

# Sparse Additive Interaction Learning

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<https://sahirbhatnagar.com/sail>



# Outline

Betting on Sparsity  
A Thought Experiment

Motivating Example: The Nurse Family Partnership

`sail`: Strong Additive Interaction Learning

Algorithm

Theory

Simulations

`sail` R package

Real Data Application

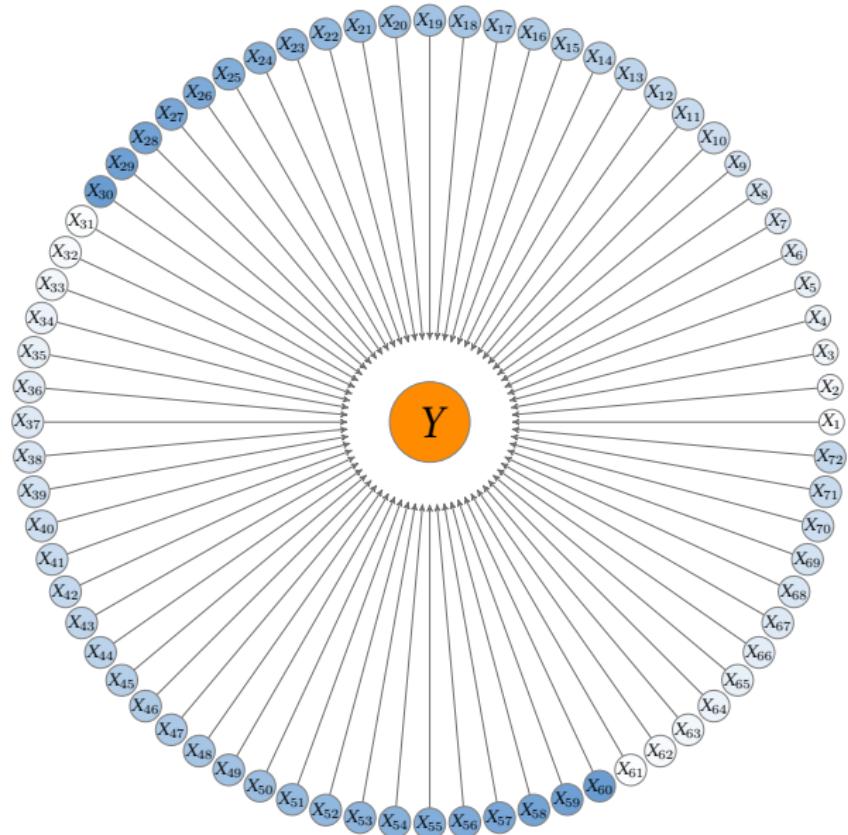
Discussion

Current and Future Work

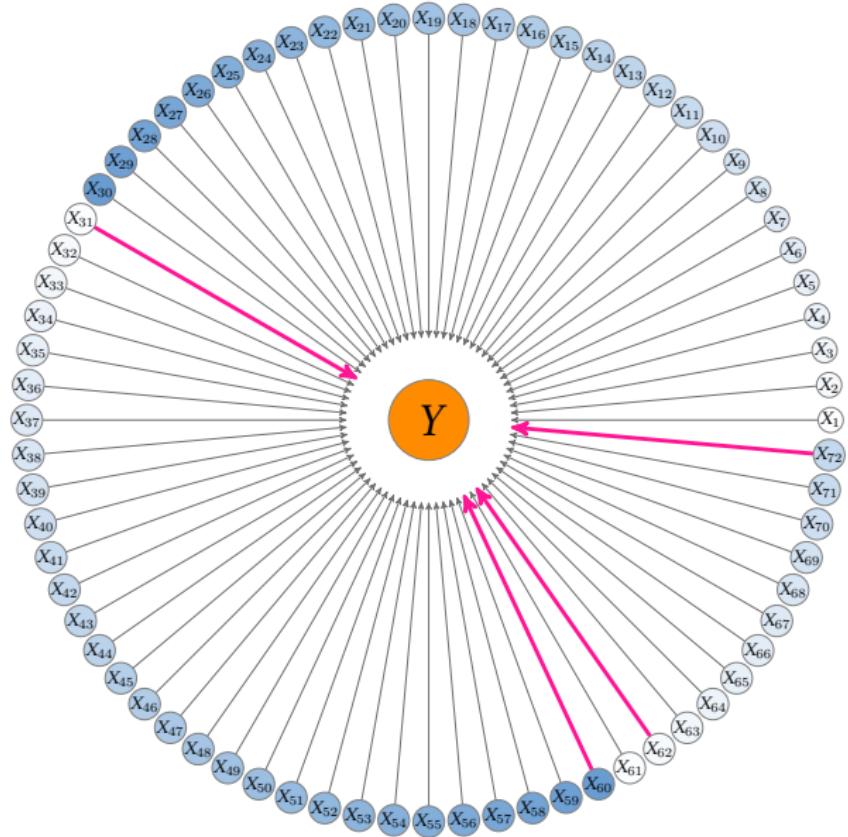
Acknowledgements



# Bet on Sparsity Principle



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# Bet on Sparsity Principle

**Use a procedure that does well in sparse problems, since no procedure does well in dense problems.<sup>1</sup>**

- We often don't have enough data to estimate so many parameters
- Even when we do, we might want to identify a **relatively small number of predictors** ( $k < N$ ) that play an important role
- Faster computation, easier to understand, and stable predictions on new datasets.

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<sup>1</sup>The elements of statistical learning. Springer series in statistics, 2001.

How would you schedule a meeting of 20 people?

# How would you schedule a meeting of 20 people?

March 2017												
11 participants	Thu 9	Fri 10	Sat 11	Sun 12	Mon 13	Tue 14	Wed 15	Thu 16	Fri 17	Sat 18	Sun 19	
	5:00 PM – 9:00 PM	5:00 PM – 9:00 PM	8:00 AM – 3:00 PM	3:00 PM – 9:00 PM	1:00 PM – 9:00 PM							
JayZ	✓	✓	✓			✓			✓	✓	✓	
Evan									✓	✓	✓	✓
Omar	✓	✓		✓		✓		✓	✓	✓	✓	
Caitlin	✓	✓	✓					✓	✓	✓	✓	
Austin	✓	✓	✓									
Ethan			✓	✓				✓		✓		
Max	✓	✓	✓			✓		✓	✓	✓	✓	
Tycho	✓	✓	✓	✓		✓		✓	✓	✓	✓	
Janavi Chadha		✓	✓	✓		✓	✓		✓	✓	✓	
Charlotte										✓		✓
Darshanye	✓	✓				✓		✓	✓			
Your name	□	□	□	□	□	□	□	□	□	□	□	□
March 2017												
	7	8	7	4	0	6	1	0	7	8	9	2

## Doctors Bet on Sparsity Also

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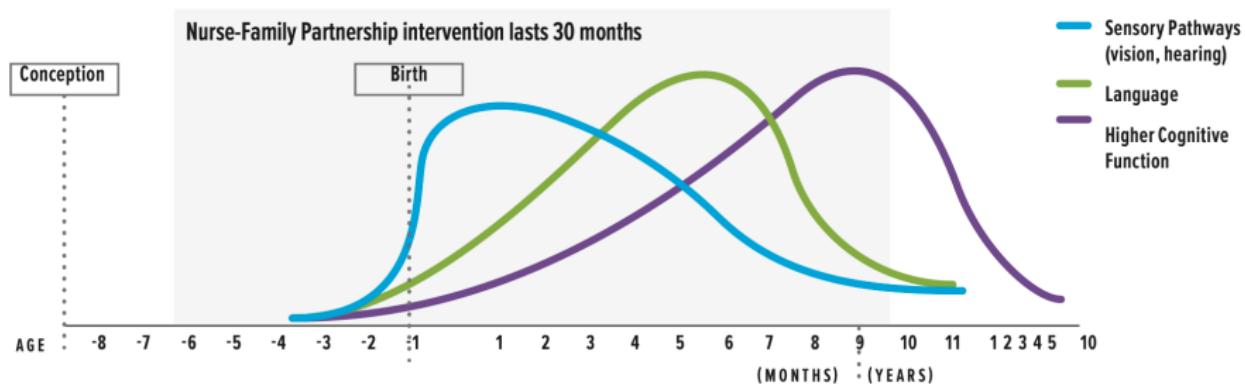
# Nurse-Family Partnership

Helping First-Time Parents Succeed®

**Nurse-Family Partnership is an evidence-based, community health program with over 40 years of evidence showing significant improvements in the health and lives of first-time moms and their children living in poverty.**

## Human Brain Development

Synapse formation dependent on early experiences



Source: Nelson, C.A., In Neurons to Neighborhoods (2000).



