Biometrika (0000), **00**, 0, *pp*. 1–15

Advance Access publication on 00 XXX 0000
Printed in Great Britain

Penalized Empirical Likelihood and Growing Dimensional General Estimating Equations

BY CHENLEI LENG AND CHENG YONG TANG

Department of Statistics and Applied Probability, National University of Singapore, Singapore 117546, Republic of Singapore

stalc@nus.edu.sg statc@nus.edu.sg

SUMMARY

When a parametric likelihood function is not specified for a model, estimating equations provide an instrument for statistical inference. Qin & Lawless (1994) illustrated that empirical likelihood makes optimal use of these equations in inferences for fixed (low) dimensional unknown parameters. In this paper, we study empirical likelihood for general estimating equations with growing (high) dimensionality and propose a penalized empirical likelihood approach for parameter estimation and variable selection. We quantify the asymptotic properties of empirical likelihood and its penalized version, and show that penalized empirical likelihood has the oracle property. The performance of the proposed method is illustrated via several simulated applications and a data analysis.

Some key words: Empirical likelihood; General estimating equations; High dimensional data analysis; Penalized likelihood; Variable selection.

1. INTRODUCTION

Empirical likelihood is a computationally intensive nonparametric approach for deriving estimates and confidence sets for unknown parameters. Detailed in Owen (2001), empirical likelihood shares some merits of parametric likelihood approach, such as limiting chi-square distributed likelihood ratio and Bartlett correctability (DiCiccio et al., 1991; Chen & Cui, 2006). On the other hand, as a data driven nonparametric approach, it is attractive in robustness and flexibility in incorporating auxiliary information (Qin & Lawless, 1994). We refer to Owen (2001) for a comprehensive overview, and Chen & Van Keilegom (2009) for a survey of recent development in various areas.

Let $Z_1, \ldots, Z_n$ be independent and identically distributed random vectors from some distribution, and $\theta \in \mathbb{R}^p$ be a vector of unknown parameters. Suppose that data information is available in the form of an unbiased estimating function $g(z;\theta) = \{g_1(z;\theta), \ldots, g_r(z;\theta)\}^{\mathrm{T}}$ $(r \geq p)$ such that $E\{g(Z_i;\theta_0)\} = 0$. Besides the score equations derived from a likelihood, the choice of $g(z;\theta)$ is more flexible and accommodates a wider range of applications, for example, the pseudo-likelihood approach (Godambe & Heyde, 1987), the instrumental variables method in measurement error models (Fuller, 1987) and survey sampling (Fuller, 2009), the generalized method of moments (Hansen, 1982; Hansen & Singleton, 1982) and the generalized estimating equations approach in longitudinal data analysis (Liang & Zeger, 1986).

When $r = p$, θ can be estimated by solving the estimating equations $0 = n^{-1}\sum_{i=1}^n g(Z_i;\theta)$. Allowing $r > p$ provides a useful device to combine available information for improved efficiency, but then directly solving $0 = n^{-1}\sum_{i=1}^n g(Z_i;\theta)$ may not be feasible. Hansen (1982) and

Godambe & Heyde (1987) discussed optimal ways to combine these equations for fixed p. They showed that the optimal estimator $\tilde{\theta}$ satisfies $\sqrt{n}(\tilde{\theta}-\theta_0) \to N\{0, V(\theta_0)\}$ in distribution with

$$V(\theta) = \left(E\left\{ \frac{\partial g(Z_i;\theta)}{\partial \theta^{\mathrm{T}}} \right\} [E\{g(Z_i;\theta) g^{\mathrm{T}}(Z_i;\theta)\}]^{-1} E\left\{ \frac{\partial g(Z_i;\theta)}{\partial \theta} \right\} \right)^{-1}. \tag{1}$$

Qin & Lawless (1994) showed that empirical likelihood optimally combines information. More specifically, the maximizer $\check{\theta}$ of

$$L(\theta) = \sup \left\{ \prod_{i=1}^{n} n w_i : w_i \geq 0, \sum_{i=1}^{n} w_i = 1, \ \sum_{i=1}^{n} w_i g(Z_i;\theta) = 0 \right\} \tag{2}$$

is optimal in the sense of Godambe & Heyde (1987). Define the empirical likelihood ratio as $\ell(\theta) = -[\log\{L(\theta)\} - n\log(n)]$. Qin & Lawless (1994) further showed that $-2\{\ell(\check{\theta}) - \ell(\theta_0)\} \to \chi^2_p$ in distribution as $n \to \infty$. This device is useful in testing hypotheses and obtaining confidence regions for θ. Compared to the Wald type confidence region, this approach respects the range of θ and imposes no shape constraint (Qin & Lawless, 1994).

Our motivations for this paper are multiple-fold. Contemporary statistics often deals with datasets with diverging dimensionality. Sparse models can help interpretation and improve prediction accuracy. There is a large literature on the penalized likelihood approach for building such models; for example lasso (Tibshirani, 1996), the smoothly clipped absolute deviation method (Fan & Li, 2001), adaptive lasso (Zou, 2006; Zhang & Lu, 2007), least squares approximation (Wang & Leng, 2007), the folded concave penalty (Lv & Fan, 2009). Despite these developments, it is not clear how existing methods can be applied to general estimating equations with diverging dimensionality. When likelihood is not available, estimating equations can be more flexible and information from additional estimating equations can improve the estimation efficiency (Hansen, 1982). Reducing the effective dimension of the unknown parameter θ may lead to extra efficiency gain. From this perspective, sparse models in the estimating equations framework provide additional insights.

The importance of high dimensional statistical inference using empirical likelihood was only recently recognized by Hjort et al. (2009) and Chen et al. (2009). Neither paper explored model selection. Tang & Leng (2010) studied variable selection using penalty in the empirical likelihood framework, which is limited to mean vector estimation and linear regression models. When dimension grows, variable selection using more general estimating equations is thus of greater interest. Empirical likelihood for general estimating equations with growing dimensionality is challenging, theoretically and computationally. First, the number of Lagrange multipliers which are used to characterize the solution and to derive asymptotic results, increases with the sample size. It is not clear how appropriate bounds can be obtained. Second, empirical likelihood usually involves solving nonconvex optimization and any generalization of it to address the issue of variable selection is nontrivial. The main contributions of this work are summarized as follows:

1. We show that empirical likelihood gives efficient estimates by combining high dimensional estimating equations. This generalizes the results in Qin & Lawless (1994) derived for fixed dimension, which may be of independent interest;
2. For building sparse models, we propose an estimating equation-based penalized empirical likelihood, a unified framework for variable selection in optimally combining estimating equations. With a proper penalty function, the resulting estimator retains the advantages of both empirical likelihood and the penalized likelihood approach. More specifically, this method has the oracle property (Fan & Li, 2001; Fan & Peng, 2004) by identifying the true

sparse model with probability tending to one and with optimal efficiency. Moreover, Wilks' theorem continues to apply and serves as a robust method for testing hypothesis and constructing confidence regions.

The oracle property of the proposed method does not require strict distributional assumptions, thus is robust against model misspecification. The proposed method is widely applicable as long as unbiased estimating equations can be formed, even when a likelihood is unavailable. Later we outline four such applications in which estimating equations are more natural than the usual likelihood function, and the efficiency of the estimates is improved by having more estimating equations than the parameters. To our best knowledge, variable selection for these examples in a high dimensional setup has not been investigated.

