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Random-weighting in LASSO regression

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Abstract: We extend** the work of Newton, Polson and Xu (2020) by establishing statistical properties of the random-weighting method in LASSO regression under different regularization parameters λ_n and suitable regularity conditions. The random-weighting method concerns a general-purpose approximation approach to Bayesian inference in which repeated optimization of a randomized objective function provides surrogate samples from the joint posterior distribution. In the context of LASSO regression, we repeatedly assign independently-drawn positive random weights to terms in the objective function (including the penalty terms), and optimize to obtain the surrogate samples. We show that Newton, Polson and Xu (2020)'s existing approach produces random-weighting samples that have conditional model selection consistency and conditional asymptotic normality at different growth rates of λ_n as $n \to \infty$. We then propose an extension to the framework and establish that the resulting random-weighting samples attain conditional sparse normality and conditional consistency in growing dimensional setting. We proceed to argue that the random-weighting approach has meaningful approximate Bayesian inference and bootstrap interpretations. Finally, we illustrate the proposed methodology via extensive simulation studies and a real data example.

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Contents

1. Introduction

Consider the well-studied linear regression model with fixed design

$$\boldsymbol{Y} = \beta_\mu \mathbf{1}_n + X\boldsymbol{\beta} + \boldsymbol{\epsilon}, \tag{1.1}$$

where $\boldsymbol{Y} = (y_1, \dots, y_n)' \in \mathbb{R}^n$ is the response vector, $\mathbf{1}_n$ is a $n \times 1$ vector of ones, $X \in \mathbb{R}^{n\times p_n}$ is the design matrix, $\boldsymbol{\beta}$ is the vector of regression coefficients, and $\boldsymbol{\epsilon} = (\epsilon_1, \dots, \epsilon_n)'$ is the vector of independent and identically distributed (i.i.d.) random errors with mean 0 and variance σ_ϵ^2. Without loss of generality, we assume that the columns of X are centered, and take $\widehat{\beta}_\mu = \bar{Y}$, in which case we can replace $\boldsymbol{Y}$ in (1.1) with $\boldsymbol{Y} - \bar{Y}\mathbf{1}_n$, and concentrate on estimating $\boldsymbol{\beta}$. Again, without loss of generality, assume $\bar{Y} = 0$. Let $\boldsymbol{\beta_0} \in \mathbb{R}^{p_n}$ be the true model coefficients with q non-zero components, where $q \leq \min(p_n, n)$. Note that $\boldsymbol{Y}, X$ and $\boldsymbol{\epsilon}$ are all indexed by sample size n, but we omit the subscript whenever this does not cause confusion.

Recall, the LASSO estimator is given by

$$\widehat{\boldsymbol{\beta}}_n^{\mathrm{LAS}} := \arg\min_{\boldsymbol{\beta}} \sum_{i=1}^{n} (y_i - \boldsymbol{x}_i'\boldsymbol{\beta})^2 + \lambda_n \sum_{j=1}^{p_n} |\beta_j|, \tag{1.2}$$

for a scalar penalty λ_n (Tibshirani, 1996), where $\boldsymbol{x}_i'$ is the i^{th} row of X. From a Bayesian perspective, this objective function corresponds to the negative log posterior density from a Gaussian likelihood and a double Exponential (Laplace) prior, which may be represented with a scale mixture of normals (Andrews and Mallows, 1974), and so the solution to (1.2) is also the maximum a posteriori (MAP) estimator in a certain Bayesian model. Full posterior analysis in this model is possible using the Gibbs sampler (Park and Casella, 2008).

The penalized regression model is a canonical example in the broad class of penalized inference procedures, and Newton, Polson and Xu (2020) considered the random-weighting approach on a class of penalized likelihood objective functions to obtain approximate posterior samples. They saw good performance of the proposed random-weighting extension in high-dimensional regression, trend-filtering and deep learning applications. In particular, their random-weighting version of (1.2) is

$$\widehat{\boldsymbol{\beta}}_n^{w} := \arg\min_{\boldsymbol{\beta}} \left\{ \sum_{i=1}^{n} W_i (y_i - \boldsymbol{x}_i'\boldsymbol{\beta})^2 + \lambda_n \sum_{j=1}^{p_n} W_{0,j} |\beta_j| \right\}, \tag{1.3}$$

where the analyst first chooses a distribution F_W with $P(W > 0) = 1$ and $\mathbb{E}(W^4) < \infty$, and constructs $W_i \overset{iid}{\sim} F_W$ for all $i = 1, 2, \cdots, n$. The precise treatment of penalty-associated weights $\boldsymbol{W}_0 = (W_{0,1}, \cdots, W_{0,p_n})$ induces several random-weighting variations, the simplest of which has