## ALL CAUSE MORTALITY OVER 20 YEAR FOLLOW-UP

**3X**

Mothers who did not receive nurse home visits were nearly **3 times more likely to die** from all causes of death than nurse visited mothers (3.7% versus 1.3%)<sup>1</sup>

**8X**

Mothers that did not receive nurse home visits were **8 times more likely to die** from external causes – including unintentional injuries, suicide, drug overdose and homicide – than nurse visited mothers (1.7% versus 0.2%)<sup>1</sup>



## PREVENTABLE CHILD MORTALITY OVER 20 YEAR FOLLOW-UP

- Among Nurse-Family Partnership participants, there were **lower rates of preventable child mortality** from birth until age 20.<sup>1</sup>
- 1.6% of the children not receiving nurse home visits died from preventable causes – including sudden infant death syndrome, unintentional injuries and homicide – while none of the nurse visited children died from these causes.<sup>1</sup>

## Additional Maternal and Child Health Outcomes

### Maternal Health Outcomes

**35%** fewer cases of pregnancy-induced hypertension<sup>5</sup>

**18%** fewer preterm births<sup>6</sup>

**79%** reduction in preterm delivery among women who smoke cigarettes<sup>7</sup>

**31%** reduction in very closely spaced (<6 months) subsequent pregnancies<sup>8</sup>

### Child Health Outcomes

**48%** reduction in child abuse and neglect<sup>9</sup>

**39%** fewer health care encounters for injuries or ingestions in the first 2 years of life among children born to mothers with low psychological resources<sup>10</sup>

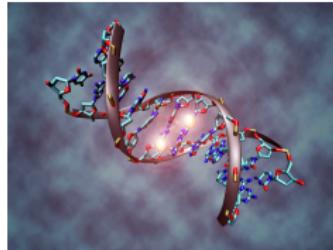
**67%** less behavioral and intellectual problems in children at age 6<sup>11</sup>

**56%** fewer emergency room visits for accidents and poisonings through age 2<sup>12</sup>

# Interactions between Intervention and Genetics

Stanford-Binet Fifth Edition (SB5) classification <sup>[4]</sup>	
IQ Range ("deviation IQ")	IQ Classification
145–160	Very gifted or highly advanced
130–144	Gifted or very advanced
120–129	Superior
110–119	High average
90–109	Average
80–89	Low average
70–79	Borderline impaired or delayed
55–69	Mildly impaired or delayed
40–54	Moderately impaired or delayed

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**Phenotype**  
**IQ Score**

**Large Data**  
**Genetic Markers**

**Environment**  
**NFP Intervention**

$$Y = \sum_{j=1}^p X_j \beta_j + \sum_{j=1}^p X_j X_E \tau_j + \epsilon$$

$$\begin{aligned}
Y &= \sum_{j=1}^p X_j \beta_j + \sum_{j=1}^p X_j X_E \tau_j + \epsilon \\
&= \begin{matrix} \text{blue rectangle labeled } \mathbf{X} \\ n \times p \end{matrix} + \begin{matrix} \text{yellow rectangle labeled } \boldsymbol{\beta} \\ p \times 1 \end{matrix} + \begin{matrix} \text{red rectangle labeled } X_E \\ n \times 1 \end{matrix} \circ \begin{matrix} \text{blue rectangle labeled } \mathbf{X} \\ n \times p \end{matrix} + \begin{matrix} \text{green rectangle labeled } \boldsymbol{\tau} \\ p \times 1 \end{matrix} + \begin{matrix} \text{gray rectangle labeled } \boldsymbol{\epsilon} \\ n \times 1 \end{matrix}
\end{aligned}$$

$$Y = \sum_{j=1}^p X_j \beta_j + \sum_{j=1}^p X_j X_E \tau_j + \epsilon$$

$$= \begin{matrix} \text{X} \\ n \times p \end{matrix} + \begin{matrix} \beta \\ p \times 1 \end{matrix} + \begin{matrix} X_E \circ \text{X} \\ n \times 1 \quad n \times p \end{matrix} + \begin{matrix} \tau \\ p \times 1 \end{matrix} + \begin{matrix} \epsilon \\ n \times 1 \end{matrix}$$

Main effects

Interaction effects

Error

$$Y = \sum_{j=1}^p X_j \beta_j + \sum_{j=1}^p X_j X_E \tau_j + \epsilon$$

$$= \begin{matrix} \text{X} \\ n \times p \end{matrix} + \begin{matrix} \beta \\ p \times 1 \end{matrix} + \begin{matrix} X_E \circ \text{X} \\ n \times 1 \quad n \times p \end{matrix} + \begin{matrix} \tau \\ p \times 1 \end{matrix} + \begin{matrix} \epsilon \\ n \times 1 \end{matrix}$$

Main effects

Interaction effects

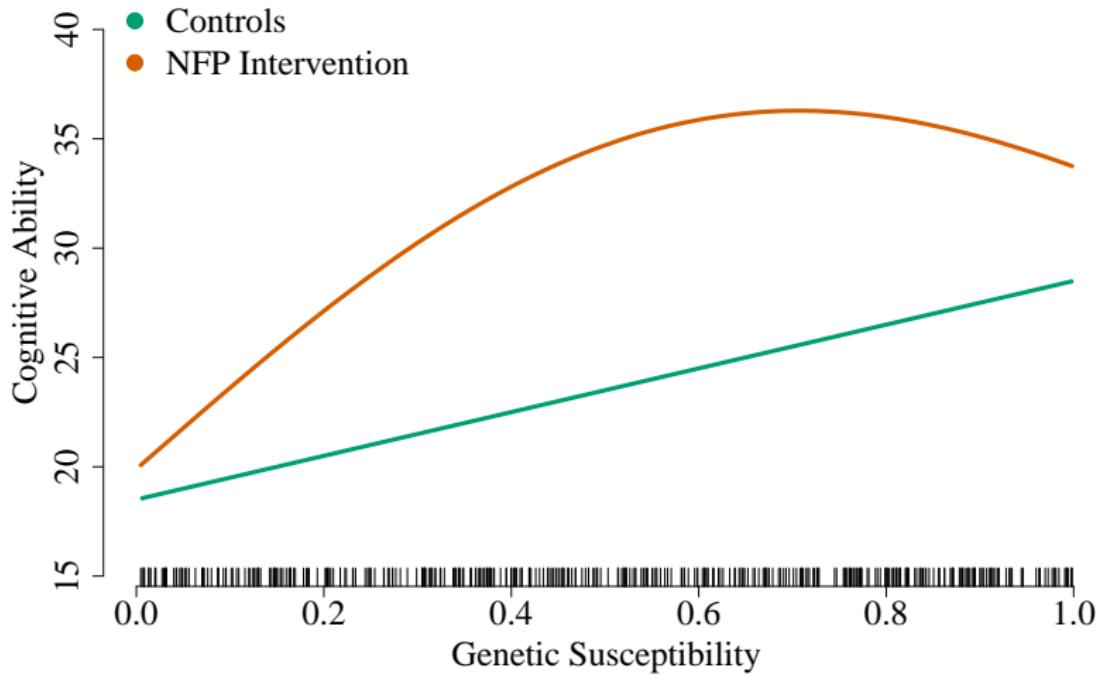
Error

Let  $Z_{jE} = X_E X_j$

$$Y = \sum_{j=1}^p X_j \beta_j + \sum_{j=1}^p Z_j \tau_j + \varepsilon$$
$$= \begin{matrix} & \\ & \textbf{X} & \textbf{Z} \\ & \end{matrix}_{n \times 2p} + \begin{matrix} & \\ & \beta \\ & \end{matrix}_{2p \times 1} + \begin{matrix} & \\ & \boldsymbol{\varepsilon} \\ & \end{matrix}_{n \times 1}$$



# Motivation 1: Non-linear Interactions



## Motivation 2: Heredity Property

$$Y = \beta_0 \cdot \mathbf{1} + \underbrace{\sum_{j=1}^p \beta_j X_j}_{\text{main effects}} + \underbrace{\sum_{j=1}^p \tau_j X_E X_j}_{\text{interactions}} + \varepsilon$$

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<sup>1</sup>Chipman. Canadian Journal of Statistics (1996)

<sup>2</sup>McCullagh and Nelder. Generalized Linear Models (1983)

<sup>3</sup>Cox. International Statistical Review (1984)