2. Empirical Likelihood for High Dimensional estimating equations

We first extend the fixed dimensional results in Qin & Lawless (1994) to cases with diverging dimensionality, i.e., $r, p \to \infty$ as $n \to \infty$. Via Lagrange multipliers, the weights $\{w_i\}_{i=1}^n$ in (2) are given by $w_i = n^{-1}\{1 + \lambda_\theta^{\mathrm{T}} g(Z_i;\theta)\}^{-1}$ where λ_θ satisfies $n^{-1}\sum_{i=1}^n g(Z_i;\theta)\{1 + \lambda_\theta^{\mathrm{T}} g(Z_i;\theta)\}^{-1} = 0$. By noting that the global maximum of (2) is achieved at $w_i = n^{-1}$, the empirical likelihood ratio is given by

$$\ell(\theta) = -\left[\log\{L(\theta)\} - n\log(n)\right] = \sum_{i=1}^{n} \log\{1 + \lambda_\theta^{\mathrm{T}} g(Z_i;\theta)\}. \tag{3}$$

Thus maximizing (2) is equivalent to minimizing (3). In high dimensional empirical likelihood, the magnitude of $||\lambda_\theta||$ is no longer $O_p(n^{-1/2})$ as in the fixed dimensional case (Hjort et al., 2009; Chen et al., 2009). To develop an asymptotic expansion for (3), $\lambda_\theta^{\mathrm{T}} g(Z_i;\theta)$ needs to be stochastically small uniformly, which is ensured by Lemma 1 in the Appendix. Let $a_n = (p/n)^{1/2}$, and $D_n = \{\theta : \|\theta - \theta_0\| \le C a_n\}$ be a neighborhood of θ_0 for some constant $C > 0$. Let $g_i(\theta) = g(Z_i;\theta)$ and $g(\theta) = E(Z_i;\theta)$. The following regularity conditions are assumed.

A.1 The support of θ denoted by Θ is a compact set in $\mathbb{R}^p$, $\theta_0 \in \Theta$ is the unique solution to $E\{g_i(\theta)\} = 0$.

A.2 $E\{\sup_{\theta\in\Theta}(\|g_i(\theta)\|r^{-1/2})^\alpha\} < \infty$ for some $\alpha > 10/3$ when n is large.

A.3 Let $\Sigma(\theta) = E[\{g_i(\theta) - g(\theta)\}\{g_i(\theta) - g(\theta)\}^{\mathrm{T}}]$. There exists b and B such that the eigenvalues of $\Sigma(\theta)$ satisfy $0 < b \le \gamma_1\{\Sigma(\theta)\} \le \cdots \le \gamma_r\{\Sigma(\theta)\} \le B < \infty$ for all $\theta \in D_n$ when n is large.

A.4 As $n \to \infty$, $p^5/n \to 0$ and $p/r \to y$ for some y such that $C_0 < y < 1$ where $C_0 > 0$.

A.5 There exist $C_1 < \infty$ and $K_{ij}(z)$ such that for all $i = 1, \ldots, r$ and $j = 1, \ldots, p$

$$\frac{\partial g_i(z;\theta)}{\partial \theta_j} \le K_{ij}(z),\ E\{K_{ij}^2(Z)\} \le C_1 < \infty, (i = 1, \ldots, r,\ j = 1, \ldots, p).$$

There exist C_2 and $H_{ijk}(z)$ such that for the ith estimating equation

$$\frac{\partial^2 g_i(z;\theta)}{\partial \theta_j \partial \theta_k} \le H_{ijk}(z),\ E\{H_{ijk}^2(Z)\} \le C_2 < \infty.$$

Conditions A.1 and A.2 are from Newey & Smith (2004) to ensure the existence and consistency of the minimizer of (3) and to control the tail probability behavior of the estimating function. Condition A.4 requires that $p = o(n^{1/5})$ where the rate on p should not be taken as

restrictive because empirical likelihood is studied in a broad framework based on general estimating equations. Since no particular structural information is available on $g(z;\theta)$, establishing the theoretical result is very challenging so that strong regularity conditions are needed and the bounds in the stochastic analysis are conservative. This is also the case in Fan & Peng (2004) in studying the penalized likelihood approach in high dimension. When specific model structure is available, the restriction on dimensionality p can be relaxed. Here $r/p \to y$ in A.4 is for simplicity in presenting the theoretical results. There are also situations when p is fixed and r is diverging (Xie & Yang, 2003), in which our framework also applies. We emphasize that the dimensionality r effectively can not exceed n because the convex hull of $\{g(Z_i;\theta)\}_{i=1}^n$ is at most a subset in $\mathbb{R}^n$ as seen from the definition (2).

We now show the consistency of the empirical likelihood estimate and its rate of convergence.

THEOREM 1. *Under Conditions A.1-A.5, as $n \to \infty$ and with probability tending to 1, the minimizer $\hat\theta_E$ of (3) satisfies a) $\hat\theta_E \to \theta_0$ in probability, and b) $\|\hat\theta_E - \theta_0\| = O_p(a_n)$.*

We now present the theoretical property of the high dimensional empirical likelihood.

THEOREM 2. *Under Conditions A.1-A.5, $\sqrt{n}A_n V^{-1/2}(\theta_0)(\hat\theta_E - \theta_0) \to N(0, G)$ in distribution where $A_n \in \mathbb{R}^{q\times p}$ such that $A_n A_n^{\mathrm{T}} \to G$ and G is a $q \times q$ matrix with fixed q and $V(\theta_0)$ is given by (1).*

From Theorem 2, the asymptotic variance $V(\theta_0)$ of $\hat\theta_E$ remains optimal as in fixed dimensional cases (Hansen, 1982; Godambe & Heyde, 1987). Theorem 2 implies that for the high dimensional estimating equation, empirical likelihood based estimate achieves the optimal efficiency.

We remark that the framework presented in this paper is applicable only to the case where the sample size is larger than the dimension of the parameter. When that is violated, preliminary methods such as sure independence screening (Fan & Lv, 2008) may be used to reduce the dimensionality. This condition cannot be improved because empirical likelihood does not have a solution due to the fact that there are more constraints than the observations.

3. PENALIZED EMPIRICAL LIKELIHOOD

In high dimensional data analysis, it is reasonable to expect that only a subset of the covariates are relevant. To identify the subset of influential covariates, we propose to use the penalized empirical likelihood by complementing (2) with a penalty functional. Using Lagrange multipliers, we consider equivalently minimizing the penalized empirical likelihood ratio defined as

$$\ell_p(\theta) = \sum_{i=1}^n \log\{1 + \lambda^{\mathrm{T}} g(Z_i;\theta)\} + n\sum_{j=1}^p p_\tau(|\theta_j|), \tag{4}$$

where $p_\tau(|\theta_j|)$ is some penalty function with tuning parameter τ controlling the trade-off between bias and model complexity (Fan & Li, 2001).

