

Decorrelation methods and their effects on proposed method

Xuelong Wang

2018-10-05

Contents

1	Motivation	1
2	SVD decorrelation procedure	1
2.1	Assume the Σ_X is full rank	1
2.2	Assume the Σ_X is not full rank	2
2.3	Simulation study	2
3	Lasso regression decorrelation procedure	7
3.1	Motivation	7
3.2	Main Idea and step	8

1 Motivation

Based on the previous simulation result, we found that the decorrelation step has a big influence on the final performance of the proposed method. More specifically, when the $n < p$ is happening then we known that the sample covariance matrix Σ_X is not full rank. Therefore, Σ_X^{-1} , the inverse of Σ_X , doesn't exist. So we could calculate the general inverse of the covariance matrix Σ_X . In such situation, I just adapted one of commonly used g-inverse – the Moore penrose inverse Σ_X^+ during the decorrelation procedure. But the result is not very well compared with the original method. Thus, the following is trying to discuss the reason of why this is not working.

2 SVD decorrelation procedure

$$\text{Var}(X) = \Sigma_X = U\Lambda V^T,$$

- X is the random vector with dim as $p \times 1$,
- Σ_X is $p \times p$ symmetry matrix,
- $U = V$ are orthogonal matrix and each column is the eigenvector
- Λ is a diagonal matrix with each diagonal element as the eigenvalue.

2.1 Assume the Σ_X is full rank

To decorreate the X , we could just take the reciprocal of each square root of eigenvalue as following.

$$\Sigma_X^{-\frac{1}{2}} = U\Lambda^{-\frac{1}{2}}U^T,$$

where $\Lambda^{-\frac{1}{2}} = \begin{bmatrix} e_1^{-\frac{1}{2}} & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & e_p^{-\frac{1}{2}} \end{bmatrix}$

So that after transformation the $\Sigma_X^{-\frac{1}{2}}X$ has identity covariance matrix as following,

$$Var(\Sigma_X^{-\frac{1}{2}}X) = \Sigma_X^{-\frac{1}{2}}\Sigma_X\Sigma_X^{-\frac{1}{2}} = U\Lambda^{-\frac{1}{2}}U^T U\Lambda^{-1}U^T U\Lambda^{-\frac{1}{2}}U^T = I_p.$$

2.2 Assume the Σ_X is not full rank

$$Var(X) = \Sigma_X = U\Lambda V^T = [U_1 \ U_2] \begin{bmatrix} \Lambda_1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} U_1^T \\ U_2^T \end{bmatrix} = U_1\Lambda_1U_1^T,$$

- U_1 is a $p \times r$ matrix with $r < p$ and in most of case $r = n$ the sample size.

Then after applying the same procedure we get following,

$$\Sigma_X^{-\frac{1}{2}} = U_1\Lambda_1^{-\frac{1}{2}}U_1^T,$$

Note that in this case, I'm using Moore Penrose inverse.

After transformation the X we have,

$$Var(\Sigma_X^{-\frac{1}{2}}X) = \Sigma_X^{-\frac{1}{2}}\Sigma_X\Sigma_X^{-\frac{1}{2}} = U_1\Lambda_1^{-\frac{1}{2}}U_1^T U_1\Lambda_1^{-1}U_1^T U_1\Lambda_1^{-\frac{1}{2}}U_1^T = U_1U_1^T,$$

Note that by the property of the U we have

$$U_1U_1^T + U_2U_2^T = I_p, \quad (U_1U_1^T)^T U_1U_1^T = U_1U_1^T,$$

Besides, $U_1U_1^T$ and $U_2U_2^T$ are indempotent and $rank(U_2U_2^T) + rank(U_1U_1^T) = p$.

So if the X is not full rank we cannot decorrelation the covariance matrix to an identity matrix.