## Motivation 2: Heredity Property

$$Y = \beta_0 \cdot \mathbf{1} + \underbrace{\sum_{j=1}^p \beta_j X_j}_{\text{main effects}} + \beta_E X_E + \underbrace{\sum_{j=1}^p \tau_j X_E X_j}_{\text{interactions}} + \varepsilon$$

### Strong Heredity<sup>1</sup>

$$\hat{\tau}_j \neq 0 \quad \Rightarrow \quad \hat{\beta}_j \neq 0 \quad \text{and} \quad \hat{\beta}_E \neq 0$$

- Heredity property is desired for the purposes of **interpretability**<sup>2</sup>
- Large main effects are more likely to lead to appreciable interactions<sup>3</sup>

<sup>1</sup>Chipman. Canadian Journal of Statistics (1996)

<sup>2</sup>McCullagh and Nelder. Generalized Linear Models (1983)

<sup>3</sup>Cox. International Statistical Review (1984)

# Lasso interaction model

- $Y \rightarrow$  response
- $X_E \rightarrow$  environment
- $X_j \rightarrow$  predictors,  $j = 1, \dots, p$

$$Y = \beta_0 \cdot \mathbf{1} + \sum_{j=1}^p \beta_j X_j + \beta_E X_E + \sum_{j=1}^p \tau_j X_E X_j + \varepsilon$$

$$\underset{\Theta := (\beta_0, \boldsymbol{\beta}, \boldsymbol{\tau})}{\operatorname{argmin}} \quad \mathcal{L}(\Theta) + \lambda(\|\boldsymbol{\beta}\|_1 + \|\boldsymbol{\tau}\|_1)$$

# Strong Heredity Interactions: Current State of the Art

Type	Model	Software
Linear	CAP (Zhao et al. 2009, <a href="#">Ann. Stat</a> )	X
	SHIM (Choi et al. 2009, <a href="#">JASA</a> )	X
	hiernet (Bien et al. 2013, <a href="#">Ann. Stat</a> )	hierNet(x, y)
	GRESH (She and Jiang 2014, <a href="#">JASA</a> )	X
	FAMILY (Haris et al. 2014, <a href="#">JCGS</a> )	FAMILY(x, z, y)
	glinternet (Lim and Hastie 2015, <a href="#">JCGS</a> )	glinternet(x, y)
	RAMP (Hao et al. 2016, <a href="#">JASA</a> )	RAMP(x, y)
	LassoBacktracking (Shah 2018, <a href="#">JMLR</a> )	LassoBT(x, y)
Non-linear	VANISH (Radchenko and James 2010, <a href="#">JASA</a> )	X
	sail (Bhatnagar et al. 2020+, in revision <a href="#">CSDA</a> )	sail(x, e, y, basis)

## Our Extension to Nonlinear Effects

Consider the basis expansion

$$f_j(X_j) = \sum_{\ell=1}^{m_j} \psi_{j\ell}(X_j) \beta_{j\ell}$$

$$f(X_1) = \underbrace{\begin{bmatrix} \psi_{11}(X_{11}) & \psi_{12}(X_{12}) & \cdots & \psi_{11}(X_{15}) \\ \vdots & \vdots & \cdots & \vdots \\ \vdots & \vdots & \cdots & \vdots \\ \psi_{11}(X_{i1}) & \psi_{12}(X_{i2}) & \cdots & \psi_{11}(X_{i5}) \\ \vdots & \vdots & \cdots & \vdots \\ \vdots & \vdots & \cdots & \vdots \\ \psi_{11}(X_{N1}) & \psi_{12}(X_{N2}) & \cdots & \psi_{11}(X_{N5}) \end{bmatrix}}_{\Psi_1}_{N \times 5} \times \underbrace{\begin{bmatrix} \beta_{11} \\ \beta_{12} \\ \beta_{13} \\ \beta_{14} \\ \beta_{15} \end{bmatrix}}_{\theta_1}_{5 \times 1}$$

# sail: Additive Interactions

- $\boldsymbol{\theta}_j = (\beta_{j1}, \dots, \beta_{jm_j}) \in \mathbb{R}^{m_j}$
- $\boldsymbol{\tau}_j = (\tau_{j1}, \dots, \tau_{jm_j}) \in \mathbb{R}^{m_j}$
- $\Psi_j \rightarrow n \times m_j$  matrix of evaluations of the  $\psi_{j\ell}$
- In our implementation, we use cubic bsplines with 5 degrees of freedom

## Model

$$Y = \beta_0 \cdot \mathbf{1} + \sum_{j=1}^p \Psi_j \boldsymbol{\theta}_j + \beta_E X_E + \sum_{j=1}^p (X_E \circ \Psi_j) \boldsymbol{\tau}_j + \varepsilon$$

# sail: Strong Heredity

## Reparametrization<sup>1</sup>

$$\tau_j = \gamma_j \beta_E \theta_j$$

## Model

$$Y = \beta_0 \cdot \mathbf{1} + \sum_{j=1}^p \Psi_j \theta_j + \beta_E X_E + \sum_{j=1}^p \gamma_j \beta_E (X_E \circ \Psi_j) \theta_j + \varepsilon$$

## Objective Function

$$\operatorname{argmin}_{\Theta := (\beta_E, \theta, \gamma)} \mathcal{L}(\Theta) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

<sup>1</sup>Choi et al. JASA (2010)

# sail: Weak Heredity

## Reparametrization

$$\tau_j = \gamma_j(\beta_E \cdot \mathbf{1}_{m_j} + \theta_j)$$

## Model

$$Y = \beta_0 \cdot \mathbf{1} + \sum_{j=1}^p \Psi_j \theta_j + \beta_E X_E + \sum_{j=1}^p \gamma_j (X_E \circ \Psi_j) (\beta_E \cdot \mathbf{1}_{m_j} + \theta_j) + \varepsilon$$

## Objective Function

$$\operatorname{argmin}_{\beta_E, \theta, \gamma} \mathcal{L}(\Theta) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$



## Block Relaxation (De Leeuw, 1994)

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### Algorithm 1: Block Relaxation Algorithm

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Set the iteration counter  $k \leftarrow 0$  and fix  $\alpha \in (0, 1)$ ;

**for** each  $\lambda$  **do**

**repeat**

$$\gamma^{(k+1)} \leftarrow \operatorname{argmin}_{\gamma} Q_{\lambda}(\gamma, \beta_E^{(k)}, \boldsymbol{\theta}^{(k)})$$

$$\boldsymbol{\theta}^{(k+1)} \leftarrow \operatorname{argmin}_{\boldsymbol{\theta}} Q_{\lambda}(\boldsymbol{\theta}, \beta_E^{(k)}, \gamma^{(k+1)})$$

$$\beta_E^{(k+1)} \leftarrow \operatorname{argmin}_{\beta_E} Q_{\lambda}(\boldsymbol{\theta}^{(k+1)}, \beta_E, \gamma^{(k+1)})$$

$$k \leftarrow k + 1$$

**until** convergence criterion is satisfied;

**end**

---

# Implementation

## Objective Function

$$\operatorname{argmin}_{\beta_E, \theta, \gamma} \mathcal{L}(Y; \Theta) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

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<sup>1</sup><https://cran.r-project.org/package=sail>

# Implementation

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## Lasso problem

$$\operatorname{argmin}_{\gamma} \mathcal{L}(Y; \Theta) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

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## Group Lasso problem

$$\operatorname{argmin}_{\beta_E, \boldsymbol{\theta}} \mathcal{L}(Y; \boldsymbol{\Theta}) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

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# Sparsity

## Theorem 1

$$\widehat{\boldsymbol{\Theta}}_n = \underset{\beta_E, \boldsymbol{\theta}, \boldsymbol{\gamma}}{\operatorname{argmin}} \quad \mathcal{L}(\boldsymbol{\Theta}) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

$$\mathcal{A}_1 = \{j : \theta_j \neq 0, \beta_j \neq 0\}$$

$$\mathcal{A}_2 = \{k : \gamma_k \neq 0\}, \quad \mathcal{A} = \mathcal{A}_1 \cup \mathcal{A}_2$$

Under certain regularity conditions and the existence of a local minimizer  $\widehat{\boldsymbol{\Theta}}_n$  that is  $\sqrt{n}$ -consistent

$$P\left(\widehat{\boldsymbol{\Theta}}_{\mathcal{A}^c} = 0\right) \rightarrow 1$$

# Sparsity

## Theorem 1

$$\widehat{\boldsymbol{\Theta}}_n = \operatorname{argmin}_{\beta_E, \boldsymbol{\theta}, \boldsymbol{\gamma}} \mathcal{L}(\boldsymbol{\Theta}) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda\alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

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$$P\left(\widehat{\boldsymbol{\Theta}}_{\mathcal{A}^c} = 0\right) \rightarrow 1$$

Theorem 1 shows that when the tuning parameters for the nonzero coefficients converge to 0 faster than  $n^{-1/2}$  sail can consistently remove the noise terms with probability tending to 1.

