

Chapter 15: Minimax Lower Bounds :

15.1

$$\|P_1 - P_0\|_{TV} = \sup \int (p_1(x) - p_0(x)) f_1 dx$$

$$= 1 - (1 + \sup \int (p_1(x) - p_0(x)) f_1 dx)$$

$$= 1 - (\int p_0(x) dx + \sup \int (p_1(x) - p_0(x)) f_1 dx)$$

$$= 1 - \left(\int (1 - f_1) p_0(x) dx + \int p_1(x) f_1 dx \right)$$

$$= 1 - \inf_{f_0 + f_1 \geq 1} \left(\int f_0 p_0(x) dx + \int p_1(x) f_1 dx \right)$$

$$= 1 - \inf_{f_0 + f_1 \geq 1} (E_0[f_0] + E_1[f_1])$$

15.2

$$a) H(Q) = H(X) =$$

$$= - \sum q(x) \log q(x)$$

$H(X) \geq 0$: Proof by Induction

$$\text{Base case } (K=0): H(X) = - \sum_{i=0}^K q(x) \log q(x)$$

$$= - \sum_{i=0}^0 \overset{-x^2/2}{i} \cdot \log i \overset{-x^2/2}{i}$$

$$= 0 \cdot \log 0$$

$$= 0$$

Books Definition

$$0 \cdot \log 0 = 0$$

$$\begin{aligned}
 \text{Next Step (k=n): } H(X) &= - \sum_{i=0}^n q_i(X) \log q_i(X) \\
 &= - \sum_{i=0}^n i \cdot \log i \\
 &= - \sum_{i=1}^n i \log i \\
 &= - \sum_{i=1}^n \log i^i \\
 &\geq 0
 \end{aligned}$$

$$\begin{aligned}
 \text{Induction Step (k=n+1): } H(X) &= - \sum_{i=0}^{n+1} q_i(X) \log q_i(X) \\
 &= - \sum_{i=0}^{n+1} i \cdot \log i \\
 &= - \sum_{i=1}^{n+1} i \log i \\
 &= -(n+1) \log n+1 - \sum_{i=1}^n i \log i \\
 &\geq -\log[(n+1)^{(n+1)}] - \sum_{i=1}^n \log i^i \\
 &\geq 0
 \end{aligned}$$

$$b) H(X) \leq \log |X|$$

Proof by Deduction:

$$\text{If } p(X) = X, \text{ then } H(X) = - \sum_{i=1}^n p_i(X) \log(p_i(X)) = - \sum_{i=1}^n X \log X \leq \log X$$

15.3

$$a) D(P||Q) = \int \log \frac{P(x)}{Q(x)} P(x) dx$$

$D(P||Q) \geq 0$: Proof by Deduction

$$\text{If } P(x) = Q(x), \text{ then } D(P||Q) = \int \log \frac{P(x)}{Q(x)} P(x) dx$$

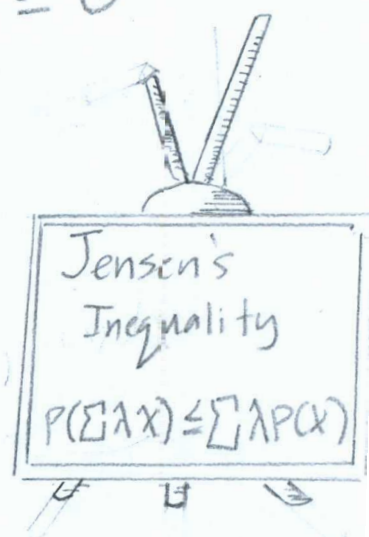
$$= \int \log \frac{P(x)}{P(x)} P(x) dx$$

$$\geq 0$$

$$b) D\left(\sum_{j=1}^m \lambda_j P_j || Q\right) = \int \log \frac{\sum_{j=1}^m \lambda_j P_j(x)}{Q(x)} P(x) dx$$

$$\leq \sum_{i=1}^m \lambda_i \int \log \frac{P(x)}{Q(x)} P(x) dx \quad \text{by}$$

$$\leq \sum_{i=1}^m \lambda_i D(P||Q)$$



$$D(Q || \sum_{i=1}^m \lambda_i P) = \int \log \frac{Q(x)}{\sum_{i=1}^m \lambda_i P(x)} Q(x) dx$$

