



□ FACULTY OF SCIENCE,
TECHNOLOGY
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UNIVERSITY OF LUXEMBOURG

THESIS FOR THE BACHELOR OF MATHEMATICS

High Dimensional Regression Models

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Chapter 1

Notes

1.1 Section 6.2

$$\mathbf{Y} = \mathbf{X}\beta + \varepsilon \quad (1.1)$$

We define $\hat{\beta}$ as follows

$$\hat{\beta} := \arg \min_{\beta} \left\{ \frac{\|\mathbf{Y} - \mathbf{X}\beta\|_2^2}{n} + \lambda \|\beta\|_1 \right\} \quad (1.2)$$

Lemma 1.1 (Basic Inequality).

$$\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq 2 \frac{\varepsilon^T \mathbf{X}(\hat{\beta} - \beta^0)}{n} + \lambda \|\beta^0\|_1$$

Proof. By definition of $\hat{\beta}$, we have that

$$\forall \beta \quad \frac{\|\mathbf{Y} - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|\mathbf{Y} - \mathbf{X}\beta\|_2^2}{n} + \lambda \|\beta\|_1$$

In particular for $\beta = \beta^0$ we have

$$\frac{\|\mathbf{Y} - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|\mathbf{Y} - \mathbf{X}\beta^0\|_2^2}{n} + \lambda \|\beta^0\|_1$$

We now replace \mathbf{Y} using equation (1.1).

$$\begin{aligned}
& \frac{\|\mathbf{Y} - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{\|\mathbf{Y} - \mathbf{X}\beta^0\|_2^2}{n} + \lambda\|\beta^0\|_1 \\
\Rightarrow & \frac{\|(\mathbf{X}\beta^0 + \boldsymbol{\epsilon}) - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{\|(\mathbf{X}\beta^0 + \boldsymbol{\epsilon}) - \mathbf{X}\beta^0\|_2^2}{n} + \lambda\|\beta^0\|_1 \\
\Rightarrow & \frac{\|\mathbf{X}(\beta^0 - \hat{\beta}) + \boldsymbol{\epsilon}\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{\|\mathbf{X}(\beta^0 - \beta^0) + \boldsymbol{\epsilon}\|_2^2}{n} + \lambda\|\beta^0\|_1 \\
\Rightarrow & \frac{\langle \mathbf{X}(\beta^0 - \hat{\beta}) + \boldsymbol{\epsilon}, \mathbf{X}(\beta^0 - \hat{\beta}) + \boldsymbol{\epsilon} \rangle}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{\|\boldsymbol{\epsilon}\|_2^2}{n} + \lambda\|\beta^0\|_1 \\
\Rightarrow & \frac{\|\mathbf{X}(\beta^0 - \hat{\beta})\|_2^2 + \|\boldsymbol{\epsilon}\|_2^2 + 2\langle \mathbf{X}(\beta^0 - \hat{\beta}), \boldsymbol{\epsilon} \rangle}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{\|\boldsymbol{\epsilon}\|_2^2}{n} + \lambda\|\beta^0\|_1 \\
\Rightarrow & \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{2\langle \mathbf{X}(\hat{\beta} - \beta^0), \boldsymbol{\epsilon} \rangle}{n} + \lambda\|\beta^0\|_1 \\
\Rightarrow & \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{2\boldsymbol{\epsilon}^T \mathbf{X}(\hat{\beta} - \beta^0)}{n} + \lambda\|\beta^0\|_1
\end{aligned}$$

□

Let

$$\mathcal{T} := \left\{ \max_{1 \leq j \leq p} 2 \frac{|\boldsymbol{\epsilon}^T \mathbf{X}^{(j)}|}{n} \leq \lambda_0 \right\}$$