$$W_{0,j} = 1 \; \forall \; j, \tag{1.4}$$

or the penalty terms all share a common random weight

$$W_{0,j} = W_0 \; \forall \; j, \text{ where } (W_0, W_i) \overset{iid}{\sim} F_W \; \forall \; i, \tag{1.5}$$

and the most elaborate of which has all entries

$$(W_{0,j}, W_i) \overset{iid}{\sim} F_W \; \forall \; i, j. \tag{1.6}$$

These random-weighting algorithms produce independent samples and are trivially parallelizable over $b = 1, \dots, B$. Newton, Polson and Xu (2020) compared them to MCMC-based computations via the Bayesian LASSO (Park and Casella, 2008), and demonstrated good numerical properties in terms of estimation error, prediction error, credible set construction, and agreement with the Bayesian LASSO posterior. In this paper, we extend the work of Newton, Polson and Xu (2020) by investigating the asymptotic properties of (1.3), and in particular, details of its conditional distribution given data. Specifically, by allowing different rates of growth of the regularization parameter λ_n, and under suitable regularity conditions, we prove that, conditional on data, the random-weighting method has the following properties:

- conditional model selection consistency (for both growing p_n and fixed p)
- conditional consistency (for fixed $p_n = p$)
- conditional asymptotic normality (for fixed $p_n = p$)

for all three weighting schemes (1.4), (1.5) and (1.6). In particular, we show that there is no common λ_n that allows the random-weighting samples to have conditional sparse normality (i.e. simultaneously enjoy conditional model selection consistency and achieve conditional asymptotic normality on the true support of $\boldsymbol{\beta}$) even under fixed $p_n = p$ setting. Consequently, we proposed an extension to the random-weighting framework (1.3) by adopting a two-step procedure in the optimization step as laid out in Algorithm 2. We then prove that this extension enables us to obtain random-weighting samples that achieve conditional sparse normality and conditional consistency properties under growing p_n setting.

We now present a brief literature review to elucidate how the random-weighting algorithms arose from two different statistical motivations, and how our work fits into these existing literature.

1.1. *Weighted bootstrap from Bayesian perspective*

Our work in this paper (and those of Newton, Polson and Xu (2020)) began with a Bayesian perspective in mind. In fact, the random-weighting approach belongs to a class of weighted bootstrap algorithms which arose from the search for scalable, accurate posterior inference tools. An important example in this class is the weighted likelihood bootstrap (WLB), which was designed to yield approximate posterior samples in parametric models (Newton and Raftery, 1994). Compared to Markov Chain Monte Carlo (MCMC), for example, WLB provides computationally efficient approximate posterior samples in cases where likelihood optimization is relatively easy. Framing WLB in contemporary context, Newton, Polson and Xu (2018) introduced the Weighted Bayesian Bootstrap (WBB) by extending the posterior approximation scheme to penalized likelihood objective functions which found useful applications in several aforementioned settings.

Others have also recognized the utility of weighted bootstrap computations for i.i.d. sampling beyond the realm of parametric posterior approximation. A critical perspective was provided by Bissiri, Holmes and Walker (2016) with the concept of generalized Bayesian inference. Rather than constructing a fully specified probabilistic model for data, they used loss functions to connect information in the data to functionals of interest. Lyddon, Holmes and Walker (2019) discovered a key connection between the generalized Bayesian posterior and WLB sampling, and constructed a modification called the loss-likelihood bootstrap to leverage this connection. Further links to nonparametric Bayesian inference were recently reported in Lyddon, Walker and Holmes (2018) and Fong, Lyddon and Holmes (2019), who introduced Bayesian nonparametric learning (NPL). Their perspective concerned the parameter, denoted θ following conventional presentations, as residing in some parameter space Θ, usually a nice subset of p-dimensional Euclidean space. Instead of adopting the typical model-based approach that treats θ as an index to probability distributions in the specified model, their focus was more nonparametric. Whether or not the model specification is valid, they identified the distribution within the parametric model closest to the generative distribution F as a solution to an optimization problem

$$\theta := \theta(F) := \arg\min_{t\in\Theta} \int l(t,y)dF(y). \tag{1.7}$$

Here y denotes a data point, which is distributed F, and $l(,)$ is a loss function specified by the analyst. Denoting $p(y|\theta)$ as the density function in a working probability model, a natural loss function is $l(\theta,y) = -\log p(y|\theta)$. From the nonparametric perspective, θ is a model-guided feature of F.