$$\leq \frac{1}{\sum_{i=1}^m \lambda_i} \int \log \frac{Q(x)}{P(x)} Q(x) dx$$

$$\leq \sum_{i=1}^m \lambda_i D(Q || P)$$

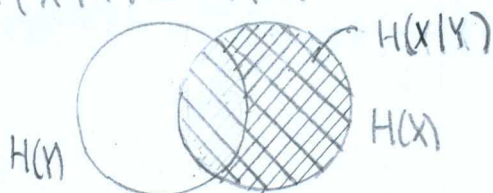
c) (Equation 15.11a)

$$D(P^{1:n} || Q^{1:n}) = \sum_{i=1}^n D(P||Q) = n D(P||Q)$$

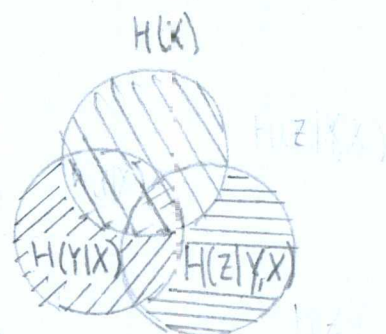
15.4 (Equation 15.5a) $H(X|Y) := \mathbb{E}_Y[H(Q_{X,Y})]$

$$= \mathbb{E}_Y \left[\int_X q(x|Y) \log q(x|Y) \mu(dx) \right]$$

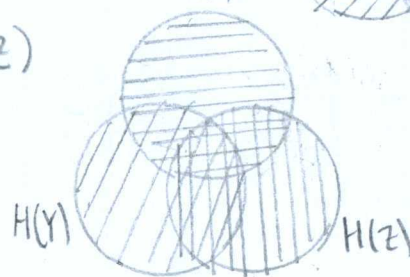
a) $H(X|Y) \leq H(X)$



b) $H(X, Y, Z) = H(X) + H(Y|X) + H(Z|Y, X)$



c) $H(X, Y, Z) \leq H(X) + H(Y) + H(Z)$



15.5 (Equation 15.10) $\|P - Q\|_{TV}^2 = \frac{1}{4} (P - Q)^2$
 $= \frac{1}{4} (\sqrt{P} - \sqrt{Q})^2 (\sqrt{P} + \sqrt{Q})^2$
 $= \frac{1}{4} (\sqrt{P} - \sqrt{Q})^2 (2P + 2Q - (\sqrt{P} - \sqrt{Q})^2)$
 $= \frac{1}{4} H(P \| Q)^2 (4 - H(P \| Q)^2)$

$$\|P - Q\|_{TV}^2 \leq H(P \| Q)^2 \sqrt{1 - H(P \| Q)^2}$$

15.6
 (Lemma 15.2) "Pinsker-Csiszar-Kullback Inequality"

For all disturbances P and Q ,

$$\|P - Q\| \leq \sqrt{\frac{1}{2} D(Q \| P)}$$

"The Lemma models (or describes) the Euclidean Distance from a function to another function. An upper bound helps in a function's selection. A new connection between network nodes or web of nodes or branch in a tree across segments."

15.6 a) Bernoulli Distribution: $p(x) = P[X=x] = \begin{cases} q=1-p & x=0 \\ p & x=1 \end{cases}$