Lemma 1.2 (Lemma 6.2.). *For all $t > 0$ and*

$$\lambda_0 := 2\sigma \sqrt{\frac{t^2 + 2 \log p}{n}}$$

we have

$$\mathbb{P}(\mathcal{T}) \geq 1 - 2 \exp[-t^2/2]$$

Proof. We define

$$V_j := \frac{\boldsymbol{\epsilon}^T \mathbf{X}^{(j)}}{\sqrt{n\sigma^2}}$$

Then we have

$$\begin{aligned}
\mathbb{P}(\mathcal{T}) &= \mathbb{P}\left(\left\{\max_{1 \leq j \leq p} 2 \frac{|\varepsilon^T \mathbf{X}^{(j)}|}{n} \leq 2\sigma \sqrt{\frac{t^2 + 2 \log p}{n}}\right\}\right) \\
&= \mathbb{P}\left(\left\{\max_{1 \leq j \leq p} \frac{\varepsilon^T \mathbf{X}^{(j)}}{\sqrt{n\sigma^2}} \leq \sqrt{t^2 + 2 \log p}\right\}\right) \\
&= \mathbb{P}\left(\left\{\max_{1 \leq j \leq p} |V_j| \leq \sqrt{t^2 + 2 \log p}\right\}\right) \\
&= 1 - \mathbb{P}\left(\left\{\max_{1 \leq j \leq p} |V_j| > \sqrt{t^2 + 2 \log p}\right\}\right)
\end{aligned}$$

□

Lemma 1.3 (Lemma 6.3.). *We have on \mathcal{T} , with $\lambda \geq 2\lambda_0$,*

$$2 \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda \|\hat{\beta}_{S_0^c}\|_1 \leq 3\lambda \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1$$

Proof. We start with the Basic Inequality

$$\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq 2 \frac{\varepsilon^T \mathbf{X}(\hat{\beta} - \beta^0)}{n} + \lambda \|\beta^0\|_1$$

Now since we are on \mathcal{T} and since $2\lambda_0 \leq \lambda$

$$\begin{aligned}
\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 &\leq \lambda_0 \|\hat{\beta} - \beta^0\|_1 + \lambda \|\beta^0\|_1 \\
2 \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda \|\hat{\beta}\|_1 &\leq \lambda \|\hat{\beta} - \beta^0\|_1 + 2\lambda \|\beta^0\|_1
\end{aligned}$$

We use the triangle inequality on the left hand side

$$\begin{aligned}
\|\hat{\beta}\|_1 &= \|\hat{\beta}_{S_0}\|_1 + \|\hat{\beta}_{S_0^c}\|_1 \\
&= \|\beta_{S_0}^0 - \beta_{S_0}^0 + \hat{\beta}_{S_0}\|_1 + \|\hat{\beta}_{S_0^c}\|_1 \\
&\geq \|\beta_{S_0}^0\|_1 - \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1
\end{aligned}$$

whereas on the right hand side

$$\begin{aligned}
\|\hat{\beta} - \beta^0\|_1 &= \|(\hat{\beta}_{S_0} + \hat{\beta}_{S_0^c}) - (\beta_{S_0}^0 + \underbrace{\beta_{S_0^c}^0}_{=0})\|_1 \\
&= \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1
\end{aligned}$$

Injecting these two results, we get that

$$\begin{aligned}
& 2 \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda \|\hat{\beta}\|_1 \leq \lambda \|\hat{\beta} - \beta^0\|_1 + 2\lambda \|\beta^0\|_1 \\
\implies & 2 \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda \left(\|\beta_{S_0}^0\|_1 - \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1 \right) \\
& \leq \lambda \left(\|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1 \right) + 2\lambda \|\beta^0\|_1 \\
\implies & 2 \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda \underbrace{\|\beta_{S_0}^0\|_1}_{=\beta^0} + \lambda \|\hat{\beta}_{S_0^c}\|_1 \leq 3\lambda \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + 2\lambda \|\beta^0\|_1 \\
\implies & 2 \frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda \|\hat{\beta}_{S_0^c}\|_1 \leq 3\lambda \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1
\end{aligned}$$

□

Theorem 1.4 (Compatibility condition). *We say that the compatibility condition is met for the set S_0 , if for some $\phi_0 > 0$, and for all β satisfying $\|\beta_{S_0^c}\|_1 \leq 3\|\beta_{S_0}\|_1$, it holds that*

$$\|\beta_{S_0}\|_1^2 \leq \left(\beta^T \hat{\Sigma} \beta \right) s_0 / \phi_0^2$$