If we place a Dirichlet prior on F and have a random sample $(y_1, y_2, \cdots, y_n)$ of data points, then the posterior for F is also Dirichlet process (e.g., Ferguson, 1973). Computationally, by sampling F from this posterior and recomputing $\theta = \theta(F)$ each time – i.e. by repeating the optimization in (1.7) – we obtain posterior draws of θ. Using the stick-breaking construction (e.g., Sethuraman (1994) and Ishwaran and Zarepour (2002)), Fong, Lyddon and Holmes (2019) argued that for $n \to \infty$, the approximate samples of θ could be obtained by repeatedly drawing $(W_1, \cdots, W_n) \overset{iid}{\sim} Exp(1)$ and optimizing

$$\arg\min_{t\in\Theta} \left\{ \sum_{i=1}^{n} W_i l(t, y_i) \right\}. \tag{1.8}$$

The Bayesian NPL model could also be extended to include regularization

$$\arg\min_{t\in\Theta}\left\{\sum_{i=1}^{n} W_i l(t, y_i) + \gamma g(t)\right\} \tag{1.9}$$

for some regularization parameter $\gamma > 0$ and penalty function $g(\cdot)$. Notice how our random-weighting setup in LASSO regression has a Bayesian-NPL interpretation by taking $l(t, y) = \|y - t\|^2$ and $g(t) = \|t\|_1$.

Whether we aim for approximate parametric Bayes, generalized Bayes, or model-guided nonparametric Bayes, it is important to understand the distributional properties of these ***random-weighting*** procedures. Precise answers are difficult, even with simple loss functions (e.g., Hjort and Ongaro, 2005), and so asymptotic methods are helpful to study the conditional distribution of $\theta(F)$ given data. Adopting a Dirichlet prior on F, Fong, Lyddon and Holmes (2019) pointed out that WBB sampling is consistent under suitable regularity conditions, due to posterior consistency property of the Dirichlet process (e.g., Ghosal, Ghosh and Ramamoorthi (1999), Ghosal, Ghosh and van der Vaart (2000)). Newton and Raftery (1994)'s first-order analysis of the weighted bootstrap samples yields the same Gaussian limits as the standard Bernstein-von-Mises results (e.g., van der Vaart, 1998) under a correctly-specified Bayesian parametric model. Under model misspecification setting, Lyddon, Holmes and Walker (2019) showed that the Gaussian limits of weighted bootstrap sampling do not coincide with their Bayesian counterparts in Kleijn and van der Vaart (2012). Instead, they mimic the Gaussian limits in Huber (1967) – the asymptotic covariance matrix of the weighted bootstrap sampling is in fact the well-known sandwich covariance matrix in robust statistics literature.

With the work reported here, we aim to extend asymptotic analysis for weighted bootstrap distributions to high-dimensional linear regression models. Our work adapts frequentist-theory asymptotic arguments, notably the works of Knight and Fu (2000) and Zhao and Yu (2006), to the present context.

1.2. Connection to perturbation bootstrap

Whilst the random-weighting approach is largely motivated from a Bayesian perspective, its resemblance to some of the existing bootstrap algorithms, especially the perturbation bootstrap technique, warrants a comparison between random-weighting and the bootstrap literature. Compared to random-weighting, bootstrap techniques arose from a different statistical motivation. The (naive) perturbation bootstrap was first introduced by Jin, Ying and Wei (2001) as a resampling method to quantify uncertainty for parameters of U-process-structured objective functions. Chatterjee and Bose (2005) then established first-order distributional consistency of a generalized bootstrap technique, which includes Efron's classical bootstrap and (naive) perturbation bootstrap, in general M-estimation where they allowed both $n \to \infty$ and $p_n \to \infty$. They also pointed out that for broader classes of models, the generalized bootstrap method is not second-order accurate without appropriate bias-correction and studentization. In particular, their work in (naive) perturbation bootstrap resembles the Bayesian NPL objective function (1.8). Subsequently, Minnier, Tian and Cai (2011) proved the first-order distributional consistency of the perturbation bootstrap for Zou (2006)'s Adaptive LASSO (ALasso) and Fan and Li (2001)'s smoothly clipped absolute deviation (SCAD) under fixed-p setting in order to construct accurate confidence regions for ALasso and SCAD estimators. Again, their work has the flavor of Bayesian Loss-NPL (1.9) where the loss function is either ALasso or SCAD. More recently, Das, Gregory and Lahiri (2019) extended the work of Minnier, Tian and Cai (2011) by introducing a suitably Studentized version of modified perturbation bootstrap ALasso estimator that achieves second-order correctness in distributional consistency even when $p_n \to \infty$.