# Asymptotic normality

## Theorem 2

$$\widehat{\Theta}_n = \underset{\beta_E, \boldsymbol{\theta}, \boldsymbol{\gamma}}{\operatorname{argmin}} \quad \mathcal{L}(\boldsymbol{\Theta}) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

Under certain regularity conditions, the component  $\widehat{\Theta}_{\mathcal{A}}$  of the local minimizer  $\widehat{\Theta}_n$  satisfies

$$\sqrt{n} \left( \widehat{\Theta}_{\mathcal{A}} - \Theta_{\mathcal{A}} \right) \xrightarrow{d} \mathcal{N} \left( 0, \mathbf{I}^{-1} (\Theta_{\mathcal{A}}) \right)$$

Theorem 2 shows that the sail estimates for nonzero coefficients in the true model have the same asymptotic distribution as they would have if the zero coefficients were known in advance.

# Asymptotic normality

## Theorem 2

$$\widehat{\Theta}_n = \underset{\beta_E, \boldsymbol{\theta}, \boldsymbol{\gamma}}{\operatorname{argmin}} \quad \mathcal{L}(\boldsymbol{\Theta}) + \lambda(1 - \alpha) \left( w_E |\beta_E| + \sum_{j=1}^p w_j \|\theta_j\|_2 \right) + \lambda \alpha \sum_{j=1}^p w_{jE} |\gamma_j|$$

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Theorem 2 shows that the sail estimates for nonzero coefficients in the true model have the same asymptotic distribution as they would have if the zero coefficients were known in advance.

Theorem 1 + 2  $\rightarrow$  Oracle property (Fan and Li, 2001)



# Simulation Scenarios

1. Truth obeys strong hierarchy (**right in our wheel house**):

$$Y = \sum_{j=1}^4 f_j(X_j) + \beta_E \cdot X_E + X_E \times (f_3(X_3) + f_4(X_4)) + \varepsilon$$

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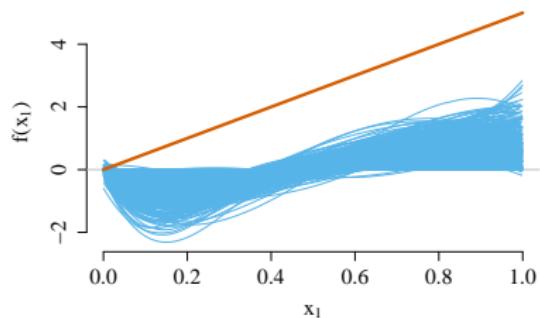
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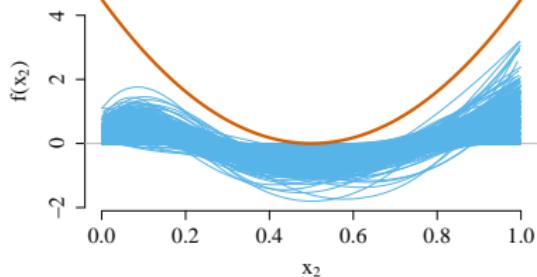
- $n_{train} = n_{tuning} = 200, n_{test} = 800, p = 1000, \beta_E = 1, SNR = 2$
- $X_j \sim \text{truncnorm}(0, 1), j = 1, \dots, 1000, E \sim \text{truncnorm}(-1, 1)$
- sail needs to estimate  $1000 \times 5 \times 2 = 10k$  parameters

# Scenario 1: Main Effects for 500 Simulations

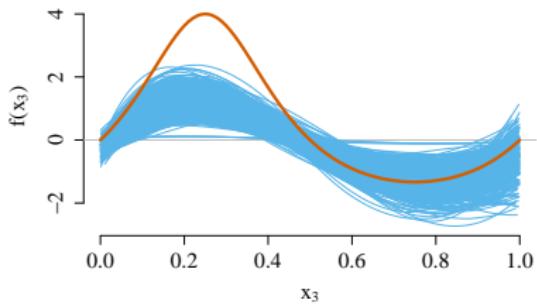
$$f(x_1) = 5x_1$$



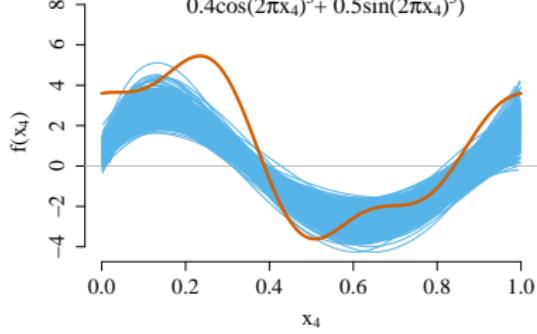
$$f(x_2) = 4.5(2x_2 - 1)^2$$



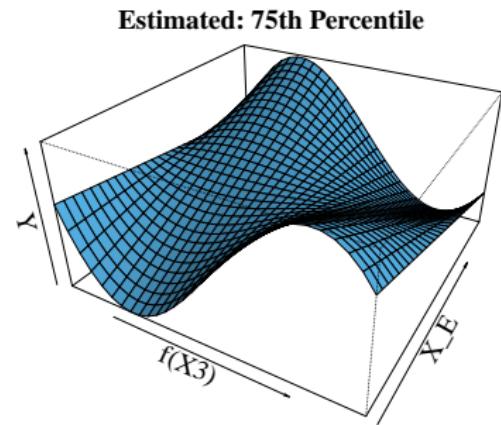
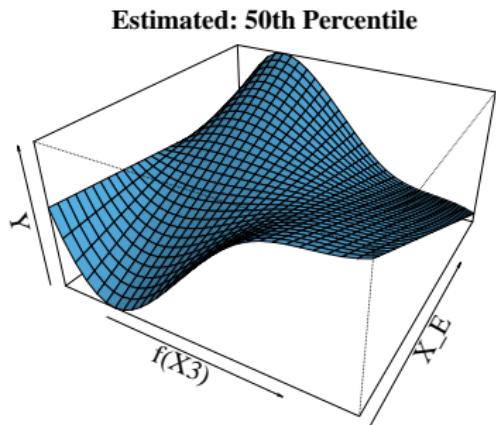
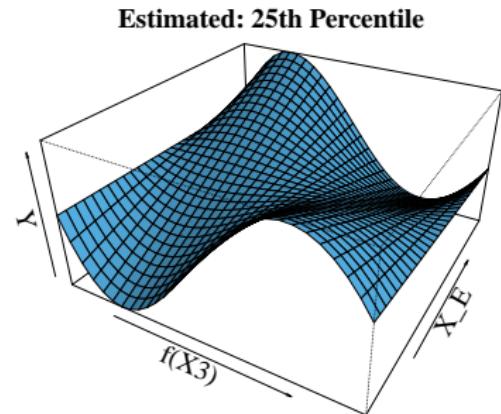
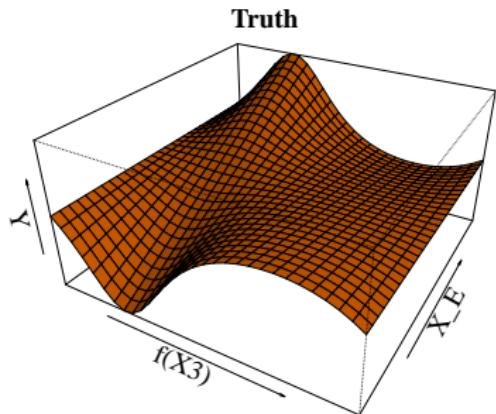
$$f(x_3) = \frac{4\sin(2\pi x_3)}{2 - \sin(2\pi x_3)}$$