2.3 Simulation study

2.3.1 Simulation 1

```
# How the singular sample covariance affect the SVD decorrelation result
set.seed(123)
p <- 200
n <- 200
Sig <- matrix(rep(0.5, 200 * 200), ncol = 200)
diag(Sig) <- 1
x_total <- mvrnorm(n, numeric(p), Sigma = Sig)

x_100 <- x_total[1:100, ]
Est_sqrt_ins_cov_100 <- invsqrt(cov(x_100))
cor(x_100 %*% Est_sqrt_ins_cov_100)[1:5, 1:5] %>% round(., 4)
FALSE      [,1]      [,2]      [,3]      [,4]      [,5]
FALSE [1,]   1.0000 -0.0480 -0.0600  0.0396 -0.0232
FALSE [2,]  -0.0480  1.0000 -0.0339  0.1562 -0.0701
FALSE [3,]  -0.0600 -0.0339  1.0000  0.0389 -0.0570
FALSE [4,]   0.0396  0.1562  0.0389  1.0000  0.0734
```

```

FALSE [5,] -0.0232 -0.0701 -0.0570 0.0734 1.0000
cor(x_100 %*% Est_sqrt_ins_cov_100) %>% abs(.) %>% sum(.)
FALSE [1] 2480.243
cov(x_100 %*% Est_sqrt_ins_cov_100) %>% diag(.) %>% sum(.)
FALSE [1] 99
cor(x_100 %*% Est_sqrt_ins_cov_100)[cor(x_100 %*% Est_sqrt_ins_cov_100) %>%
  lower.tri(., diag = FALSE)] %>% max()
FALSE [1] 0.2839148

x_200 <- x_total
Est_sqrt_ins_cov_200 <- invsqrt(cov(x_200))
cor(x_200 %*% Est_sqrt_ins_cov_200)[1:5, 1:5] %>% round(., 4)
FALSE      [,1]      [,2]      [,3]      [,4]      [,5]
FALSE [1,]  1.0000  0.0032  0.0024 -3e-04  0.0034
FALSE [2,]  0.0032  1.0000 -0.0049  6e-04 -0.0069
FALSE [3,]  0.0024 -0.0049  1.0000  4e-04 -0.0052
FALSE [4,] -0.0003  0.0006  0.0004  1e+00  0.0006
FALSE [5,]  0.0034 -0.0069 -0.0052  6e-04  1.0000
cor(x_200 %*% Est_sqrt_ins_cov_200) %>% abs(.) %>% sum(.)
FALSE [1] 327.6482
cov(x_200 %*% Est_sqrt_ins_cov_200) %>% diag(.) %>% sum(.)
FALSE [1] 199
cor(x_200 %*% Est_sqrt_ins_cov_200)[cor(x_200 %*% Est_sqrt_ins_cov_200) %>%
  lower.tri(., diag = FALSE)] %>% max()
FALSE [1] 0.03669759

# if we use the inverse information of x_200
cor(x_100 %*% Est_sqrt_ins_cov_200)[1:5, 1:5] %>% round(., 4)
FALSE      [,1]      [,2]      [,3]      [,4]      [,5]
FALSE [1,]  1.0000 -0.0065 -0.1252 -0.0091 -0.0865
FALSE [2,] -0.0065  1.0000 -0.0076  0.2172 -0.0999
FALSE [3,] -0.1252 -0.0076  1.0000  0.0741 -0.0986
FALSE [4,] -0.0091  0.2172  0.0741  1.0000  0.0489
FALSE [5,] -0.0865 -0.0999 -0.0986  0.0489  1.0000
cor(x_100 %*% Est_sqrt_ins_cov_200) %>% abs(.) %>% sum(.)
FALSE [1] 2479.92
cov(x_100 %*% Est_sqrt_ins_cov_200) %>% diag(.) %>% sum(.)
FALSE [1] 199
cor(x_100 %*% Est_sqrt_ins_cov_200)[cor(x_100 %*% Est_sqrt_ins_cov_200) %>%
  lower.tri(., diag = FALSE)] %>% max()
FALSE [1] 0.2662189

```

- As we expected, when $n < p$, SVD decorrelation's result is not as good as full rank case ($n \geq p$), which means off diagonal elements are not equal or closed to zero
- The largest correlation coefficient of X_{100} is 0.28 and the for X_{200} is 0.0036
- If we use the sample variance of X_{200} to decorrelate X_{100} , it seems there is a little improvement on the max correlation coefficient

2.3.2 Simulation 2

Next, I tried to evaluate the performance of the GCTA and proposed method under the $n < p$ scenario. To keep the problem simple, I just let the covariates to be independent to each other. We want to see if the original GCTA method is affected by the singular sample covariance matrix problem. If it was able to

work fine, then it verify the proposed method. More specifically, If we could find a linear transformation on covariates X to make them independent or un-correlated at least in population level (although we still have the singular sample covariance matrix problem), then we could still get a unbiased estimation of the total covariates variance.

2.3.2.1 A toy sample

```
x <- mvrnorm(100, numeric(200), diag(200))
cor(x) %>% abs(.) %>% sum(.)
FALSE [1] 3412.224
max(cor(x)[lower.tri(cor(x))])
FALSE [1] 0.3585155
```

- this is to show that although the covariates are independent in population level, their sample correlation may still be large
- the GCTA method may be effected by the this problem or not

2.3.2.2 Simulation set up

$$X = [x_1^2, \dots, x_p^2]^T$$

- $p = 34$
- $x_i \stackrel{iid}{\sim} N(0, 1)$
- So x_i^2 are iid chi-square with $df = 1$

We consider to estimate the total variance, so that the total covariates (combined main and interaction terms) is 595. Let the sample size n increase from 100 to 600 in order to see how the $p < n$ simulation affect the GCTA and proposed method's performance. Following is the simulation result.