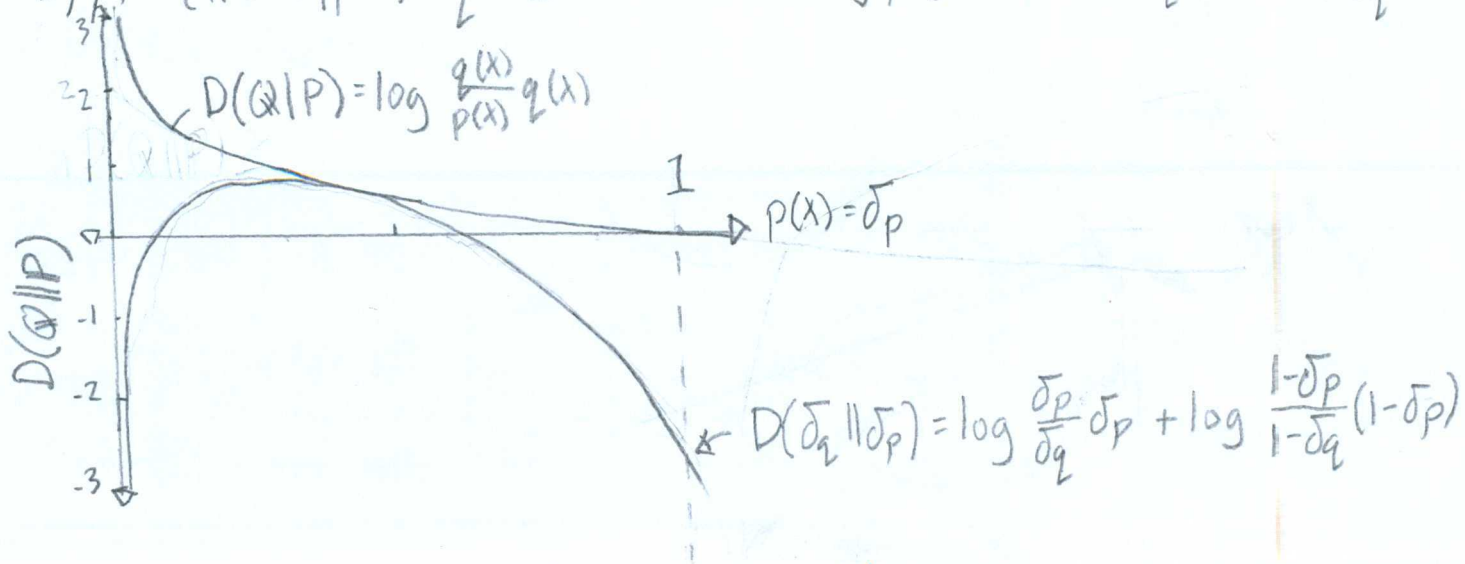
$$\|P-Q\| = (\delta_p - \delta_q) \leq \sqrt{\frac{1}{2} D(Q \| P)}$$

$$2(\delta_p - \delta_q)^2 \leq D(Q \| P)$$

$$\leq \sum_{x=0}^1 \log \frac{q(x)}{p(x)} q(x)$$

$$\leq \log \frac{\delta_p}{\delta_q} \delta_p + \log \frac{(1-\delta_p)}{(1-\delta_q)} (1-\delta_p)$$

b) $A := \{x \in X \mid p(x) \geq q(x)\}$; $D(Q \| P) = \log \frac{q(x)}{p(x)} q(x) \geq \log \frac{\delta_p}{\delta_q} \delta_p + \log \frac{1-\delta_p}{1-\delta_q} (1-\delta_p)$



15.7 (Equation 15.12a) $\frac{1}{2} H^2(P^{1:n} \| Q^{1:n}) = 1 - \prod_{i=1}^n (1 - \frac{1}{2} H^2(P_i \| Q_i))$

Proof:

$$\frac{1}{2} H^2(P^{1:n} \| Q^{1:n}) = \frac{1}{2} \left(\int (\sqrt{p(x)} - \sqrt{q(x)})^2 v dx \right)$$

$$= \frac{1}{2} \int (p(x) + q(x) - 2\sqrt{p(x)q(x)}) v dx$$

$$= \frac{1}{2} \int p(x) v dx + \frac{1}{2} \int q(x) v dx - \int \sqrt{p(x)q(x)} v dx$$

$$= 1 - \int \sqrt{p(x)q(x)} v dx$$

$$= 1 - \prod_{i=1}^n (1 - \frac{1}{2} H^2(P_i \| Q_i))$$

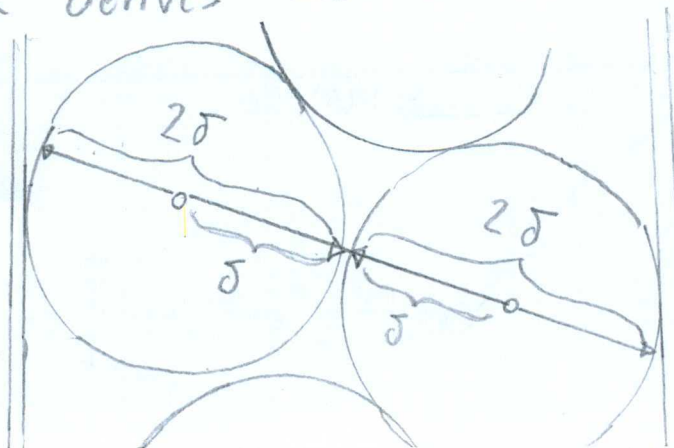
(Lemma 15.9) "Le Cam"