Write $\mathcal{A} = \{j : \theta_{0j} \neq 0\}$ and its cardinality as $d = |\mathcal{A}|$. Without loss of generality, let $\theta = (\theta_1^{\mathrm{T}}, \theta_2^{\mathrm{T}})^{\mathrm{T}}$ where $\theta_1 \in \mathbb{R}^d$ and $\theta_2 \in \mathbb{R}^{p-d}$ correspond to the nonzero and zero components respectively. This implies $\theta_0 = (\theta_{10}^{\mathrm{T}}, 0)^{\mathrm{T}}$. We correspondingly decompose $V(\theta_0)$ in (1) as

$$V(\theta_0) = \begin{pmatrix} V_{11} & V_{12} \\ V_{21} & V_{22} \end{pmatrix}.$$

The following regularity conditions on the penalty function are assumed.

A.6 As $n \to \infty$, $\tau(n/p)^{1/2} \to \infty$ and $\min_{j\in\mathcal{A}} \theta_{0j}/\tau \to 0$.

A.7 Assume $\max_{j\in\mathcal{A}} p'_\tau(|\theta_{0j}|) = o\{(np)^{-1/2}\}$ and $\max_{j\in\mathcal{A}} p''_\tau(|\theta_{0j}|) = o(p^{-1/2})$.

Condition A.6 states that the nonzero parameters can not converge to zero too fast. This is reasonable because otherwise the noise is too strong. Condition A.7 holds by many penalty functions such as the penalty in Fan & Li (2001) and the minimax concave penalty (Zhang, 2010). The penalized empirical likelihood has the following oracle property.

THEOREM 3. *Let $\hat\theta = (\hat\theta_1^{\mathrm{T}}, \hat\theta_2^{\mathrm{T}})^{\mathrm{T}}$ be the minimizer of (4). Under Conditions A.1-A.7, as $n \to \infty$, we have the following results.*

1. *With probability tending to one, $\hat\theta_2 = 0$.*
2. *Let $V_p(\theta_0) = V_{11} - V_{12}V_{22}^{-1}V_{21}$. Then $\sqrt{n}B_n V_p^{-1}(\theta_0)(\hat\theta_1 - \theta_{10}) \to N(0, G)$ in distribution, where $B_n \in \mathbb{R}^{q\times d}$, q is fixed and $B_n B_n^{\mathrm{T}} \to G$ as $n \to \infty$.*

Theorem 3 implies that the zero components in θ_0 are estimated as zero with probability tending to one. Comparing Theorem 3 to Theorem 2, penalized empirical likelihood gives more efficient estimates of the nonzero components. As shown in the proof of Theorem 3, the efficiency gain is due to the reduction of the effective dimension of θ via penalization. It can be shown further that the penalized empirical likelihood estimate $\hat\theta_1$ is optimal in the sense of Heyde & Morton (1993) as if empirical likelihood were applied to the true model. We show in the later simulations that the improvement can be very large, sometimes substantial.

Next we consider testing statistical hypotheses and constructing confidence regions for θ. Consider the null hypothesis of fixed dimensionality in the following form

$$H_0 : L_n\theta_0 = 0,\ H_1 : L_n\theta_0 \neq 0,$$

where $L_n \in \mathbb{R}^{q\times d}$ such that $L_n L_n^{\mathrm{T}} = I_q$ for a fixed q, and I_q is the q-dimensional identity matrix. Such hypotheses include testing for individual and multiple components of θ_0 as special cases, and can be easily extended to linear functions of θ_0. A similar type of hypothesis testing was considered in Fan & Peng (2004) under a parametric likelihood framework. Based on the empirical likelihood formulation, a penalized empirical likelihood ratio test statistic is constructed as

$$\tilde\ell(L_n) = -2\left\{\ell_p(\hat\theta) - \min_{\theta, L_n\theta=0} \ell_p(\theta)\right\}. \tag{5}$$

We show the asymptotic property of this ratio in the following theorem.

THEOREM 4. *Under the null hypothesis and Conditions A.1-A.7, as $n \to \infty$, $\tilde\ell(L_n) \to \chi_q^2$.*

As a consequence, a $(1-\alpha)$-level confidence set for $L_n\theta$ can be constructed as

$$V_\alpha = \left[v : -2\left\{\ell_p(\hat\theta) - \min_{\theta, L_n\theta=v} \ell_p(\theta)\right\} \le \chi^2_{q,1-\alpha}\right] \tag{6}$$

where $\chi^2_{q,1-\alpha}$ is the $1-\alpha$ level quantile of χ_q^2 distribution.

Theorem 4 extends the results in Qin & Lawless (1994) to growing dimensionality. For the full parametric likelihood approach, Fan & Peng (2004) showed that the likelihood ratio statistic has similar properties given in Theorem 4.

The attractiveness of empirical likelihood and its penalized version comes at the expense of computation. Due to the nonconvexity, computing empirical likelihood is nontrivial (Owen,

2001). Penalized empirical likelihood computation involving a non-differentiable penalty is obviously more involved. We propose a nested optimization procedure in minimizing (4). Due to the non-quadratic nature of the loss function, we iterate between solving for λ and θ. When λ is fixed, we use the local quadratic approximation in Fan & Li (2001) by approximating $p_\tau(|\theta_j|)$ as $p_\tau(|\theta_j^{(k)}|) + \frac{1}{2}\{p'_\tau(|\theta_j^{(k)}|)/|\theta_j^{(k)}|\}\{\theta_j^2 - (\theta_j^{(k)})^2\}$, where $\theta_j^{(k)}$ is the kth step estimate of θ_j. We then make use of the algorithm discussed in Owen (2001) Chapter 12 to obtain the minimizer of (4) through nonlinear optimization. The procedure is repeated until convergence by using the resulting minimizer as the next initial value. Our experience suggests that this algorithm converges quickly, usually in fewer than ten iterations given a good initial value.

To choose the penalty parameter τ, we use the following BIC type function proposed by Wang et al. (2009)

$$\text{BIC}(\tau) = -2\ell(\theta_\tau) + C_n \cdot \log(n) \cdot \text{df}_\tau$$

where θ_τ is the estimate of θ with τ being the tuning parameter; df_τ is the number of nonzero coefficient in θ_τ; C_n is a scaling factor diverging to infinity at a slow rate as $p \to \infty$. When p is fixed, we can simply take $C_n = 1$ as for the usual BIC. Otherwise, $C_n = \max\{\log\log p, 1\}$ seems to be a good choice. The growing C_n is used to offset the effect of a growing dimension. However, a rigorous justification is nontrivial and will be studied in future work.

4. SIMULATION AND DATA ANALYSIS

We present extensive simulation studies to illustrate the usefulness of penalized empirical likelihood. We choose examples from cases where $r > p$ such that the number of estimating equations is greater than the number of parameters. The proposed method is also applicable for $r = p$ when likelihood score functions or the first derivatives of a loss function are used. We compare the penalized empirical likelihood estimates with competing methods whenever appropriate in terms of estimation accuracy. We also give variable selection results for the simulation studies, as well as hypothesis testing results in terms of the size and power. In our implementation, we use the penalty in Fan & Li (2001) although other penalties can also be used. Specifically, the first derivative of the penalty function is defined as

$$p'_\tau(\theta) = \tau\big\{I(\theta \le \tau) + \frac{(a\tau - \theta)_+}{(a-1)\tau} I(\theta > \tau)\big\},$$

for $\theta > 0$, where $a = 3.7$, and $(s)_+ = s$ for $s > 0$ and 0 otherwise.

