15.097 - Homework 1

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1 Compressed Sensing

2 Algorithmic Framework for Regression using MIO

3 First Order Method

Here, we derive a first order method following the notes from Lecture 2 - Best Subset Selection. Consider the problem

$$\begin{aligned} \min_{\boldsymbol{\beta}} \quad & g(\boldsymbol{\beta}) := \|\mathbf{y} - \mathbf{X}\boldsymbol{\beta}\|_2^2 + \Gamma\|\boldsymbol{\beta}\|_1 \\ \text{s.t.} \quad & \|\boldsymbol{\beta}\|_0 \leq k. \end{aligned} \tag{1}$$

Since $g(\boldsymbol{\beta})$ is convex and $\|\nabla g(\boldsymbol{\beta}) - \nabla g(\boldsymbol{\beta}_0)\| \leq \ell\|\boldsymbol{\beta} - \boldsymbol{\beta}_0\|$, it follows that for all $L \geq \ell$

$$g(\boldsymbol{\beta}) \leq Q(\boldsymbol{\beta}) := g(\boldsymbol{\beta}_0) + \nabla g(\boldsymbol{\beta}_0)^T(\boldsymbol{\beta} - \boldsymbol{\beta}_0) + \frac{L}{2}\|\boldsymbol{\beta} - \boldsymbol{\beta}_0\|_2^2 + \Gamma\|\boldsymbol{\beta}\|_1. \tag{2}$$

To find feasible solutions, we solve the following problem

$$\begin{aligned} \min_{\boldsymbol{\beta}} \quad & Q(\boldsymbol{\beta}) \\ \text{s.t.} \quad & \|\boldsymbol{\beta}\|_0 \leq k. \end{aligned} \tag{3}$$

This is equivalent to

$$\begin{aligned} \min_{\boldsymbol{\beta}} \quad & \frac{L}{2}\left\|\boldsymbol{\beta} - \left(\boldsymbol{\beta}_0 - \frac{1}{L}\nabla g(\boldsymbol{\beta}_0)\right)\right\|_2^2 - \frac{1}{2L}\|\nabla g(\boldsymbol{\beta}_0)\|_2^2 + \Gamma\|\boldsymbol{\beta}\|_1 \\ \text{s.t.} \quad & \|\boldsymbol{\beta}\|_0 \leq k, \end{aligned} \tag{4}$$

which reduces to the following plus a constant term:

$$\begin{aligned} \min_{\boldsymbol{\beta}} \quad & \frac{L}{2}\|\boldsymbol{\beta} - \mathbf{u}\|_2^2 + \Gamma\|\boldsymbol{\beta}\|_1 \\ \text{s.t.} \quad & \|\boldsymbol{\beta}\|_0 \leq k. \end{aligned} \tag{5}$$

For the vector $\mathbf{u} \in \mathbb{R}^p$, let $(1), (2), \dots (p)$ be the indices of the order statistics $|u_{(1)}| \geq |u_{(2)}| \geq \dots \geq |u_{(p)}|$. At the optimal solution $\boldsymbol{\beta}^*$ to problem 5, we have $|\beta^*_{(1)}| \geq |\beta^*_{(2)}| \geq \dots \geq |\beta^*_{(p)}|$, which implies that $|\beta^*_{(k+1)}| = |\beta^*_{(k+2)}| = \dots = |\beta^*_{(p)}| = 0$. For $i \leq k$, $\beta^*_{(i)}$ is the optimal solution to the following unconstrained single variable problem:

$$\min_{\beta_{(i)}} \frac{L}{2}(\beta_{(i)} - u_{(i)})^2 + \Gamma|\beta_{(i)}|. \tag{6}$$

Problem 6 has closed form solution

$$\beta^*_{(i)} = \begin{cases} u_{(i)} - \dfrac{\Gamma}{L}\text{sign}(u_{(i)}), & \text{if } |u_{(i)}| \geq \dfrac{\Gamma}{L}, \\ 0, & \text{otherwise.} \end{cases} \tag{7}$$

Thus, the optimal solution to problem 5 is $\boldsymbol{\beta}^* = \mathbf{H}_k(\mathbf{u})$, where

$$(\mathbf{H}_k(\mathbf{u}))_i = \begin{cases} u_{(i)} - \dfrac{\Gamma}{L}\text{sign}(u_{(i)}), & \text{if } |u_{(i)}| \geq \dfrac{\Gamma}{L} \text{ and } i \leq k, \\ 0, & \text{otherwise.} \end{cases} \tag{8}$$

Using this update iteratively to determine the β_i's, we obtain the following first order method:

Algorithm 1

Input: $g(\boldsymbol{\beta}), L, \epsilon$.

Output: A first order stationary solution $\boldsymbol{\beta}^*$.

1. Initialize with $\boldsymbol{\beta}_1 \in \mathbb{R}^p$ such that $\|\boldsymbol{\beta}_1\|_0 \leq k$.
2. For $m \geq 1$
$$\boldsymbol{\beta}_{m+1} \leftarrow \mathbf{H}_k(\boldsymbol{\beta}_0 - \frac{1}{L}\nabla g(\boldsymbol{\beta}_0))$$
3. Repeat Step 2, until $g(\boldsymbol{\beta}_m) - g(\boldsymbol{\beta}_{m+1}) \leq \epsilon$.