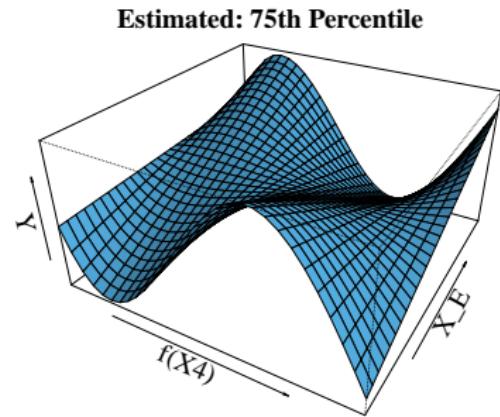
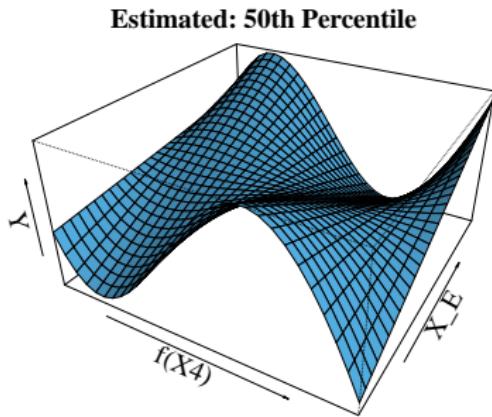
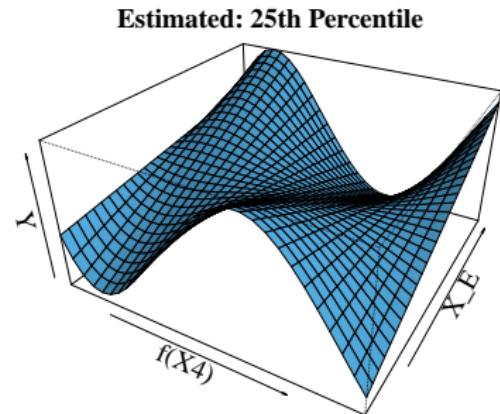
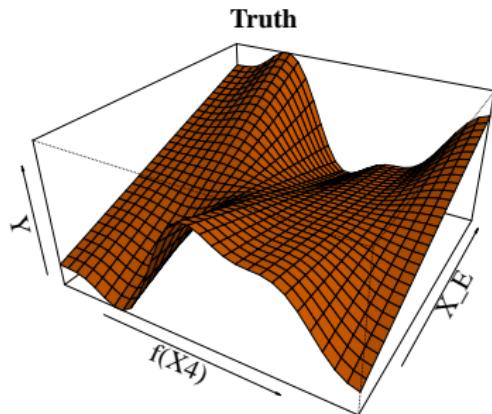
$$f(x_4) = 6(0.1\sin(2\pi x_4) + 0.2\cos(2\pi x_4) + 0.3\sin(2\pi x_4)^2 + 0.4\cos(2\pi x_4)^3 + 0.5\sin(2\pi x_4)^3)$$



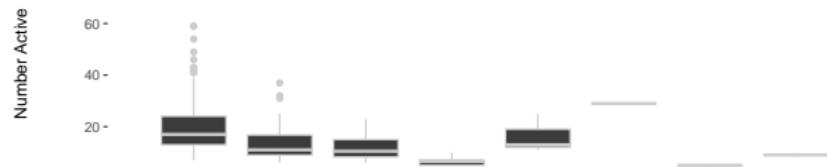
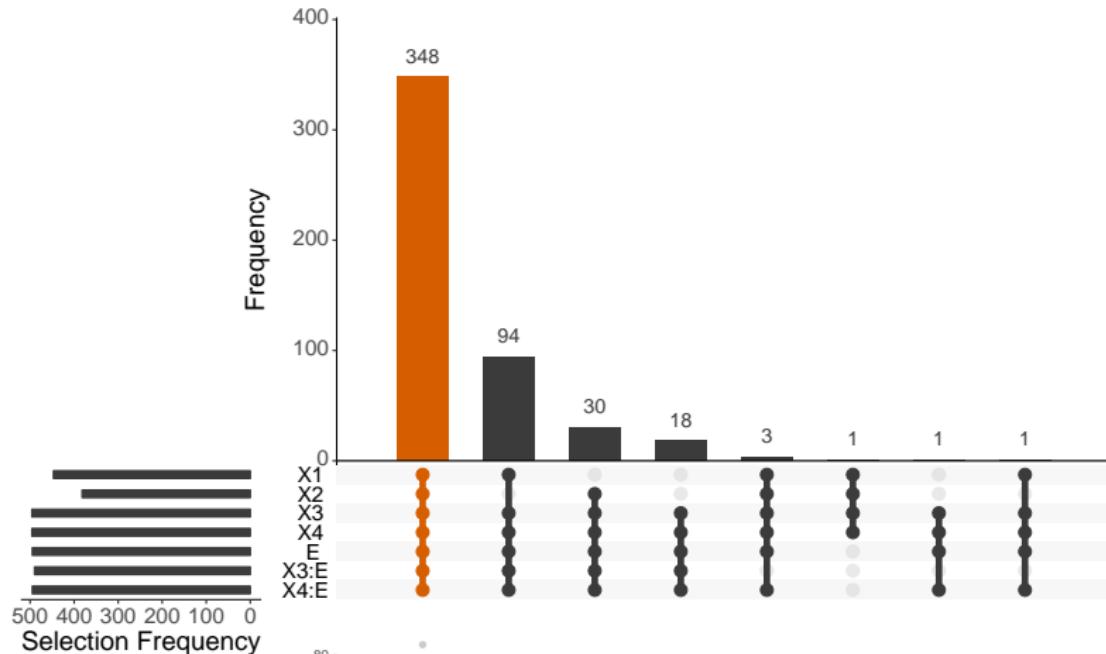
## Scenario 1: Estimated Interaction Effects for $E \cdot f(X_3)$



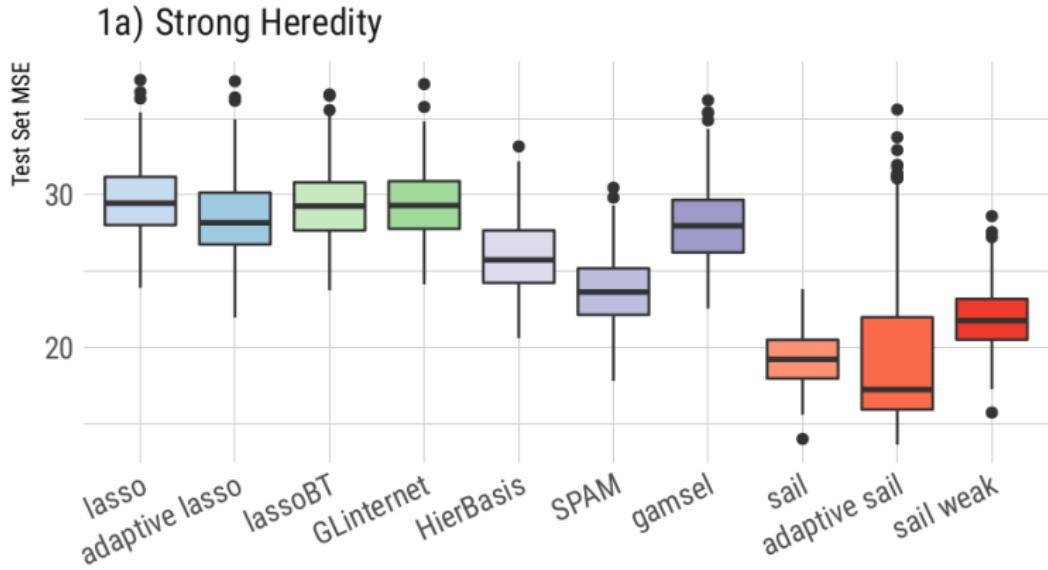
## Scenario 1: Estimated Interaction Effects for $E \cdot f(X_4)$