Example 1. Longitudinal data arise commonly in biomedical research with repeated measurements from the same subject or within the same cluster. Let Y_{it} and X_{it} be the response and covariate of the ith subject measured at time t. Here, $i \in \{1, \ldots, n\}$ and $t \in \{1, \ldots, m_i\}$ index the subject and measurement respectively. The estimating equations utilize the marginal moment conditions without resorting to the likelihood, which is complicated especially for categorical responses. Let $E(Y_{it}) = \mu(X_{it}^{\mathrm{T}}\beta) = \mu_{it}$ where $\beta \in \mathbb{R}^p$ is the parameter of interest. Incorporating the dependence among the repeated measurements is essential for efficient inference. Liang & Zeger (1986) proposed to estimate β by solving $0 = \sum_{i=1}^n \dot{\mu}_i^{\mathrm{T}} W_i^{-1}(Y_i - \mu_i)$. Here for the ith subject, $Y_i = (Y_{i1}, \ldots, Y_{in_i})^{\mathrm{T}}$, $\mu_i = (\mu_{i1}, \ldots, \mu_{in_i})^{\mathrm{T}}$, $\dot{\mu}_i = \partial\mu_i/\partial\beta$ and $W_i = v_i^{1/2} R v_i^{1/2}$ where v_i is a diagonal matrix of the conditional variances of subject i and $R = R(\alpha)$ is a working correlation matrix indexed by α. This is the estimating equations method with $g(Z_i; \beta) = \dot{\mu}_i^{\mathrm{T}} W_i^{-1}(Y_i - \mu_i)$ where $Z_i = (Z_{i1}^{\mathrm{T}}, \ldots, Z_{in_i}^{\mathrm{T}})^{\mathrm{T}}$, $Z_{it} = (Y_{it}, X_{it}^{\mathrm{T}})^{\mathrm{T}}$ and $r = p$. Liang & Zeger (1986) proposed to estimate α and the dispersion parameter by the method of moments.

More recently, Qu et al. (2000) proposed to model R^{-1} by $\sum_{i=1}^{m} a_i M_i$ where $M_1, \ldots, M_m$ are known matrices and $a_1, \ldots, a_m$ are unknown constants. Then β can be estimated by the quadratic inference functions approach (Qu et al., 2000) that uses

$$g(Z_i;\beta) = \begin{pmatrix} \dot{\mu}_i^{\mathrm{T}} v_i^{-1/2} M_1 v_i^{-1/2}(Y_i - \mu_i) \\ \vdots \\ \dot{\mu}_i^{\mathrm{T}} v_i^{-1/2} M_m v_i^{-1/2}(Y_i - \mu_i) \end{pmatrix}, \ (i = 1, \ldots, n). \tag{7}$$

This falls into our framework with $r > p$ when $m > 1$, and with $r = p$ if $m = 1$.

In this simulation study, we consider the model

$$y_{ij} = x_{ij}^{\mathrm{T}}\beta + \varepsilon_{ij}, \ (i = 1, \ldots, n; \ j = 1, 2, 3),$$

where $\beta = (3, 1.5, 0, 0, 2, 0, \cdots, 0)^{\mathrm{T}} \in \mathbb{R}^p$, x_{ij} are generated from multivariate normal distribution $N(0, \Sigma)$ with $\Sigma_{kl} = 0.5^{|k-l|}$. The random error $\varepsilon_i = (\varepsilon_{i1}, \varepsilon_{i2}, \varepsilon_{i3})^{\mathrm{T}}$ is generated from a three-dimensional normal distribution with mean zero, marginal variance 1. The correlation we simulate for the random error is either compound symmetry or AR(1) with parameter 0.7. We use two sets of basis matrices in fitting the model. We take $M_1 = I_3$ as the identity matrix. The second basis matrix M_2 is either a matrix with 0 on the diagonal and 1 elsewhere, or a matrix with two main off-diagonals being 1 and 0 elsewhere. Note that these two sets of basis matrices are referred to as the working structures and are called compound symmetry and AR(1) working assumptions respectively (Qu et al., 2000). In our setup, there are $r = 2p$ estimating equations to estimate p parameters. For each simulation, we repeat the experiment 1000 times. We try different sample sizes $n = 50, 100, 200, 400$ and we take p as the integer part of $10(3n)^{1/5.1} - 20$, which enables us to study the asymptotic properties of empirical likelihood. We compare the usual least-squares estimate, the Oracle least-squares estimator, empirical likelihood estimator, the oracle empirical likelihood estimator and the proposed penalized empirical likelihood estimator, in terms of the mean squared error $\mathrm{MSE} = E\{(\hat{\beta} - \beta)^{\mathrm{T}}(\hat{\beta} - \beta)\}$. For the oracle estimates, only the covariates corresponding to the nonzero coefficients are used in estimation. We report the Monte Carlo estimate of MSE and its sample standard error in 1000 simulations.

The results are summarized in Table 1. Empirical likelihood is more efficient than least-squares because more estimating equations are used. Similar phenomenon happens for their oracle versions. These agree with the general conclusion in Qu et al. (2000). The proposed method has smaller MSE than empirical likelihood and oracle least squares, indicating the gain in accuracy by having more estimating equations and using the penalized method for variable selection. Furthermore, the MSE of the proposed method is close to that of oracle empirical likelihood, especially so for larger sample sizes and larger models. This confirms the efficiency results in Theorem 3 empirically. Finally, using the correct working structure gives more efficient estimates, which can be seen by the smaller MSE's when the true correlation is used in Table 1. This agrees with Qu et al. (2000).

In addition, we record the average correctly estimated zero coefficients and the average numbers of incorrectly estimated zero coefficients for penalized empirical likelihood. The results are summarized in Table 1. The model selection result is satisfactory. As n increases, the average correctly estimated zero coefficients is approaching $p - 3$, while the average numbers of incorrectly estimated zero coefficients is 0 throughout. This confirms the selection consistency in Theorem 3.

To verify the penalized empirical likelihood ratio result in Theorem 4, we test the null hypothesis $H_0 : \beta_1 = a$ for $a = 2.8, 2.9, 3.0, 3.1, 3.2$ respectively, where β_1 is the first component of β. Using a nominal level $\alpha = 0.05$, we document the empirical size and power results in Table

Table 1. *Mean square errors ($\times 10^{-2}$) for estimating equations in longitudinal data analysis. The largest standard error over the mean is 2.35*

n	p	True	Working	LS	O-LS	EL	O-EL	PEL	C	IC
50	6	CS	CS	6.66	2.47	5.52	1.71	1.98	2.75	0
		CS	AR(1)	-	-	5.38	1.86	2.37	2.70	0
		AR(1)	CS	6.55	2.44	5.34	1.70	2.38	2.72	0
		AR(1)	AR(1)	-	-	5.35	1.80	2.38	2.74	0
100	10	CS	CS	5.54	1.25	4.21	0.63	1.13	6.59	0
		CS	AR(1)	-	-	4.22	0.76	1.44	6.52	0
		AR(1)	CS	5.44	1.25	4.07	0.75	1.38	6.59	0
		AR(1)	AR(1)	-	-	3.92	0.76	1.28	6.61	0
200	15	CS	CS	4.16	0.61	2.85	0.28	0.53	11.69	0
		CS	AR(1)	-	-	3.03	0.41	0.67	11.63	0
		AR(1)	CS	4.14	0.63	2.95	0.35	0.64	11.68	0
		AR(1)	AR(1)	-	-	2.96	0.34	0.61	11.67	0
400	20	CS	CS	2.74	0.31	1.95	0.19	0.19	16.91	0
		CS	AR(1)	-	-	2.08	0.21	0.25	16.86	0
		AR(1)	CS	2.74	0.31	2.05	0.16	0.25	16.85	0
		AR(1)	AR(1)	-	-	2.02	0.18	0.23	16.86	0

LS, least-squares; O-LS, oracle least-squares; EL, empirical likelihood; O-EL, oracle empirical likelihood; PEL, penalized empirical likelihood; C, the average of correctly estimated zeros; IC, the average of incorrectly estimated zeros; CS, compound symmetry

2. We can see clearly that the size of the test is close to 0.05 as the sample size increases and the power goes to 1 as either the sample size increases or a deviates more from the true $\beta_1 = 3$. These results show that the proposed test statistic performs satisfactorily.