2.3.2.3 Simulation results

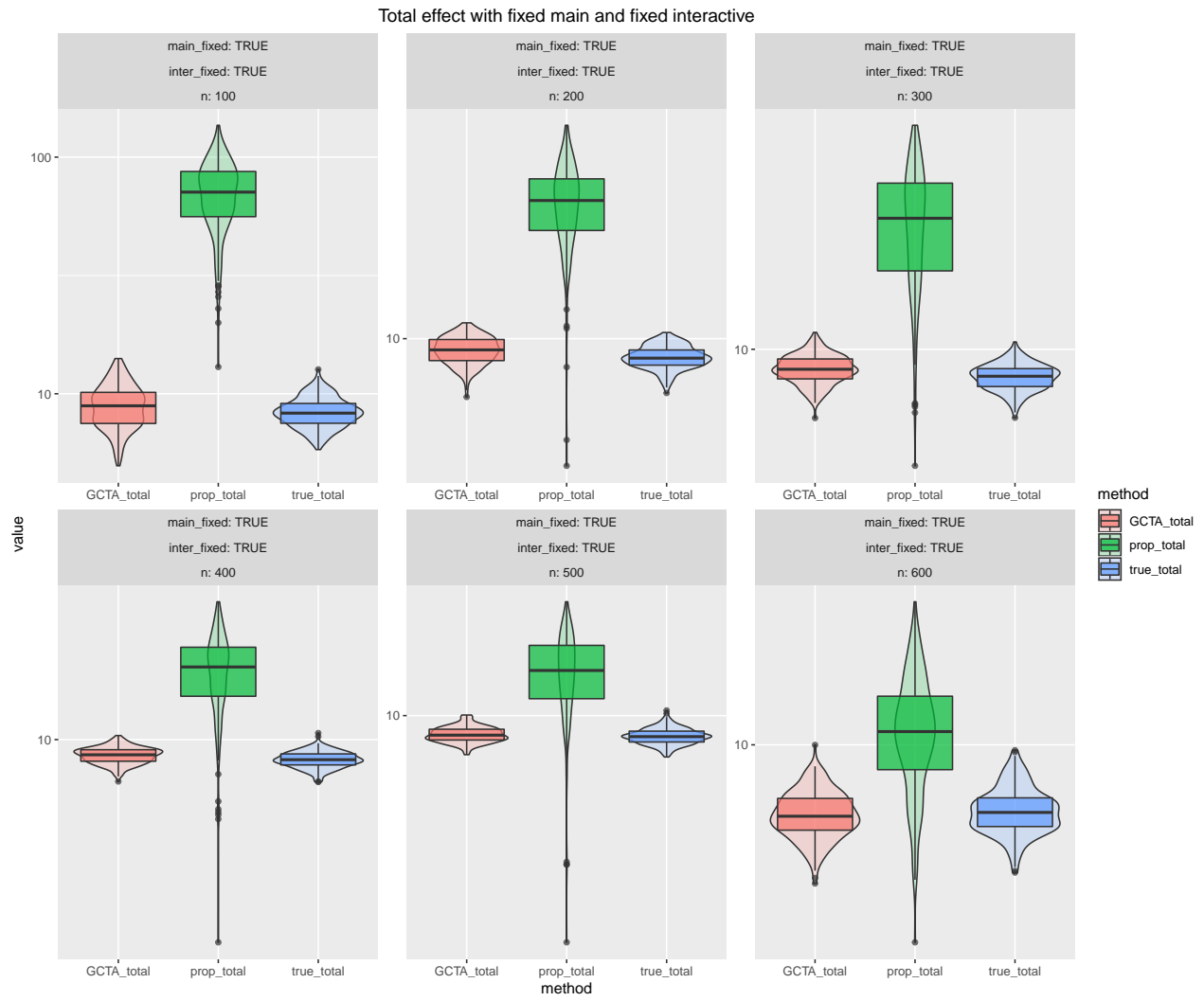


Figure 1: Fixed_Fixed total independent chi with $df = 1$

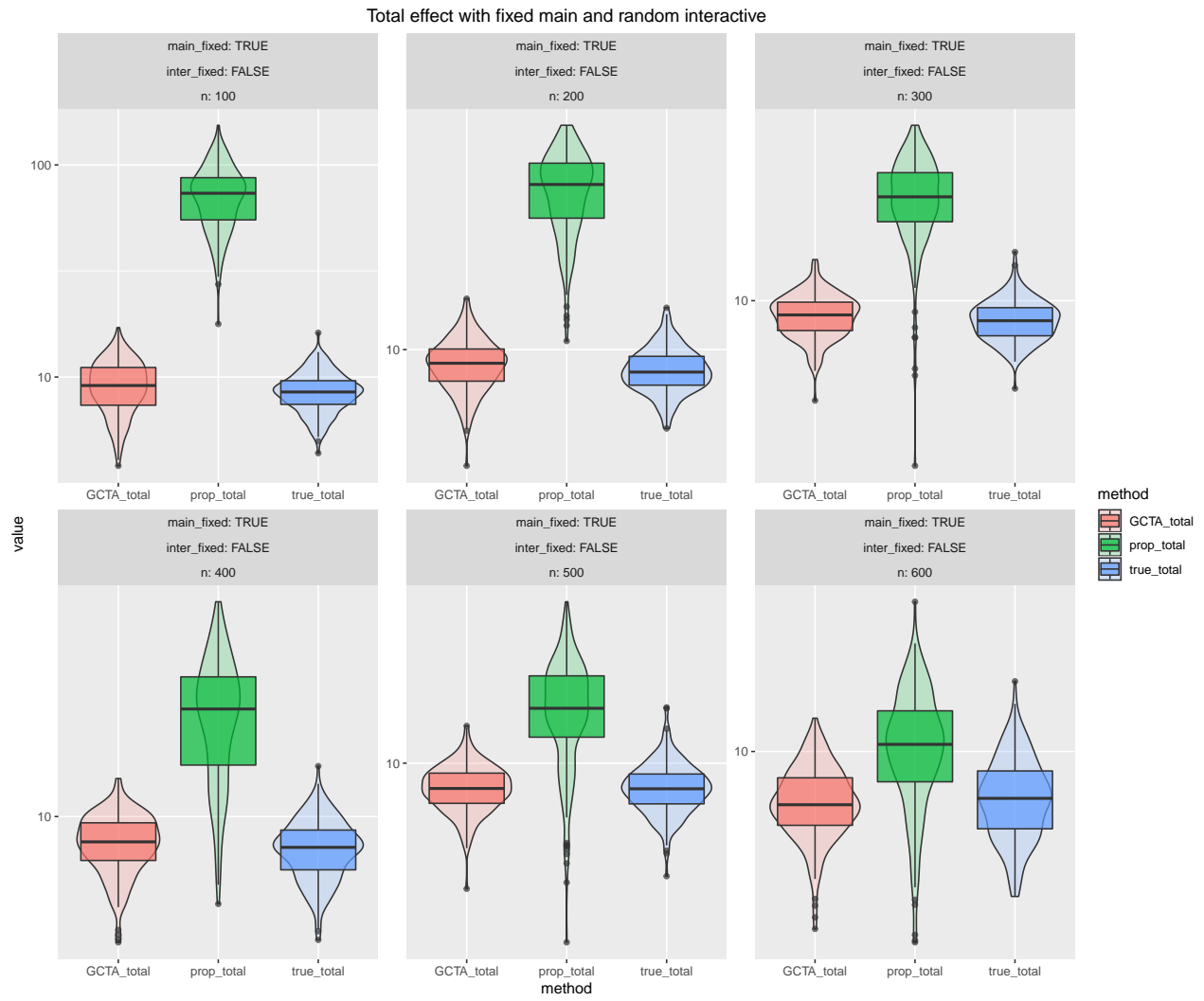


Figure 2: fixed_random total independent chi with $df = 1$

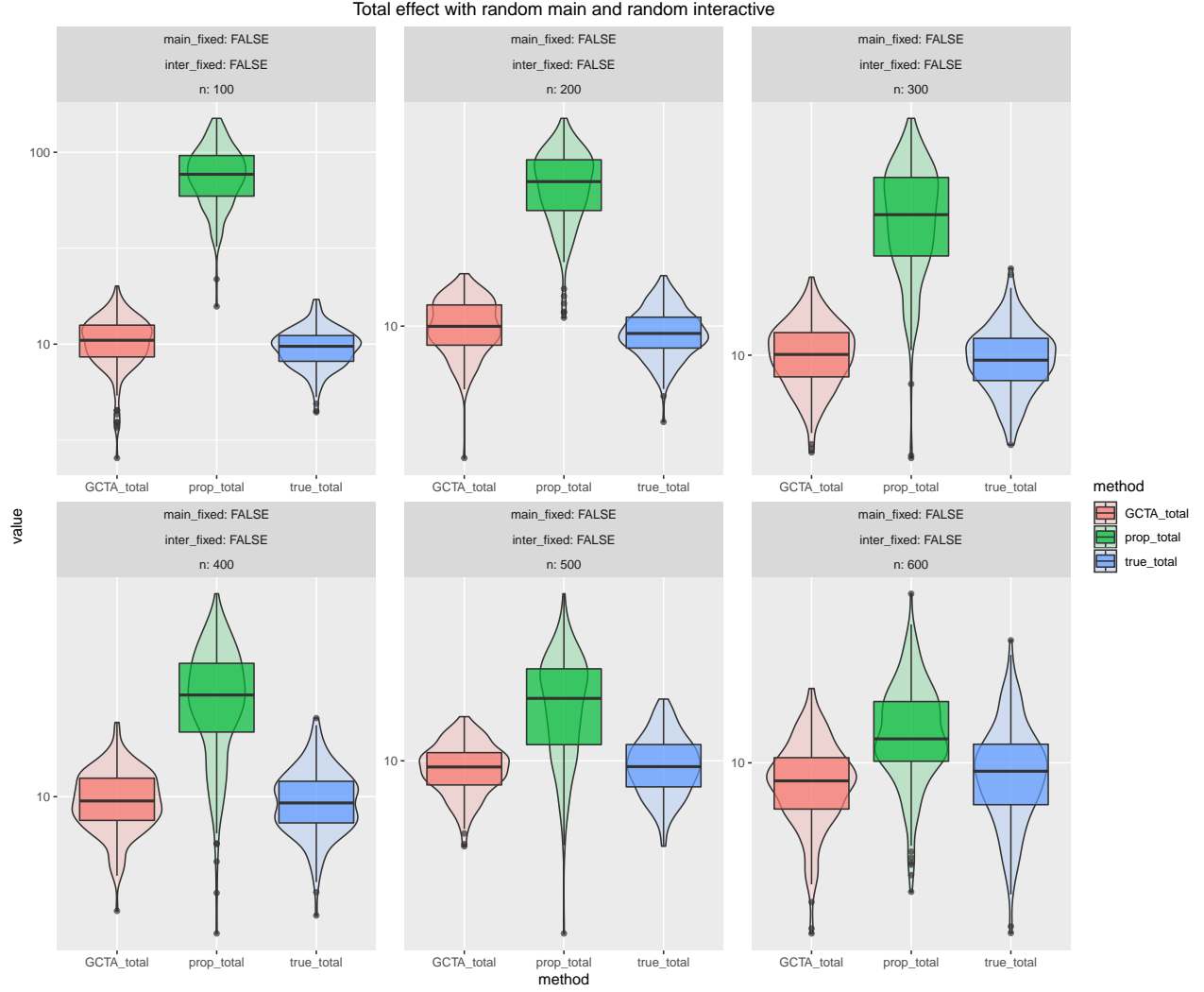


Figure 3: random_random total independent chi with $df = 1$

- The original GCTA method is not affected by the $p < n$ condition if the covariates are independent in the population level
- note that actually the covariates are not perfectly independent because of the interaction terms
- the proposed method is affected a lot by the $p < n$ situation, but it is getting better when sample size is increasing

3 Lasso regression decorrelation procedure

3.1 Motivation

Based on the previous result, we find that the original GCTA is not sensitive to the $p < n$ situation. So the next question is to find a way to decorrelating the covariates so that they become uncorrelated in the population level. The SVD method seems not work well in that situation as previous simulations show. Therefore, we look for the lasso regression method.

3.2 Main Idea and step

The main idea of lasso regression is to find a procedure of decorrelation. we could consider each covariate as the dependent variable and select several other covariates as the independent variables. Then, we could perform a lasso regression and use the residual as the new covariates. After doing that the residuals should be uncorrelated to each other.

$$X = [X_1, \dots, X_p]$$

- X is a $n \times p$ observed covariates matrix
 - X_i , $i = 1, \dots, p$ are the columns of X
1. For each X_i , select a group \mathcal{A}_t of variable as the independent variable
 2. Conduct lasso regression and decide the final group of active variables as the independent variables \mathcal{A}_f , note that $\mathcal{A}_f \subset \mathcal{A}_t$
 3. Conduct a linear regression with $Y = X_i$ $X = X_j, j \in \mathcal{A}_f$ and use the residual as the new covariate $Z_i = X_i - \hat{X}_i$