# Right in Our Wheel House Simulation Results

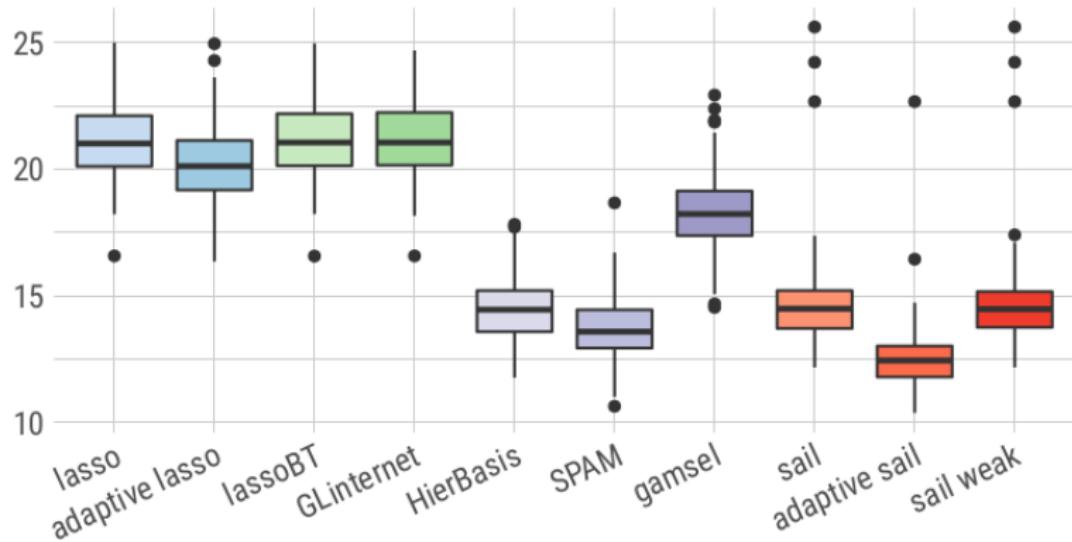


# Strong Heredity



# Main Effects Only

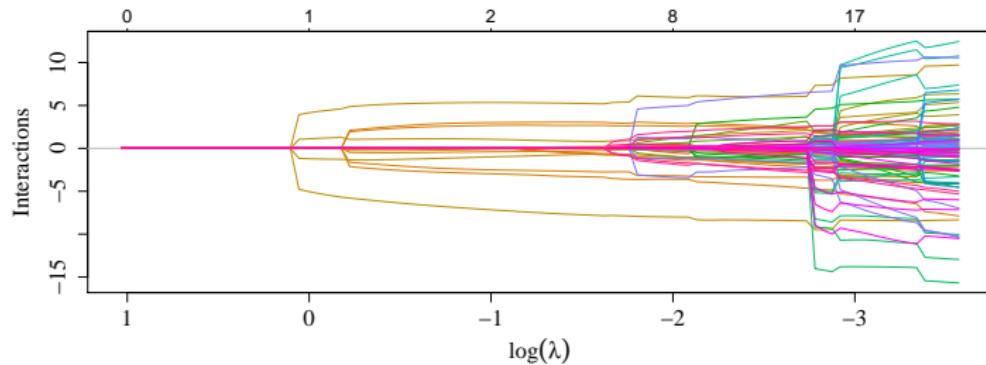
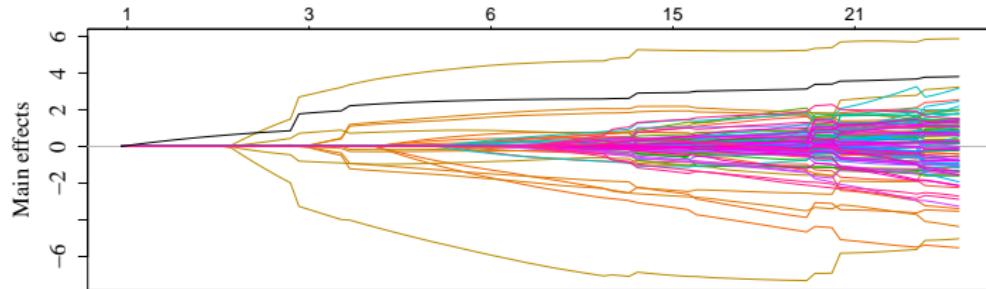
## 3) Main Effects Only





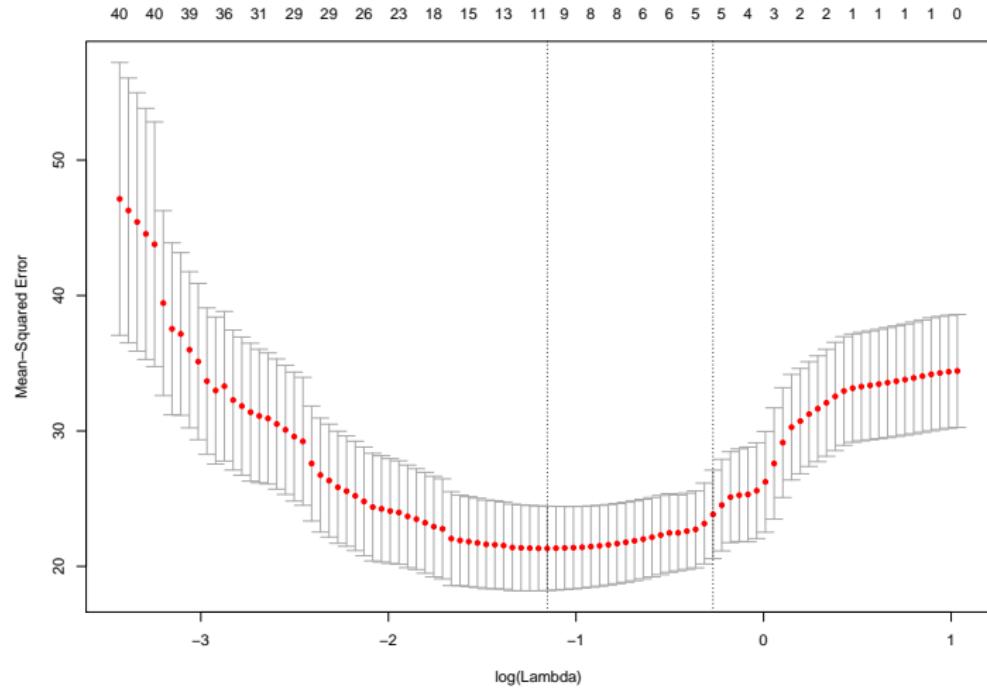
# sail R package: Solution Path results

```
f.basis <- function(x) splines::bs(x, degree = 5)
fit <- sail(x, y, e, basis = f.basis)
plot(fit)
```



# sail R package: Cross-validation results

```
sail::plot(cvfit)
```





# Nurse Family Partnership Program

- Early intervention in young children has been shown to positively impact intellectual abilities.
- Genome-wide association studies (GWAS) suggest that 20% of the variance in educational attainment (years of education) may be accounted for by common genetic variation.
- An interesting query that arises is how the environment interacts with these genetics variants to predict measures of cognitive function.

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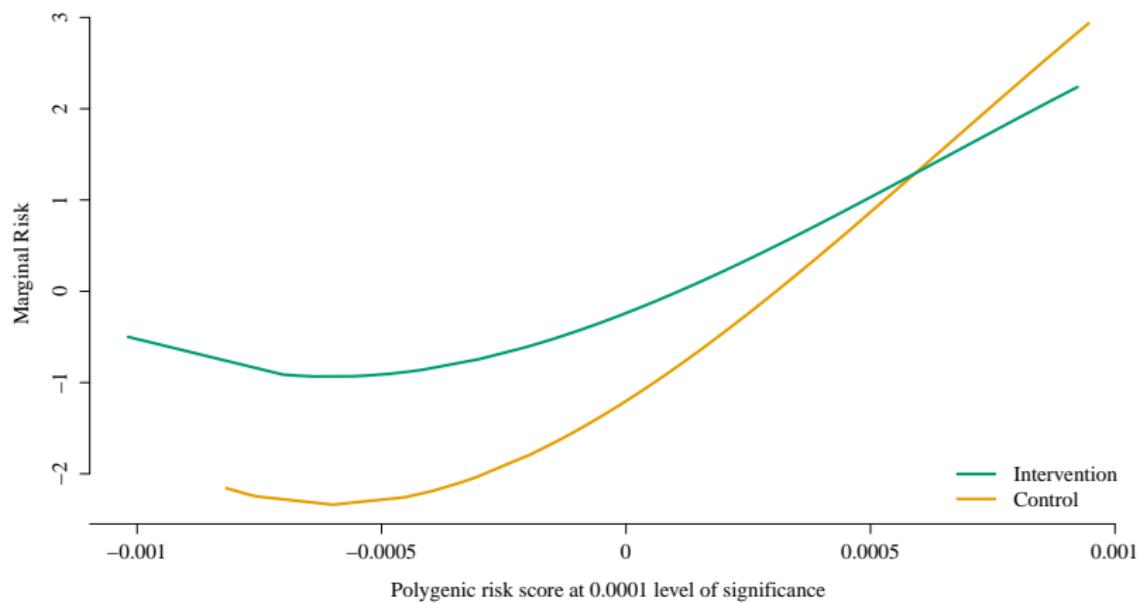
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- In this context, individuals with a higher PRS have a propensity for higher educational attainment.
- The goal of this analysis was to determine if there was an interaction between genetic predisposition to educational attainment ( $X$ ) and maternal participation in the NFP program ( $E$ ) on child IQ at 4 years of age ( $Y$ ).