For any 2δ -separated classes of distributions P_0 and P_1 ,
Within P , any estimators worst-case:

$$\sup_{P \in P} E[p(\hat{\theta}, \theta(P))] \geq \frac{\delta}{2} \sup_{P_0, P_1} \{1 - \|P_0 - P_1\|_{TV}\}$$

"A take on the lemma, average error's minimum
is half at minimum."

"The book derives the lemma from "ball-packing"
error"



$$p(\theta(P_0), \theta(P_1)) \geq 2\delta$$

"The metric presumes "the lowest
error" in the space of
other radial errors."

$$\|P_0^n - P_0^n\|_{TV} \leq \sqrt{\frac{1}{4} \{e^{n\theta^2/\sigma^2} - 1\}}$$

$$= \sqrt{\frac{1}{4} \{e^{4n\delta^2/\sigma^2} - 1\}} \quad \text{where } \theta = 2\delta$$

$$\inf_{\hat{\theta}} \sup_{\theta \in \mathbb{R}} E_{\theta}[(\hat{\theta} - \theta)^2] \geq \frac{\delta^2}{2} \left\{ 1 - \frac{1}{2} \sqrt{e - 1} \right\} \quad \text{"Lemma 15.9"}$$

$$\geq \frac{\delta^2}{4} \quad \text{where } \delta = \frac{1}{2} \frac{\sigma}{\sqrt{n}}$$

$$= \frac{1}{16} \frac{\sigma^2}{n}$$

$$\inf_{\hat{\theta}} \sup_{\theta \in \mathbb{R}} E_{\theta}[(\hat{\theta} - \theta)^2] \geq \frac{\delta^2}{2} \left\{ 1 - \frac{1}{2} \sqrt{e - 1} \right\}$$

$$\geq \frac{\delta^2}{4} \quad \text{where } \delta = \frac{1}{2} \frac{\sigma}{\sqrt{n}}$$

$$= \frac{1}{16} \frac{\sigma^2}{n}$$

$$15.9 \quad \hat{\theta} = \min[Y_1, \dots, Y_n]$$

$$\sup_{\theta \in \mathbb{R}} E[(\hat{\theta} - \theta)^2] = \int_0^1 (1 - \|P_1 - P_n\|_{TV})^n dt$$

"Equation 15.14"

$$= \int_0^1 (1 - P[Z^2 \geq t])^n dt$$

$$= \int_0^1 (1 - P[Z \geq \sqrt{t}])^n dt$$

$$= \int_0^1 (1 - \sqrt{t})^n dt$$

$$= \frac{2}{n^2 + 3n + 2}$$

$$\leq \frac{2}{n^2}$$

15.10

"Lemma 15.2"

$$a) \|P - Q\|_{TV}^2 \leq \frac{1}{2} D(P|Q)$$

$$\leq \frac{1}{2} \int \log \frac{p(x)}{q(x)} p(x) v(dx)$$

$$\log(x) \leq x - 1$$

$$\leq \frac{1}{2} \left(\int \frac{p^2(x)}{q(x)} v(dx) - 1 \right)$$

$$b) \|P_\theta^n - P_0^n\|_{TV}^2 \leq \frac{1}{2} \left[\left(\int \frac{p^2(x)}{q(x)} v(dx) \right)^n - 1 \right]$$

$$\leq \frac{1}{2} \left[\left(\frac{1}{\sqrt{2\pi}\sigma} \int_{-\infty}^{\infty} e^{-\frac{n(x-2\theta)^2}{2\sigma^2}} e^{-\frac{2n\theta^2}{2\sigma^2}} dx \right)^n - 1 \right]$$

$$\leq \frac{1}{2} \left[\frac{1}{\sqrt{2\pi}\sigma^2} \sqrt{\frac{\pi}{2n}} e^{n\theta^2/\sigma^2} \operatorname{erf}\left(\frac{\sqrt{n}(x-2\theta)}{\sqrt{2}\sigma}\right) - 1 \right]$$