Theorem 1.5 (Theorem 6.1.). *Suppose the compatibility condition holds for S_0 . Then on \mathcal{T} , we have for $\lambda \geq 2\lambda_0$,*

$$\left\| \mathbf{X}(\hat{\beta} - \beta^0) \right\|_2^2 / n + \lambda \left\| \hat{\beta} - \beta^0 \right\|_1 \leq 4\lambda^2 s_0 / \phi_0^2$$

Theorem 1.6 (Compatibility condition for general sets). *We say that the compatibility condition holds for the set S , if for some constant $\phi(S) > 0$, and for all β , with $\|\beta_{S^c}\|_1 \leq 3\|\beta_S\|_1$, one has*

$$\|\beta_S\|_1^2 \leq \left(\beta^T \hat{\Sigma} \beta \right) |S| / \phi^2(S)$$

1.2 Section 6.3

Now $\mathbf{Y} := \mathbf{f}^0 + \varepsilon$ so $\mathbb{E}[\mathbf{Y}] := \mathbf{f}^0$

Lemma 1.7 (New version of the Basic Inequality). $\forall \beta^* \in \mathbb{R}^p$ we have

$$\begin{aligned}
\frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 & \leq \frac{2\varepsilon^T \mathbf{X}(\hat{\beta} - \beta^*)}{n} + \lambda \|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n} \\
\frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 & \leq \frac{2\varepsilon^T \mathbf{X}(\hat{\beta} - \beta^*)}{n} + \lambda \|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n}
\end{aligned} \tag{1.3}$$

Proof. By definition of $\hat{\beta}$, we have that

$$\forall \beta \quad \frac{\|\mathbf{Y} - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|\mathbf{Y} - \mathbf{X}\beta\|_2^2}{n} + \lambda \|\beta\|_1$$

In particular for $\beta = \beta^*$ we have

$$\forall \beta^* \quad \frac{\|\mathbf{Y} - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|\mathbf{Y} - \mathbf{X}\beta^*\|_2^2}{n} + \lambda \|\beta^*\|_1$$

We since $\mathbf{Y} = \mathbf{f}^0 + \boldsymbol{\varepsilon}$

$$\begin{aligned} & \frac{\|\mathbf{Y} - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|\mathbf{Y} - \mathbf{X}\beta^*\|_2^2}{n} + \lambda \|\beta^0\|_1 \\ \implies & \frac{\|(\mathbf{f}^0 + \boldsymbol{\varepsilon}) - \mathbf{X}\hat{\beta}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|(\mathbf{f}^0 + \boldsymbol{\varepsilon}) - \mathbf{X}\beta^*\|_2^2}{n} + \lambda \|\beta^*\|_1 \\ \implies & \frac{\|(\mathbf{f}^0 - \mathbf{X}\hat{\beta}) + \boldsymbol{\varepsilon}\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{\|(\mathbf{f}^0 - \mathbf{X}\beta^*) + \boldsymbol{\varepsilon}\|_2^2}{n} + \lambda \|\beta^*\|_1 \\ \implies & \frac{\langle (\mathbf{f}^0 - \mathbf{X}\hat{\beta}) + \boldsymbol{\varepsilon}, (\mathbf{f}^0 - \mathbf{X}\hat{\beta}) + \boldsymbol{\varepsilon} \rangle}{n} + \lambda \|\hat{\beta}\|_1 \\ & \leq \frac{\langle (\mathbf{f}^0 - \mathbf{X}\beta^*) + \boldsymbol{\varepsilon}, (\mathbf{f}^0 - \mathbf{X}\beta^*) + \boldsymbol{\varepsilon} \rangle}{n} + \lambda \|\beta^*\|_1 \\ \implies & \frac{\|\mathbf{f}^0 - \mathbf{X}\hat{\beta}\|_2^2 + \|\boldsymbol{\varepsilon}\|_2^2 + 2\langle \mathbf{f}^0 - \mathbf{X}\hat{\beta}, \boldsymbol{\varepsilon} \rangle}{n} + \lambda \|\hat{\beta}\|_1 \\ & \leq \frac{\|\mathbf{f}^0 - \mathbf{X}\beta^*\|_2^2 + \|\boldsymbol{\varepsilon}\|_2^2 + 2\langle \mathbf{f}^0 - \mathbf{X}\beta^*, \boldsymbol{\varepsilon} \rangle}{n} + \lambda \|\beta^*\|_1 \\ \implies & \frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{2\langle \mathbf{X}(\hat{\beta} - \beta^*), \boldsymbol{\varepsilon} \rangle}{n} + \lambda \|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n} \\ \implies & \frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{2\boldsymbol{\varepsilon}^T \mathbf{X}(\hat{\beta} - \beta^*)}{n} + \lambda \|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n} \end{aligned}$$