# Application of sail to NFP data



**Fig.:** The selected model, chosen via 10-fold cross-validation, contained three variables: the main effects for the intervention and the PRS for educational attainment using genetic variants significant at the 0.0001 level, as well as their interaction.



# Strengths and Limitations

## Strengths

- Non-linear environment interactions with strong heredity property in  $p \gg N$
- sail allows for flexible modeling of input variables

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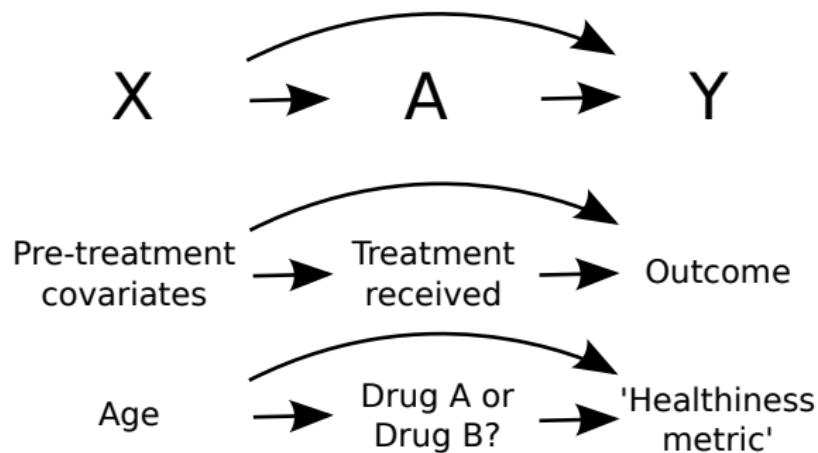
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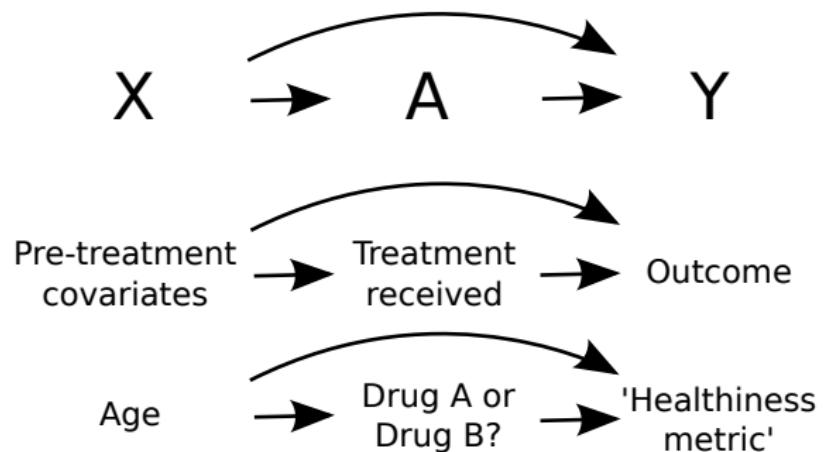
## Limitations

- sail can currently only handle  $E \cdot f(X)$  or  $f(E) \cdot X$
- Does not allow for  $f(X_1, E)$  or  $f(X_1, X_2)$
- Memory footprint is an issue

# Dynamic Treatment Regimes (DTRs)



# Dynamic Treatment Regimes (DTRs)



$$\mathbb{E}[Y | \mathbf{X}, A; \psi, \beta] = \underbrace{\mathbf{X}\beta}_{\text{Impact of patient history in the absence of treatment}} + \underbrace{\psi_0 A + \psi A \mathbf{X}}_{\text{Impact of treatment on outcome}}$$

# Extension of sail to DTRs



Cornell University

arXiv.org > stat > arXiv:2101.07359

Statistics > Methodology

[Submitted on 18 Jan 2021]

## Variable Selection in Regression-based Estimation of Dynamic Treatment Regimes

Zeyu Bian, Erica EM Moodie, Susan M Shortreed, Sahir Bhatnagar

Dynamic treatment regimes (DTRs) consist of a sequence of decision rules, one per stage of intervention, that finds effective treatments for individual patients between treatment and a small number of covariates which are often chosen a priori. However, with increasingly large and complex data being collected, driven approach of selecting these covariates might improve the estimated decision rules and simplify models to make them easier to interpret. We propose a method that has the strong heredity property, that is, an interaction term can be included in the model only if the corresponding main terms have also been selected. This property, and the newly proposed methods compare favorably with other variable selection approaches.

Subjects: [Methodology \(stat.ME\)](#); Computation (stat.CO)

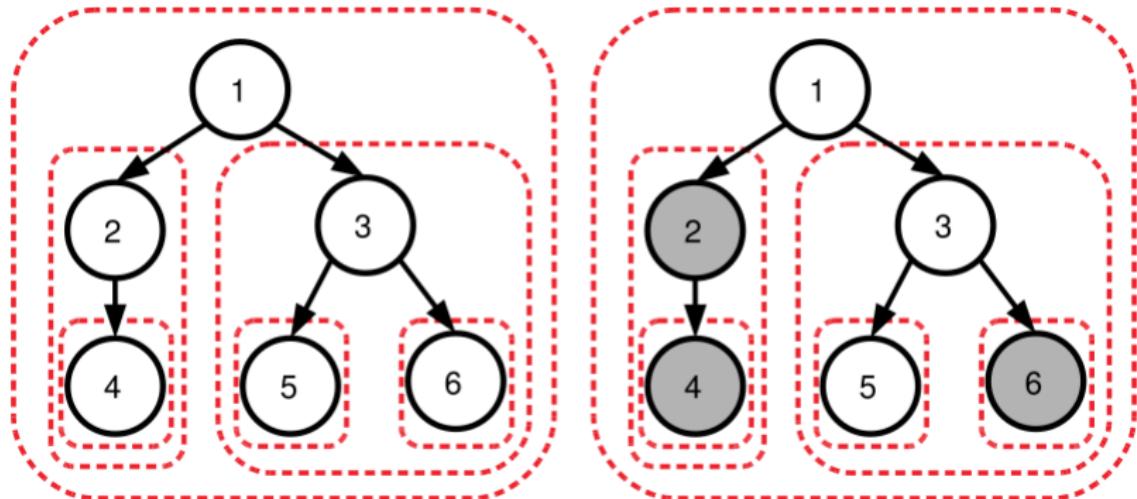
Cite as: [arXiv:2101.07359 \[stat.ME\]](#)

(or [arXiv:2101.07359v1 \[stat.ME\]](#) for this version)

---

<sup>1</sup>In revision at Biometrics. <https://arxiv.org/abs/2101.07359>

# Hierarchical Penalty Structure



<sup>1</sup>Bach, Jenatton, Mairal and Obozinski (2011). Optimization with Sparsity-Inducing Penalties.

## Bi-level selection

- Bi-level selection:

$$f(X_1) = \underbrace{\begin{bmatrix} X_{11} & \psi_{11}(X_{11}) & \psi_{12}(X_{12}) & \cdots & \psi_{11}(X_{15}) \\ \vdots & \vdots & \cdots & & \vdots \\ \vdots & \vdots & \cdots & & \vdots \\ X_{i1} & \psi_{11}(X_{i1}) & \psi_{12}(X_{i2}) & \cdots & \psi_{11}(X_{i5}) \\ \vdots & \vdots & \cdots & & \vdots \\ \vdots & \vdots & \cdots & & \vdots \\ X_{N1} & \psi_{11}(X_{N1}) & \psi_{12}(X_{N2}) & \cdots & \psi_{11}(X_{N5}) \end{bmatrix}}_{\Psi_1}_{N \times 5} \times \underbrace{\begin{bmatrix} \beta_{\text{linear}} \\ \beta_{11} \\ \beta_{12} \\ \beta_{13} \\ \beta_{14} \\ \beta_{15} \end{bmatrix}}_{\theta_1}_{6 \times 1}$$



# Acknowledgements



Zeyu Bian, PhD (c)

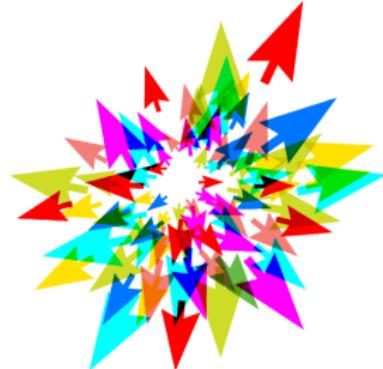


# Acknowledgements

- Tianyuan Lu (McGill)
- Yi Yang (McGill)
- Celia Greenwood (Lady Davis Institute)
- Erica Moodie (McGill)
- Kieran O'Donnell (Yale)