$$\leq \frac{1}{4} \left[\frac{e^{n\theta^2/\sigma^2}}{\sqrt{n}} - 1 \right]$$

$$\leq \frac{1}{4} \left[e^{n\theta^2/\sigma^2} - 1 \right]$$

$$c) \|P - P_0\|_{TV}^2 \leq \frac{1}{2} \left[\left(\int \frac{p^2(x)}{q(x)} v(dx) \right)^n - 1 \right]$$

$$\leq \frac{1}{2} \left[\left(\frac{1}{2} \int \frac{p_\theta^2(x)}{q(x)} v(dx) + \frac{1}{2} \int \frac{p_0^2(x)}{q(x)} v(dx) \right)^n - 1 \right]$$

$$\leq \frac{1}{2} \left[\left(\int_{-\infty}^{\infty} e^{-\frac{2n(x+2\theta)^2}{2\sigma^2}} e^{-\frac{4n\theta^2}{2\sigma^2}} v(dx) \right)^n - 1 \right]$$

$$\leq \frac{1}{4} \left[e^{2n\theta^2/n^2} - 1 \right]$$

$$15.11 \quad \bar{Q} = \frac{1}{M} \sum_{j=1}^M P_j$$

$$\frac{1}{M} \sum_{j=1}^M D(P_j \| \bar{Q}) = \frac{1}{M} \sum_{j=1}^M \int \log \frac{P_j(x)}{\bar{Q}(x)} P_j(x) v(dx)$$

$$= \frac{1}{M} \sum_{j=1}^M \int \log \frac{P_j(x)}{\frac{1}{M} \sum_{j=1}^M P_j} P_j(x) v(dx)$$

$$= \frac{1}{M} \sum_{j=1}^M \int \log \frac{P_j(x)}{\bar{Q}_1(x)} P_j(x) v(dx) + \int \log \frac{P_j(x)}{\bar{Q}_2(x)} P_j(x) v(dx) + \dots$$

$$= \frac{1}{M} \sum_{j=1}^M D(P_j \| \bar{Q})$$

$$15.12 \quad D_f(P \| Q) = \int q(x) f(P(x)/q(x)) v(dx)$$

$$a) f = t \log t \quad D_f(P \| Q) = \int q(x) \frac{P(x)}{q(x)} \log \frac{P(x)}{q(x)} v(dx)$$

$$= \int P(x) \log \frac{P(x)}{q(x)} v(dx)$$

$$= D(P \| Q)$$

$$b) f = -\log t \quad D_f(P \| Q) = \int q(x) (-\log \frac{P(x)}{q(x)}) v(dx)$$

$$= -D(P \| Q)$$

$$c) H^2(P \| Q) = \int (\sqrt{P} - \sqrt{Q})^2 v(dx)$$

$$= \int q \left(\frac{\sqrt{P}}{\sqrt{q}} - 1 \right)^2 v(dx)$$

$$= D(P \parallel Q) \quad \text{Where} \quad f(t) = t^{-1}$$

$$d) \quad f(t) = 1 - \sqrt{t} : D(P \parallel Q) = \int q(x) \left(1 - \sqrt{\frac{p(x)}{q(x)}}\right) v(dx)$$

$$15.14. \quad \sigma > 0, \quad \int_{-\infty}^{\infty} x q(x) dx = 0$$

$$\int_{-\infty}^{\infty} x^2 q(x) dx \leq \sigma^2$$

$$H(p) = \int p \log p dv$$

$$= \int_{-\infty}^{\infty} \frac{e^{-x^2/2\sigma^2}}{\sqrt{2\pi}\sigma} \log \frac{e^{-x^2/2\sigma^2}}{\sqrt{2\pi}\sigma} dx$$

$$= \frac{1}{\sqrt{2\pi}\sigma} \int_{-\infty}^{\infty} \frac{-x^2}{2\sigma^2} e^{-x^2/2\sigma^2} dx - \frac{\log \sqrt{2\pi}\sigma}{\sqrt{2\pi}\sigma} \int_{-\infty}^{\infty} e^{-x^2/2\sigma^2} dx$$

