A useful Latex template

ABC*, DEF*,†
*Department of Statistics, University of Michigan
† Department of ABC, University of DEF

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Abstract

We study an interesting problem in statistics and machine learning.

1 Main results

We define two linear maps $\mathcal{D}, \mathcal{F} : \mathbb{R}^{d \times d} \to \mathbb{R}^{d \times d}$, such that for any $\mathbf{A} = (A_{ij}) \in \mathbb{R}^{d \times d}$, we have $[\mathcal{D}(\mathbf{A})]_{ij} := A_{ij} \mathbb{1}_{\{i=j\}}$ and $\mathcal{F}(\mathbf{A}) := \mathbf{A} - \mathcal{D}(\mathbf{A})$. In other words, $\mathcal{D}(\mathbf{A})$ and $\mathcal{F}(\mathbf{A})$ correspond to the diagonal and off-diagonal parts of \mathbf{A} respectively.

Proof. Define an event

$$\mathcal{A} := \{ \|\widetilde{\mathbf{W}} - p^{-2} \mathbf{1}_d \mathbf{1}_d^{\mathsf{T}} \|_{\infty} \le p^{-2} \}. \tag{1}$$

For $j, k \in [d]$, write $\widehat{P}_{jk} := n^{-1} \sum_{i=1}^{n} \omega_{ij} \omega_{ik}$. Then by a union bound and Bernstein's inequality, we have

$$\mathbb{P}(\mathcal{A}^{c}) \leq \sum_{j,k \in [d]} \mathbb{P}(\widehat{P}_{jk} < p^{2}/2) \leq d^{2}e^{-3np^{2}/32}.$$

Note that on \mathcal{A} , we have $\|\widetilde{\mathbf{W}}\|_{\infty} \leq 2p^{-2}$. The desired bounds then follow respectively from the following inequalities: $\|\widetilde{\mathbf{W}}\|_{\mathrm{op}} \leq d\|\widetilde{\mathbf{W}}\|_{\infty}$, $\|\widetilde{\mathbf{W}}\|_{1\to 1} = \|\widetilde{\mathbf{W}}\|_{\infty\to\infty} \leq d\|\widetilde{\mathbf{W}}\|_{\infty}$, $\|\widetilde{\mathbf{W}}\|_{1} \leq d^{2}\|\widetilde{\mathbf{W}}\|_{\infty}$, $\|\widetilde{\mathbf{W}}\|_{1\to 1} = \|\widetilde{\mathbf{W}}\|_{1\to 1} = \|\widetilde{\mathbf{W}}\|_{1\to$

2 Numerical study

The simulation shows significant advantage of Method A over Method B.

Let's make a plot here. Figure 1 compares clipped and original figures.



Figure 1: Bamboos: Should we clip them or not?

Next let's see how we should create tables.

| Methods | RSS | $\ \widehat{\mathbf{\Theta}} - \mathbf{\Theta}^*\ _{\mathrm{F}}$ | $\ \sin\Theta(\widehat{\boldsymbol{\Theta}}, \boldsymbol{\Theta}^*)\ _{\mathrm{F}}$ |
|---------|-------|--|---|
| IHT | 1.008 | 0.018 | 8e-16 |
| Nuclear | 1.006 | 0.033 | 1e-14 |

Table 1:
$$n = 2000, r = 1, d = 10, k = 1, s = 2, \rho = 0$$

Table 1 is a good-looking table. Finally let's cite some papers. Oliveira (2016) may be too hard for undergrads. Rigollet and Hütter (2017) is a nice tutorial on high-dimensional statistics. Pay attention to the format of the cite key, with which I hope you can stick.

References

OLIVEIRA, R. I. (2016). The lower tail of random quadratic forms with applications to ordinary least squares. *Probability Theory and Related Fields* 1–20.

RIGOLLET, P. and HÜTTER, J.-C. (2017). High-dimensional statistics. Tech. rep., Massachusetts Institute of Technology.