Example 2. Consider a multivariate extension of Example 1 in Qin & Lawless (1994). Let the jth variable be

$$X_j \sim N(\theta_j, \theta_j^2 + 0.1),\ (j = 1, \ldots, p)$$

where $\theta = (\theta_1, \ldots, \theta_p)^{\mathrm{T}} = (1, -1, 0, 0, 1, 0, \ldots, 0)^{\mathrm{T}}$. We consider the following estimating equations (Qin & Lawless, 1994)

$$g_1(X, \theta)) = \begin{pmatrix} X_1 - \theta_1 \\ \vdots \\ X_p - \theta_p \end{pmatrix},\ g_2(X, \theta) = \begin{pmatrix} X_1^2 - 2\theta_1^2 - 0.1 \\ \vdots \\ X_p^2 - 2\theta_p^2 - 0.1 \end{pmatrix}.$$

We generate $x_i \in \mathbb{R}^p$ $(i = 1, \ldots, n)$ from p-dimensional normal distribution with mean θ and the AR(1) correlation matrix with parameter 0.5. The marginal variance matrix is a diagonal matrix with entries $\theta_j^2 + 0.1$. To consider the scenario of a diverging dimensionality, we let p be the integer part of $20n^{1/5.1} - 36$ and consider several sample sizes. To make a comparison, we compute mean square errors of the usual sample mean, the oracle sample mean assuming that the zero entries in θ were known, empirical likelihood estimate without penalization, the oracle empirical likelihood estimator by using the estimating equations only for the nonzero entries, and finally the proposed penalized empirical likelihood. The sample mean estimator can be seen as using g_1 only in the estimating equation. Note that the oracle empirical likelihood estimate is suboptimal because the estimating equations for the zero entries can be exploited to

Table 2. *Size and power for testing $H_0 : \beta_1 = 3$. The nominal level is 0.05*

n	p	True	Working	2.8	2.9	3.0	3.1	3.2
50	6	CS	CS	0.87	0.43	0.12	0.43	0.87
		CS	AR(1)	0.83	0.38	0.11	0.39	0.84
		AR(1)	CS	0.83	0.38	0.12	0.33	0.79
		AR(1)	AR(1)	0.85	0.41	0.11	0.35	0.83
100	10	CS	CS	0.98	0.58	0.09	0.58	0.98
		CS	AR(1)	0.96	0.55	0.10	0.53	0.96
		AR(1)	CS	0.96	0.52	0.09	0.50	0.96
		AR(1)	AR(1)	0.96	0.55	0.09	0.54	0.96
200	15	CS	CS	1.00	0.83	0.09	0.83	1.00
		CS	AR(1)	1.00	0.78	0.08	0.77	1.00
		AR(1)	CS	1.00	0.76	0.07	0.75	1.00
		AR(1)	AR(1)	1.00	0.80	0.08	0.77	1.00
400	20	CS	CS	1.00	0.99	0.07	0.99	1.00
		CS	AR(1)	1.00	0.97	0.07	0.97	1.00
		AR(1)	CS	1.00	0.97	0.07	0.96	1.00
		AR(1)	AR(1)	1.00	0.98	0.08	0.97	1.00

LS, least-squares; O-LS, oracle least-squares; EL, empirical likelihood; O-EL, oracle empirical likelihood; PEL, penalized empirical likelihood; C, the average of correctly estimated zeros; IC, the average of incorrectly estimated zeros; CS, compound symmetry

improve the efficiency of nonzero entries. This phenomenon was also noted in Tang & Leng (2010). The results from 1000 replications for each sample size are summarized in Table 3. We see that empirical likelihood is more accurate than sample mean, because g_2 is incorporated. The penalized empirical likelihood has the smallest MSE's, because $X_j - \theta_j$ from the zero entries can be exploited to improve the efficiency of the estimates for the nonzero entries. The model selection results are provided in Table 4. We see that variable selection is satisfactory as the average number of correctly estimated zeros is close to $p - 3$.

To verify the result in Theorem 4, we test the null hypothesis $H_0 : \theta_1 = a$ for $a = 0.8, 0.9, 1.0, 1.1, 1.2$ respectively. Using a nominal level $\alpha = 0.05$, we document the empirical size and power results in Table 5. We can see clearly that the size of the test is close to 0.05 as the sample size increases and the power goes to 1 as either the sample size increases or a deviates more from the true $\theta_1 = 3$, especially when the hypothesized value is less than the true value. These results show that the proposed empirical likelihood test statistic performs satisfactorily.

Example 3. The instrumental variable method is widely used in measurement error models (Fuller, 1987), survey sampling (Fuller, 2009) and econometrics (Hansen & Singleton, 1982). Briefly speaking, this approach starts from conditional moment condition $E\{h(X_i;\theta)|\mathcal{F}\} = 0$ where $h(X_i;\theta) \in \mathbb{R}^q$ and $\mathcal{F}$ is information generated by data. Hence, for any $\mathcal{F}$-measurable variable $U_i \in \mathbb{R}^{r\times q}$, so-called the instrument variables, $E\{U_i h(Z_i;\theta)\} = 0$. Then θ can be estimated using $g(Z_i;\theta) = U_i h(X_i;\theta)$ as estimating equations. Since the dimensionality of U_i is not restricted, this approach is an estimating equations method with $r \geq p$.

We consider the model $y_i = x_i^{\mathrm{T}}\beta + \varepsilon_i$, where two noisy copies of x_i denoted by u_i and v_i instead of x_i, and y_i are observed. We follow the classical measurement error model assumption Fuller (1987) by assuming $u_i = x_i + e_{1i}$ and $v_i = x_i + e_{2i}$, where e_{1i} and e_{2i} are p-dimensional

Table 3. *Mean squares errors ($\times 10^{-2}$)*

Heterogeneity in Variance Example						
n	p	SM	O-SM	EL	O-EL	PEL
50	7	5.85	5.07	4.97	3.63	3.12
100	13	3.53	2.54	2.96	1.30	1.23
200	20	2.17	1.33	1.78	0.58	0.50
400	28	1.29	0.66	1.11	0.27	0.23
Instrumental Variable Example						
n	p	LS	O-LS	EL	O-EL	PEL
50	8	44.4	15.4	41.8	8.97	21.9
100	16	43.2	9.66	41.5	3.96	11.6
200	25	34.1	6.96	30.1	1.81	5.01
400	35	24.7	5.53	20.4	0.83	1.90
Two-sample Example						
n	p	SM	O-SM	EL	O-EL	PEL
50	8	16.1	6.14	12.5	3.51	6.25
100	16	16.0	2.95	12.9	1.55	3.98
200	25	12.5	1.51	9.87	0.75	1.61
400	35	8.76	0.75	6.97	0.39	0.61