$$= -\frac{1}{4\sigma^2} - \frac{\log(\sqrt{2\pi}\sigma)}{2} \cdot \text{erf}\left(\frac{x}{\sqrt{2}\sigma}\right)$$

$$= \frac{1}{2} \left[\frac{1}{2\sigma^2} - \log(\sqrt{2\pi}\sigma) \right]$$

$$= \frac{1}{2} \left[\log \frac{e^{-x^2/2\sigma^2}}{\sqrt{2\pi}\sigma} \right]$$

$$= \frac{1}{2} \left[\log N(x, \sigma^2) \right]$$

$$15.13. \quad Q = \frac{1}{(2\pi)^{k/2} \sqrt{|\Sigma|}} \exp\left(-\frac{1}{2} (x-\mu)^T \Sigma^{-1} (x-\mu)\right)$$

$$D(Q_1 \parallel Q_2) = \int \log \frac{Q_1}{Q_2} Q_1 dx$$

$$= \int_{-\infty}^{\infty} \log \frac{\frac{1}{(2\pi)^{k/2} \sqrt{\Sigma_1}} \exp(-\frac{1}{2}(x-\mu_1)^T \Sigma_1^{-1}(x-\mu_1))}{\frac{1}{(2\pi)^{k/2} \sqrt{\Sigma_2}} \exp(-\frac{1}{2}(x-\mu_2)^T \Sigma_2^{-1}(x-\mu_2))} dx$$

$$\times \frac{1}{(2\pi)^{k/2} \sqrt{\Sigma_1}} \exp(-\frac{1}{2}(x-\mu_1)^T \Sigma_1^{-1}(x-\mu_1)) dx$$

$$= \log \frac{\sqrt{\Sigma_1}}{\sqrt{\Sigma_2}} \int_{-\infty}^{\infty} \frac{1}{(2\pi)^{k/2} \sqrt{\Sigma_1}} \exp(-\frac{1}{2}(x-\mu_1)^T \Sigma_1^{-1}(x-\mu_1)) dx$$

$$+ \frac{1}{(2\pi)^{k/2} \sqrt{\Sigma_1}} \int_{-\infty}^{\infty} \exp(-\frac{1}{2}(x-\mu_1)^T \Sigma_1^{-1}(x-\mu_1)) \cdot (-\frac{1}{2}(x-\mu_1)^T \Sigma_1^{-1}(x-\mu_1)) dx$$

$$+ \frac{1}{(2\pi)^{k/2} \sqrt{\Sigma_1}} \int_{-\infty}^{\infty} \exp(-\frac{1}{2}(x-\mu_1)^T \Sigma_1^{-1}(x-\mu_1)) \cdot (-\frac{1}{2}(x-\mu_2)^T \Sigma_2^{-1}(x-\mu_2)) dx$$

$$= \frac{1}{2} \left[\log \frac{\sqrt{\Sigma_1}}{\sqrt{\Sigma_2}} - d + \text{tr} \left(\frac{\Sigma_1}{\Sigma_2} \right) + (\mu_2 - \mu_1)^T \Sigma_1^{-1} (\mu_2 - \mu_1) \right]$$

$$= \frac{1}{2} \left[(\mu_1 - \mu_2)^T \Sigma^{-1} (\mu_1 - \mu_2) \right] \quad \text{when } \Sigma_1 = \Sigma_2$$

b) See the previous two lines.

$$15.15, \quad [\Theta(\varepsilon)] = \begin{cases} \sqrt{(1-\theta^2)/(s-1)} & l \in S \\ \theta, \varepsilon_l = \theta, \varepsilon; & l = j \\ 0 & \text{otherwise} \end{cases}$$

$$T_{ss} = I_{s-1} + v \frac{1-\theta^2}{s-1}$$

$$T_{ss^c}^e = I_{d-s+1} + \frac{\theta^2}{d-s+1}$$

$$\begin{aligned} \mathbb{E}[\log(\text{cov}(\mathcal{E}(\mathcal{E})))] &= \log\left[1 + \frac{v(s-1)(1-\theta^2)}{s-1}\right] + (d-s+1)\log\left(1 + \frac{v\theta^2}{(d-s+1)}\right) \\ &\quad - \log(1+v) \\ &= \log\left[\frac{1+v(1-\theta^2)}{1+v}\right] + (d-s+1)\log\left[1 + \frac{v\theta^2}{(d-s+1)}\right] \end{aligned}$$