**compute** | **calcul**  
canada | canada



## References

1. Bhatnagar, SR, Lu, T, Lovato, A, Olds, DL, Kobor, MS, Meaney, MJ, O'Donnell, K, Yang, Y, and Greenwood, CMT (2021+). A Sparse Additive Model for High-Dimensional Interactions with an Exposure Variable. bioRxiv. DOI [10.1101/445304](https://doi.org/10.1101/445304). In revision at Computational Statistics and Data Analysis.
2. **Bian Z**, Moodie EEM, Shortreed S, Bhatnagar SR (2021+). Variable Selection in Regression-based Estimation of Dynamic Treatment Regimes. <https://arxiv.org/abs/2101.07359>. In revision at Biometrics.
3. De Leeuw, J. (1994). Block-relaxation algorithms in statistics. In Information systems and data analysis (pp. 308-324). Springer Berlin Heidelberg.
4. Choi, N. H., Li, W., & Zhu, J. (2010). Variable selection with the strong heredity constraint and its oracle property. Journal of the American Statistical Association, 105(489), 354-364.
5. Chipman, H. (1996). Bayesian variable selection with related predictors. Canadian Journal of Statistics, 24(1), 17-36.

[sahirbhatnagar.com](http://sahirbhatnagar.com)

# Session Info

```
R version 3.6.0 (2019-04-26)
Platform: x86_64-pc-linux-gnu (64-bit)
Running under: Pop!_OS 18.10

Matrix products: default
BLAS:    /usr/lib/x86_64-linux-gnublas/libblas.so.3.8.0
LAPACK:  /usr/lib/x86_64-linux-gnulapack/liblapack.so.3.8.0

attached base packages:
[1] stats      graphics   grDevices utils      datasets   methods    base

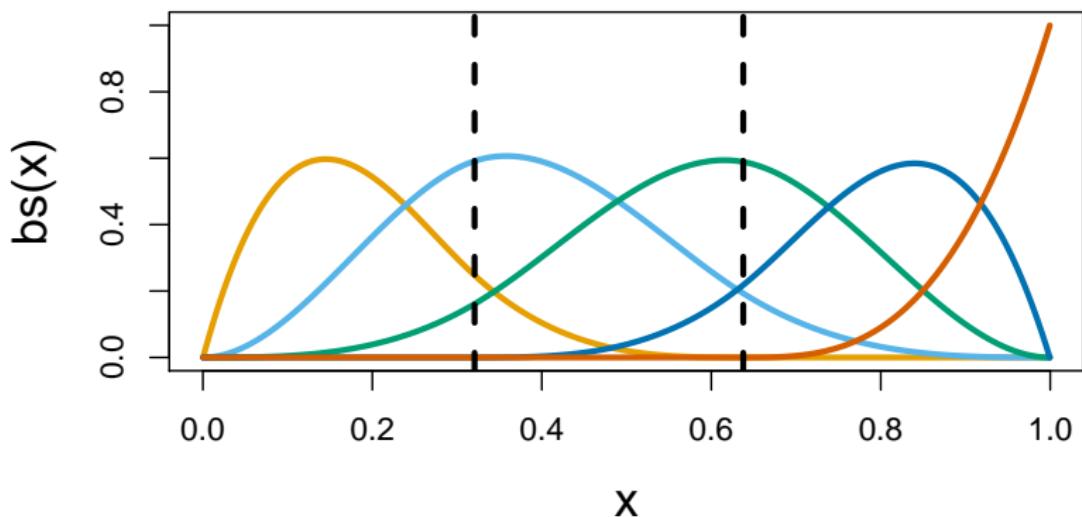
other attached packages:
[1] xtable_1.8-4      rpart.plot_3.0.6   rpart_4.1-15      data.table_1.12.0
[5] ISLR_1.2          ggplot2_3.1.0     knitr_1.23

loaded via a namespace (and not attached):
[1] Rcpp_1.0.1        magrittr_1.5      tidyselect_0.2.5
[4] munsell_0.5.0     colorspace_1.4-0   R6_2.4.0
[7] rlang_0.3.4       highr_0.8        stringr_1.4.0
[10] plyr_1.8.4        dplyr_0.8.0.1    tools_3.6.0
[13] grid_3.6.0        gtable_0.2.0     xfun_0.7
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[19] lazyeval_0.2.1    assertthat_0.2.1  tibble_2.1.1
[22] crayon_1.3.4      RSkittleBrewer_1.1  purrr_0.3.2
[25] glue_1.3.1        evaluate_0.14    stringi_1.4.3
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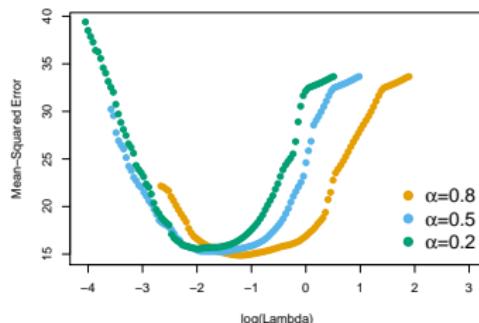
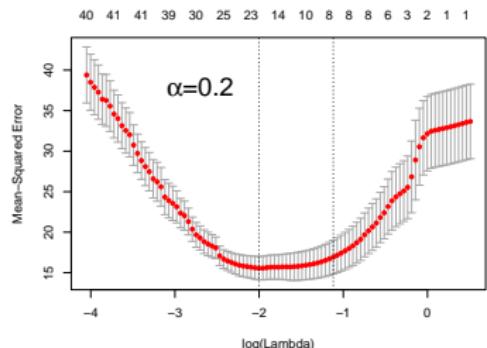
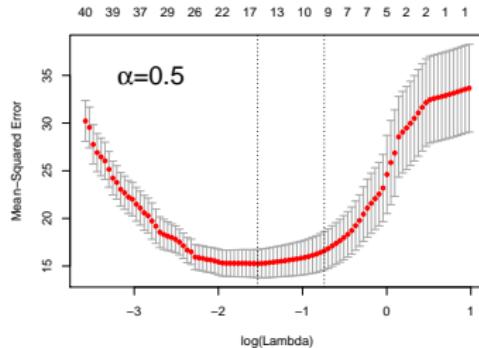
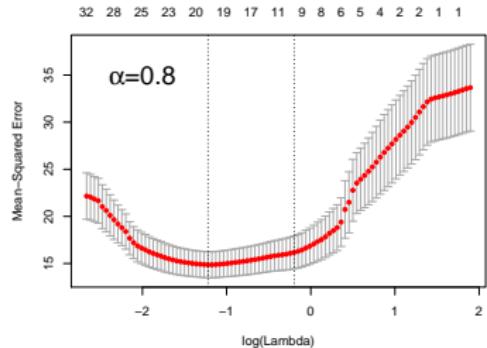
# B-Spline Expansion

```
x <- truncnorm::rtruncnorm(1000, a = 0, b = 1)
B <- splines::bs(x, df = 5, degree=3, intercept = FALSE)
```

**df=5, degree=3, inner.knots at c(33.33%, 66.66%) percentile**



# sail A Note on the Second Tuning Parameter results

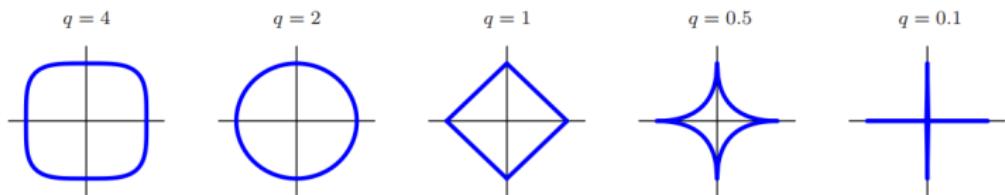


# Why the L1 norm ?

- For a fixed real number  $q \geq 0$  consider the criterion

$$\tilde{\beta} = \arg \min_{\beta} \left\{ \sum_{i=1}^n \left( y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j \right)^2 + \lambda \sum_{j=1}^p |\beta_j|^q \right\}$$

- Why do we use the  $\ell_1$  norm? Why not use the  $q = 2$  (Ridge) or any  $\ell_q$  norm?



- $q = 1$  is the smallest value that yields a sparse solution **and** yields a **convex** problem  $\rightarrow$  scalable to high-dimensional data
- For  $q < 1$  the constrained region is **nonconvex**

# Linear Effects Simulation - Comparison