EL, empirical likelihood; O-EL, oracle empirical likelihood; PEL, penalized empirical likelihood; SM, sample mean; O-SM, oracle sample mean; LS, least squares; O-LS, oracle least squares

Table 4. *Model selection results for examples*

	Example 2			Example 3			Example 4		
n	p	C	IC	p	C	IC	p	C	IC
50	7	3.57	0	8	3.99	0	8	4.04	0
100	13	9.63	0	16	11.4	0	16	11.5	0
200	20	16.9	0	25	20.8	0	25	21.1	0
400	28	25.0	0	35	31.4	0	35	31.6	0

C, the average of correctly estimated zeros; IC, the average of incorrectly estimated zeros

Table 5. *Size and power for testing $H_0 : \theta_1 = 1$ in Example 2. The nominal level is 0.05*

n	p	0.8	0.9	1.0	1.1	1.2
50	7	0.70	0.30	0.12	0.32	0.62
100	13	0.82	0.33	0.11	0.29	0.54
200	20	0.92	0.52	0.09	0.34	0.51
400	28	0.97	0.63	0.08	0.36	0.53

mean zero random vector independent of each other and independent of ε_i. Via instrumental variables, we formulate two sets of estimating equations as

$$g_1(U, V, Y, \beta) = U^{\mathrm{T}}(Y - V^{\mathrm{T}}\beta),\ g_2(U, V, Y, \beta) = V^{\mathrm{T}}(Y - U^{\mathrm{T}}\beta).$$

It is known that the ordinary least squares estimates are usually biased (Fuller, 1987). We generate β and x according to Example 1, whereas e_1 and e_2 are generated from a multivariate normal with mean zero and exchangeable correlation matrix with parameter 0.5. Each component of e_1 and e_2 has marginal variance 0.04. Furthermore, we generate ε from $N(0, 0.25)$. To make comparisons, we compute the mean square errors for the ordinary least squares estimate using U

as X, the oracle least squares estimate using the sub-vector of U corresponding to the nonzero component of X, the empirical likelihood estimator, the oracle empirical likelihood estimator and the penalized empirical likelihood. Note that least squares uses $g(U, Y, \beta) = U^{\mathrm{T}}(Y - U^{\mathrm{T}}\beta)$ as the estimating equation and that both least squares and oracle least squares give biased estimates due to the measurement error. The results on MSE are summarized in Table 3. We see that penalized empirical likelihood is much more accurate than empirical likelihood. For large n, the MSEs of empirical likelihood is closer to those of oracle empirical likelihood, indicating that the proposed method is closer to the oracle for large sample sizes. In addition, our method performs satisfactorily in variable selection, as can be seen from Table 4. We also conducted hypothesis testing using the null hypothesis in Example 1. The results are similar to that in Example 1 and are omitted to save space.

Example 4. We consider the two sample problem with common means in Qin & Lawless (1994). In particular, we have a pair of random variables (X_j, Y_j) such that $E(X_j) = E(Y_j) = \theta_j$ $(j = 1, \ldots, p)$. We set $\theta = (\theta_1, \ldots, \theta_p)^{\mathrm{T}} = (1, -1, 0, 0, 0.5, 0, \ldots, 0)^{\mathrm{T}}$. We generate x_i and y_i independently from p-dimensional multivariate normal distribution with mean θ and an AR(1) covariance matrix with parameter 0.5. We take p as the integer part of $25n^{1/5.1} - 45$. We compare the following estimators: the sample mean, the oracle sample mean, the empirical likelihood estimate, the oracle empirical likelihood estimate and the penalized empirical likelihood. Once again, we see from Table 3 that the proposed method gives MSEs close to the oracle estimator, especially when the sample size becomes large. In addition, penalized empirical likelihood is much more accurate than the usual empirical likelihood. This indicates that variable selection can enhance estimation accuracy if the underlying model is sparse. The penalized empirical likelihood performs well in variable selection, as can be seen from Table 4.

Higher dimensionality. Since the proposed method is based on empirical likelihood, it is not possible to allow p or r greater than n. Otherwise, empirical likelihood can not be applied. To explore higher dimensionality problems, we fix the sample size to be 100 and investigate the performance of the method for Example 2 to 4 with p ranging from 10 to 25 (r ranging from 20 to 50). The results are presented in Figure 1. Clearly, with higher dimensions, the performance of the proposed method deteriorates especially when $p > 15$. However, the proposed method always outperform the empirical likelihood method with no penalization. We note additionally that with $r = 2p$ estimating equations when $p \geq 30$, the optimization of empirical likelihood can be unstable and sometimes may fail, a phenomenon observed by Tsao (2004) and Grendár & Judge (2009). Therefore penalized empirical likelihood still performed reasonably well with larger p while caution needs to be taken when the number of estimating equations is too large comparing to the sample size.

Example 5. To illustrate the usefulness of penalized empirical likelihood, we consider the CD4 data (Diggle et al., 2002) where there are 2,376 observations for 369 subjects ranging from 3 years to 6 years after seroconversion. The major objective is to characterize the population average time course of CD4 decay while accounting for the following predictor variables: age (in years), smoking (packs per day), recreational drug use (yes or no), number of sexual partners, and depression symptom score (larger values indicate more severe depression symptoms). As in Diggle et al. (2002), we consider the square-root-transformed CD4 numbers whose distribution is more near Gaussian. We parametrize the variable time by using a piecewise polynomial

$$f(t) = a_1 t + a_2 t^2 + a_3 (t - t_1)_+^2 + \cdots + a_8 (t - t_6)_+^2$$

where $t_0 = \min(t_{ij}) < t_1 < \cdots < t_6 < t_7 = \max(t_{ij})$ are equally spaced points and $(t - t_j)_+^2 = (t - t_j)^2$ if $t \geq t_j$ and $(t - t_j)_+^2 = 0$ otherwise. This spline representation is motivated by the data analysis in Fan & Peng (2004). We normalize all the covariates such that their sam-