$$\leq \frac{v(1-\theta^2)}{1+v} + v\theta^2 \quad \text{when } \log(1+x) \cong x$$

$$\leq \frac{v - v\theta^2 + v\theta^2 + v^2\theta^2}{1+v}$$

$$\leq \frac{v\theta^2}{1+v}$$

$$\frac{v\theta^2}{1+v} \leq \frac{c_0}{n} \log(d-s+1)$$

$$n \leq c_0 \frac{(1+v)}{v\theta^2} \log(d-s+1)$$

15.16 $\sup_{\theta^* \in \mathcal{B}_0(s) \cap S^{d-1}} \mathbb{E}[\|\hat{\theta} - \theta^*\|_2^2] \leq \text{tr}(\sigma^2) s \log \frac{ed}{s}$ "Chapter 6"
 $\leq \frac{c_0(v+1)}{nv^2} s \log \frac{ed}{s}$ where $\sigma^2 = \frac{c_0}{n} \frac{v+1}{v^2}$
 pg 511.

15.17. $\theta^* \in \mathbb{R}^d; P_0(y_1, \dots, y_n) = \prod_{i=1}^n [h(y_i) \exp\left(\frac{y_i \langle X_i, \theta \rangle - \mathbb{E}\langle X_i, \theta \rangle}{s(\sigma)}\right)]$

$$a) D(P_0 \| P_{0'}) = \int \log \frac{P_0}{P_{0'}} P_0 dx$$

$$= \int \log P_0 \cdot P_0 dx - \int \log P_{0'} \cdot P_0 dx$$

$$= \int n \log h(y_i) P_0 dx + n \int \frac{h(y_i)^2 [y_i \langle X_i, \theta_1 \rangle - \Phi \langle X_i, \theta_1 \rangle]}{s(\sigma)} P_0 dx$$

$$- \int n \log h(y_i) dx - n \int \frac{h(y_i)^2 [y_i \langle X_i, \theta_1 \rangle - \Phi \langle X_i, \theta_1 \rangle - \langle X_i, \theta_1 \rangle]}{s(\sigma)} P_0 dx$$

$$= n \int \frac{h(y_i)^2 [y_i [\langle X_i, \theta_1 \rangle - \langle X_i, \theta_2 \rangle] - \Phi [\langle X_i, \theta_1 \rangle - \langle X_i, \theta_2 \rangle] - \langle X_i, \theta_1 \rangle]}{s(\sigma)} P_0 dx$$

$$b) L = \frac{n h(y_i)^2}{s(\sigma)}$$

c) ???

d) The Lipschitz constant in part b represents the lowest regression error because the smallest distance, information distance between two columns, functions or rows.

15.13

a) $\inf_{\hat{f}} \sup_{f \in \mathcal{F}_{\text{non}}} \mathbb{E}[\|\hat{f} - f\|_2^2] = d \left(\frac{\sigma^2}{n} \right)^{\frac{2\alpha}{2\alpha+1}} \quad (\text{Equation 15.55})$

"Yang-Barron Technique"

b) $\inf_f \sup_{f \in \mathcal{F}_{\text{non}}} \mathbb{E}[\|\hat{f} - f\|_2^2] = \frac{1}{M} \sum_{j=1}^M D(Q \| P)$

$$= \frac{1}{M} \left\{ \log N + \frac{n}{2} \mathbb{E}[\|\hat{f} - f\|_n^2] \right\}$$

$$= 5 \left(\frac{\sigma^2}{n} \right)^{\frac{2\alpha}{2\alpha+1}} + \frac{s \log(ed/s)}{n}$$

("Raskutti, Wainwright, Yu, (2012)")

These guys argue minimax optimal rates for sparse matrices. The derivation stems in Chapter 2 with "Martingale" exponential-cutoffs in datasets dependent upon number of measurements (n), observations (d), sparsity (s), standard deviation (σ) and n^{th} derivatives (α).

The two term output is a traditional exponential-cutoff about data dimensions with an additive n^{th} derivative term for extraneous change. An application invades a two row (or column) "Microsoft Excel spreadsheet."

A normal person in "Microsoft Excel" writes numbers in two rows. The expected difference between columns and then rows is predictable.

Average information.