda_0 \|\hat{\beta}\|_1 + \|p_\lambda(\hat{\beta})\|_1 \\ &= (2n)^{-1} \|\epsilon - \mathbf{X}(\hat{\beta} - \beta_0)\|_2^2 + \lambda_0 \|\hat{\beta}\|_1 + \|p_\lambda(\hat{\beta})\|_1 \\ &\leq (2n)^{-1} \|\mathbf{y} - \mathbf{X}\beta_0\|_2^2 + \lambda_0 \|\beta_0\|_1 + \|p_\lambda(\beta_0)\|_1 \\ &= (2n)^{-1} \|\epsilon\|_2^2 + \lambda_0 \|\beta_0\|_1 + \|p_\lambda(\beta_0)\|_1 \end{aligned}$$

then, plug in $\delta = \hat{\beta} - \beta_0$, we get

$$\begin{aligned} (2n)^{-1} \|\epsilon - \mathbf{X}\delta\|_2^2 + \lambda_0 \|\beta_0 + \delta\|_1 + \|p_\lambda(\beta_0 + \delta)\|_1 &\leq (2n)^{-1} \|\epsilon\|_2^2 + \lambda_0 \|\beta_0\|_1 + \|p_\lambda(\beta_0)\|_1 \\ (2n)^{-1} \|\mathbf{X}\delta\|_2^2 - n^{-1} \epsilon' \mathbf{X}\delta + \lambda_0 \|\beta_0 + \delta\|_1 + \|p_\lambda(\beta_0 + \delta)\|_1 &\leq \lambda_0 \|\beta_0\|_1 + \|p_\lambda(\beta_0)\|_1 \end{aligned}$$

since $\beta_{0,2} = \mathbf{0}$, $\delta_2 = \beta_{0,2} + \delta_2$, we have

$$\|\beta_0 + \delta\|_1 = \|\beta_{0,1} + \beta_{0,2} + \delta_1 + \delta_2\|_1 = \|\beta_{0,1} + \delta_1 + \delta_2\|_1 \leq \|\beta_{0,1} + \delta_1\|_1 + \|\delta_2\|_1$$

hence

$$(2n)^{-1} \|\mathbf{X}\delta\|_2^2 - n^{-1} \epsilon' \mathbf{X}\delta + \lambda_0 \|\delta_2\|_1 \leq \lambda_0 \|\beta_{0,1}\|_1 - \lambda_0 \|\beta_{0,1} + \delta_1\|_1 + \|p_\lambda(\beta_0)\|_1 - \|p_\lambda(\beta_0 + \delta)\|_1$$

and by the reverse triangle inequality $\|\beta_{0,1}\|_1 - \|\beta_{0,1} + \delta_1\|_1 \leq \|\delta_1\|_1$, we get

$$(2n)^{-1} \|\mathbf{X}\delta\|_2^2 - n^{-1} \epsilon' \mathbf{X}\delta + \lambda_0 \|\delta_2\|_1 \leq \lambda_0 \|\delta_1\|_1 + \|p_\lambda(\beta_0)\|_1 - \|p_\lambda(\beta_0 + \delta)\|_1$$

If assume the distribution of the model error ϵ as

$$\Pr \left(\|n^{-1} \mathbf{X}' \epsilon\|_\infty > \frac{\lambda_0}{2} \right) = O(p^{-c_0})$$

conditional on the event $\mathcal{E} = \{\|n^{-1} \mathbf{X}' \epsilon\|_\infty \leq \lambda_0/2\}$, we have

$$-n^{-1} \epsilon' \mathbf{X}\delta + \lambda_0 \|\delta_2\|_1 - \lambda_0 \|\delta_1\|_1 \geq -\frac{\lambda_0}{2} \|\delta\|_1 + \lambda_0 \|\delta_2\|_1 - \lambda_0 \|\delta_1\|_1 = \frac{\lambda_0}{2} \|\delta_2\|_1 - \frac{3\lambda_0}{2} \|\delta_1\|_1$$

plug this result back, get

$$\frac{1}{2n} \|\mathbf{X}\delta\|_2^2 + \frac{\lambda_0}{2} \|\delta_2\|_1 \leq \frac{3\lambda_0}{2} \|\delta_1\|_1 + \|p_\lambda(\beta_0)\|_1 - \|p_\lambda(\beta_0 + \delta)\|_1$$

References

Yingying Fan and Jinchi Lv. Asymptotic properties for combined l_1 and concave regularization. *Biometrika*, 101(1):57–70, 2014.