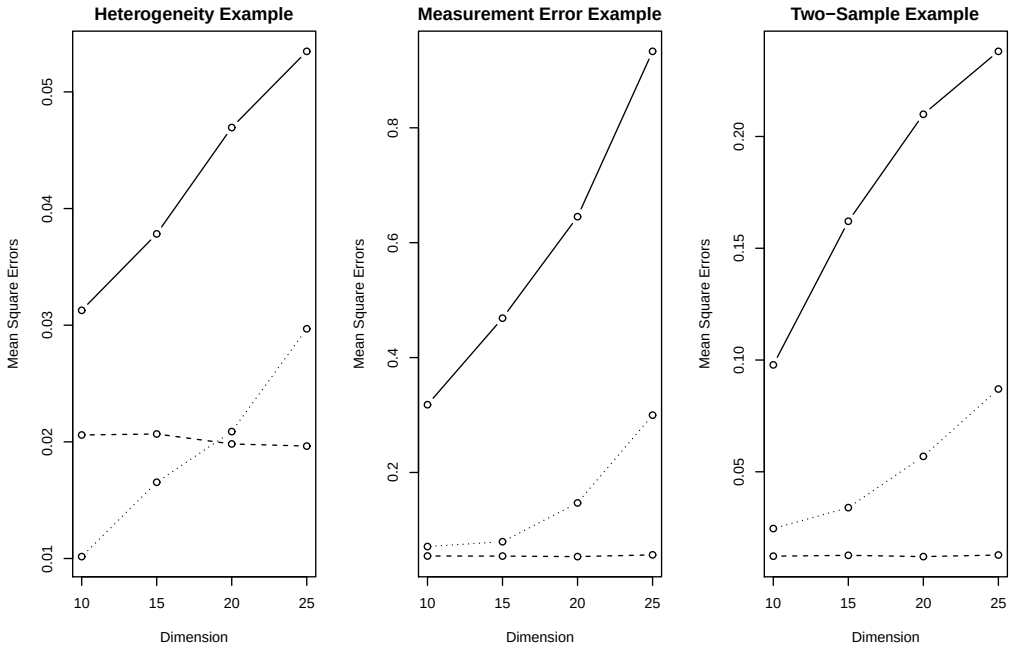

Fig. 1. Comparison of the mean squared errors using the empirical likelihood method (solid), the oracle empirical likelihood method (dashed) and the penalized empirical likelihood method (dotted).

ple means are zero and sample variance is one, which is routinely done in variable selection (Tibshirani, 1996).

We use the quadratic inference function method by using the compound symmetry and AR(1) matrices, respectively. In total there are 14 variables in the model and 28 estimating equations. The intercept is not penalized. We also combine the estimating equations which use the compound symmetry and AR(1) working structure. This gives a model with an additional 14 estimating equation. In total, there are 42 estimating equations for this estimator. The detail of the quadratic inference function modeling approach can be found in Example 1 and Qu et al. (2000). The fitted time curves of the square root of CD4 trajectory against time via the three penalized empirical likelihood, together with the unpenalized fits using independent, compound symmetry and AR(1) working correlation structures, are plotted in Figure 2. These curves are plotted when all the other covariates are fixed at zero. These curves show close agreement with the data points and with each other. The only exception is that if the working correlation is assumed to be independent, the fitted trajectory differs from other fitted curves for large time.

Table 6 gives the generalized estimating equation estimates using various working correlation matrices and the three penalized empirical likelihood estimates for the five variables. It is noted that all the estimates identify smoking as the important variable.

ACKNOWLEDGMENT

We are grateful to Professor Anthony Davison, an associate editor and a referee for constructive comments. Research supports from National University of Singapore research grants and National University of Singapore Risk Management Institute grants are gratefully acknowledged.

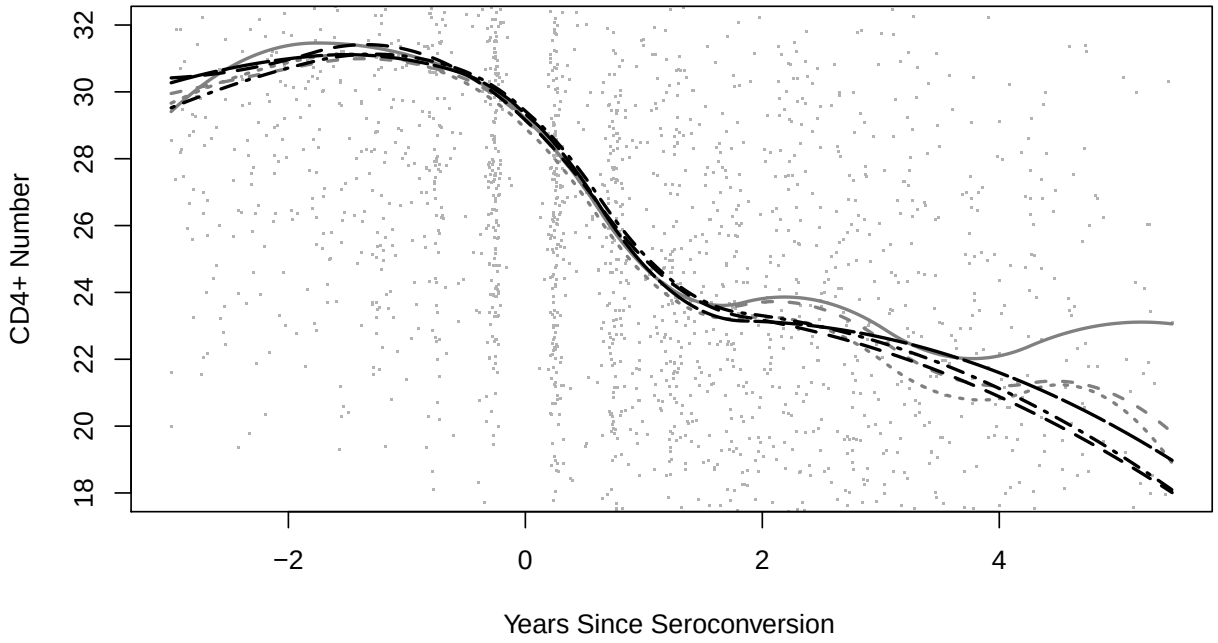

Fig. 2. The fits and the CD4 data: independent (gray solid), general estimating equations using compound symmetry correlations (gray long dash), general estimating equations using AR(1) correlations(gray short dash), penalized empirical likelihood using compound symmetry correlations (long dash), penalized empirical likelihood using AR(1) correlations (dash), penalized empirical likelihood using compound symmetry and AR(1) correlations (dot-dash).

Table 6. *The fitted coefficients and their standard errors*

Variable	Independence	CS	AR(1)	PEL-CS	PEL-AR1	PEL-CM
age	$0.014_{(0.035)}$	$0.002_{(0.032)}$	$0.014_{(0.033)}$	0	0	0
smoking	$0.981_{(0.184)}$	$0.608_{(0.136)}$	$0.281_{(0.190)}$	0.806	0.641	0.756
drug	$1.064_{(0.529)}$	$0.463_{(0.361)}$	$0.414_{(0.356)}$	0	0	0
partner	$-0.065_{(0.059)}$	$0.059_{(0.042)}$	$0.052_{(0.041)}$	0	0	0
depression	$-0.032_{(0.021)}$	$-0.048_{(0.015)}$	$-0.047_{(0.015)}$	0	0	0

CS, compound symmetry; PEL-CS, penalized empirical likelihood using compound symmetry correlations; PEL-AR1, penalized empirical likelihood using AR(1) correlations; PEL-CM, penalized empirical likelihood using compound symmetry and AR(1) correlations

Supplementary Material

Supplementary Material available at *Biometrika* online includes the proofs of Lemmas 1-4 and Theorems 1-4, as well as quantile-quantile plots for demonstrating the empirical distributions of the estimated parameters in simulations.

Appendix

The Appendix sketches the main idea in the proofs of Theorems 1-4, and the important lemmas for the proofs.

Let $\ell(\theta,\lambda)=n^{-1}\sum_{i=1}^{n}\log\{1+\lambda^{\mathrm{T}}g_i(\theta)\}$, $\bar{g}(\theta)=n^{-1}\sum_{i=1}^{n}g_i(\theta)$. We present Lemmas 1-3 following the approach in Newey & Smith (2004), which is used in proving Theorem 1. The proofs of the lemmas are given in the Supplementary Material.