□

Lemma 1.8 (New version of the Lemma 6.3.). *We have on \mathcal{T} , with $\lambda \geq 4\lambda_0$,*

$$\frac{4\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + 3\lambda \|\hat{\beta}_{S_*^c}\|_1 \leq 5\lambda \|\hat{\beta}_{S_*} - \beta_{S_*}^*\|_1 + \frac{4\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n} \quad (1.4)$$

Proof. We start with the Basic Inequality

$$\frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda \|\hat{\beta}\|_1 \leq \frac{2\boldsymbol{\varepsilon}^T \mathbf{X}(\hat{\beta} - \beta^*)}{n} + \lambda \|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n}$$

Now since we are on \mathcal{T} and since $4\lambda_0 \leq \lambda$

$$\begin{aligned}
& \frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \frac{2\boldsymbol{\varepsilon}^T \mathbf{X}(\hat{\beta} - \beta^*)}{n} + \lambda\|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n} \\
\implies & \frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + \lambda\|\hat{\beta}\|_1 \leq \lambda_0\|\hat{\beta} - \beta^*\|_1 + \lambda\|\beta^*\|_1 + \frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n} \\
\implies & 4\frac{\|\mathbf{X}\hat{\beta} - \mathbf{f}^0\|_2^2}{n} + 4\lambda\|\hat{\beta}\|_1 \leq \lambda\|\hat{\beta} - \beta^*\|_1 + 4\lambda\|\beta^*\|_1 + 4\frac{\|\mathbf{X}\beta^* - \mathbf{f}^0\|_2^2}{n}
\end{aligned}$$

We use the triangle inequality on the left hand side

$$\begin{aligned}
\|\hat{\beta}\|_1 &= \|\hat{\beta}_{S_0}\|_1 + \|\hat{\beta}_{S_0^c}\|_1 \\
&= \|\beta_{S_0}^0 - \beta_{S_0}^0 + \hat{\beta}_{S_0}\|_1 + \|\hat{\beta}_{S_0^c}\|_1 \\
&\geq \|\beta_{S_0}^0\|_1 - \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1
\end{aligned}$$

whereas on the right hand side

$$\begin{aligned}
\|\hat{\beta} - \beta^0\|_1 &= \|(\hat{\beta}_{S_0} + \hat{\beta}_{S_0^c}) - (\beta_{S_0}^0 + \underbrace{\beta_{S_0^c}^0}_{=0})\|_1 \\
&= \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1
\end{aligned}$$

Injecting these two results, we get that

$$\begin{aligned}
& 2\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda\|\hat{\beta}\|_1 \leq \lambda\|\hat{\beta} - \beta^0\|_1 + 2\lambda\|\beta^0\|_1 \\
\implies & 2\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda\left(\|\beta_{S_0}^0\|_1 - \|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1\right) \\
& \leq \lambda\left(\|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + \|\hat{\beta}_{S_0^c}\|_1\right) + 2\lambda\|\beta^0\|_1 \\
\implies & 2\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + 2\lambda\underbrace{\|\beta_{S_0}^0\|_1}_{=\beta^0} + \lambda\|\hat{\beta}_{S_0^c}\|_1 \leq 3\lambda\|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1 + 2\lambda\|\beta^0\|_1 \\
\implies & 2\frac{\|\mathbf{X}(\hat{\beta} - \beta^0)\|_2^2}{n} + \lambda\|\hat{\beta}_{S_0^c}\|_1 \leq 3\lambda\|\hat{\beta}_{S_0} - \beta_{S_0}^0\|_1
\end{aligned}$$

□

Chapter 2

Introduction

2.1 The first section

2.1.1 The first subsection

To be added

- how to get \hat{b} on page 101.
- where the χ^2 distribution comes from in page 101