LEMMA 1. *Under Conditions A.1, A.2 and A.4, for any* ξ *with* $(1/\alpha + 1/10) \leq \xi < 2/5$ *and as* $n \to \infty$, *then* $\max_{1\leq i\leq n} \sup_{\theta\in\Theta} |\lambda^{\mathrm{T}} g(Z_i;\theta)| = o_p(1)$ *for all* $\lambda \in \Lambda_n = \{\lambda : \|\lambda\| \leq n^{-\xi}\}$, *and* $\Lambda_n \subseteq \hat{\Lambda}_n(\theta)$ *for all* $\theta \in \Theta$ *where* $\hat{\Lambda}_n(\theta) = \{\lambda : \lambda^{\mathrm{T}} g_i(\theta) > -1, i = 1, \ldots, n\}$.

LEMMA 2. *Under Conditions A.1-A.4, with probability tending to 1,* $\lambda_{\theta_0} = \arg\max_{\lambda\in\hat{\Lambda}_n(\theta_0)} \ell(\lambda, \theta_0)$ *exists,* $\|\lambda_{\theta_0}\| = O_p(a_n)$, *and* $\sup_{\lambda\in\hat{\Lambda}(\theta_0)} \ell(\lambda, \theta_0) \leq O_p(a_n^2)$.

LEMMA 3. *Under Conditions A.1-A.4,* $\|\bar{g}(\hat{\theta}_E)\|^2 = O_p(n^{-3/5})$.

The proof of part a) of Theorem 1 follows the arguments in Newey & Smith (2004) by applying Lemmas 1-3, generalizing the results in Newey & Smith (2004) to allow diverging r and p. Upon establishing the consistent result in part a), the proof given in the Supplementary Material for part b) of Theorem 1 for the rate of convergence follows the arguments in Huang et al. (2008). The following Lemma 4 is used in proving Theorem 2:

LEMMA 4. *Under Conditions A.1-A.5,* $\|\lambda_{\hat{\theta}_E}\| = O_p(a_n)$.

Given Theorem 1 and Lemma 4, stochastic expansions for $\hat{\theta}_E$ and the empirical likelihood ratio (3) can be developed, which facilitates the proof of Theorems 2-4. The proofs of Theorems 2-4 are available in the Supplementary Material.

REFERENCES

CHEN, S. X. & CUI, H. J. (2006). On Bartlett correction of empirical likelihood in the presence of nuisance parameters. *Biometrika* **93**, 215-220.

CHEN, S. X., PENG, L.& QIN, Y. L. (2009). Effects of data dimension on empirical likelihood. *Biometrika* **96**, 711-722.

CHEN, S. X. & VAN KEILEGOM, I. (2009). A review on empirical likelihood methods for regression (with discussion). *Test* **18**, 415-447.

DICICCIO, T. J., HALL, P. & ROMANO, J. P. (1991). Empirical likelihood is Bartlett-correctable. *Ann. Statist.* **19**, 1053-1061.

DIGGLE, P. J., HEAGERTY, P., LIANG, K. Y. & ZEGER, S. L. (2002). *Analysis of Longitudinal Data*. 2nd Edition. New York: Oxford University Press.

FAN, J. & LI, R. (2001). Variable selection via nonconcave penalized likelihood and its oracle properties. *J. Am. Statist. Assoc.* **96**, 1348–1360.

FAN, J. & LV, J. (2008). Sure independence screening for ultra-high dimensional feature space (with discussions). *J. R. Statist. Soc. B* **70**, 849–911.

FAN, J. & PENG, H. (2004). Nonconcave penalized likelihood with a diverging number of parameters. *Ann. Statist.* **32**, 928–961.

FULLER, W. A. (1987). *Measurement Error Models*. New York: Wiley.

FULLER, W. A. (2009). *Sampling Statistics*. New York: Wiley.

GODAMBE, V. P. & HEYDE, C. C. (1987). Quasi-likelihood and optimal estimation. *Int. Statist. Rev.* **55**, 231-244.

GRENDÁR, M. & JUDGE, G. (2009). Empty set problem of maximum empirical likelihood methods. *Elect. J. Statist.* **3**, 1542–1555.

HANSEN, L. P. (1982). Large sample properties of generalized method of moments estimators. *Econometrica* **50**, 1029-1054.

HANSEN, L. P. & SINGLETON, K. J. (1982). Generalized instrumental variables estimation of nonlinear rational expectation models. *Econometrica* **50**, 1269-1285.

HJORT, N. L., MCKEAGUE, I. & VAN KEILEGOM, I. (2009). Extending the scope of empirical likelihood. *Ann. Statist.* **37**, 1079–1111.

HUANG, J., HOROWITZ, J. L. & MA, S. (2008). Asymptotic properties of bridge estimators in sparse high-dimensional regression models. *Ann. Statist.* **36**, 587–613.

HEYDE, C. C. & MORTON, R. (1993). On constrained quasi-likelihood estimation. *Biometrika* **80**, 755-761.

LIANG, K. Y. & ZEGER, S. L. (1986). Longitudinal data analysis using generalized linear models. *Biometrika* **73**, 13-22.

LV, J. & FAN, Y. (2009). A unified approach to model selection and sparse recovery using regularized least squares. *Ann. Statist.* **37**, 3498–3528.

NEWEY, W. K. & SMITH, R. J. (2004). Higher order properties of gmm and generalized empirical likelihood estimators. *Econometrica* **72**, 219–255.
OWEN, A. B. (2001). *Empirical Likelihood*. New York: Chapman and Hall-CRC.
QIN, J. & LAWLESS, J. (1994). Empirical likelihood and generalized estimating equations. *Ann. Statist.* **22**, 300–325.
QU, A., LINDSAY, B. G. & LI, B. (2000). Improving estimating equations using quadratic inference functions. *Biometrika* **87**, 823-836.
TANG, C. Y. & LENG, C. (2010). Penalized high dimensional empirical likelihood. *Biometrika* **97**, 905-920.
TIBSHIRANI, R. (1996). Regression shrinkage and selection via the lasso. *J. R. Statist. Soc. B* **58**, 267–288.
TSAO, M. (2004). Bounds on coverage probabilities of the empirical likelihood ratio confidence regions. *Ann. Statist.* **32**, 1215–1221.
WANG, H. & LENG, C. (2007). Unified lasso estimation via least squares approximation. *J. Am. Statist. Assoc.* **101**, 1039-1048.
WANG, H., LI, B. & LENG, C. (2009). Shrinkage tuning parameter selection with a diverging number of parameters. *J. R. Statist. Soc. B* **71**, 671–683.
XIE, M. & YANG, Y. (2003). Asymptotics for generalized estimating equations with large cluster sizes. *Ann. Statist.* **31**, 310–347.
ZHANG, C. H. (2010). Nearly unbiased variable selection under minimax concave penalty. *Ann. Statist.* **38**, 894-942.
ZHANG, H. H. & LU, W. (2007). Adaptive lasso for Cox's proportional hazard model. *Biometrika* **94**, 691-703.
ZOU, H. (2006). The adaptive lasso and its oracle properties. *J. Am. Statist. Assoc.* **101**, 1418–1429.

[*Received XXXX* 0000. *Revised XXXX* 0000]