Various bootstrap techniques have been considered to construct confidence regions for standard LASSO estimators in (1.2) under different model settings, including fixed or random design, as well as homoscedastic or heteroscedastic errors $\boldsymbol{\epsilon}$. Knight and Fu (2000) first considered the residual bootstrap under fixed design and homoscedastic error. Chatterjee and Lahiri (2010) presented a rigorous proof for the heuristic discussion of Knight and Fu (2000)'s Section 4 to show that the LASSO residual bootstrap samples fail to be distributionally consistent unless $\boldsymbol{\beta}_0$ is not sparse, for which Knight and Fu (2000) invoked the Skorokhod's argument. Subsequently, Chatterjee and Lahiri (2011a) rectified the shortcoming by proposing a modified residual bootstrap method by thresholding the Lasso estimator. Meanwhile, Camponovo (2015) proposed a modified paired-bootstrap technique and established its distributional consistency to approximate the distribution of Lasso estimators in linear models with random design and heteroscedastic errors. Recently, Das and Lahiri (2019) considered the perturbation bootstrap method for Lasso estimators under both fixed and random designs with heteroscedastic errors. Since centering on the thresholded Lasso estimator (c.f. Chatterjee and Lahiri (2011a)) resulted in distributional inconsistency of the naive perturbation bootstrap, Das and Lahiri (2019) proceeded with a suitably Studentized version of modified perturbation bootstrap (c.f. Das, Gregory and Lahiri (2019)) to rectify the shortcoming.

Interestingly, the setup of naive perturbation bootstrap in Das and Lahiri (2019) mimics our random-weighting approach (1.3) in LASSO regression with weighting scheme (1.4), but there remain some differences in our approach. We are interested in investigating the statistical properties of the random-weighting method in LASSO regression as introduced by Newton, Polson and Xu (2020), whereas Das and Lahiri (2019) focused on constructing a valid bootstrap approach for LASSO estimators. Das and Lahiri (2019) also considered heteroscedastic error term $\boldsymbol{\epsilon}$, which we do not consider in this paper. Meanwhile, the weighting schemes considered in this paper are slightly more flexible, since we also consider the cases where independent random weights are also assigned on the LASSO penalty term in weighting schemes (1.5) and (1.6). The random weights in Das and Lahiri (2019)'s perturbation bootstrap are restricted to independent draws from distribution with $\sigma_W^2 = \mu_W^2$, whereas we consider any positive random weights with finite fourth moment. Furthermore, our extended random-weighting framework in Section 3.2 attains conditional sparse normality property under growing p_n setting, whereas Das and Lahiri (2019)'s (modified) perturbation bootstrap method works under fixed dimensional ($p_n = p$) setting. Whilst our original motivation stems from a Bayesian perspective, our work also contributes to the bootstrap literature by establishing the distributional consistency of our random-weighting samples in approximating the standard LASSO estimator under growing p_n setting.

We now outline the remaining sections of the paper. In Section 2, we set the regularity assumptions, probability space and necessary notations used throughout, and then we report our main results in Section 3. Subsequently, in Section 4, we argue that the random-weighting approach has meaningful approximate Bayesian inference and bootstrap interpretations. We then present extensive simulation studies in Section 5 to illustrate how the three random-weighting schemes (1.4), (1.5) and (1.6) compare with other existing methods. Application to a housing prices data set is also given. Finally, Appendix A provides extensive details about the proofs for all lemmas, theorems and propositions.

2. Problem Setup

Throughout this paper, we assume that q is fixed,

$$\mathbb{E}(\epsilon_i^4) < \infty \ \forall \ i, \tag{2.1}$$

and all predictors are bounded, i.e. $\exists \ M_1 > 0$ such that

$$|x_{ij}| \leq M_1 \quad \forall \quad i = 1, \ldots, n \ ; \ j = 1, \ldots, p_n, \tag{2.2}$$

where x_{ij} refers to the $(i,j)^{th}$ element of X.

Without loss of generality, we could partition $\boldsymbol{\beta}_0$ into

$$\boldsymbol{\beta}_0 = \begin{bmatrix} \boldsymbol{\beta}_{0(1)} \\ \boldsymbol{\beta}_{0(2)} \end{bmatrix},$$

where $\boldsymbol{\beta}_{0(1)}$ refers to the $q \times 1$ vector of non-zero true regression parameters, and $\boldsymbol{\beta}_{0(2)}$ is a $(p_n - q) \times 1$ zero vector. Similarly, we could partition the columns of the design matrix X into

$$X = \begin{bmatrix} X_{(1)} & X_{(2)} \end{bmatrix}$$

which corresponds to $\boldsymbol{\beta}_{0(1)}$ and $\boldsymbol{\beta}_{0(2)}$ respectively.

We consider both fixed-dimensional ($p_n = p$) and growing-dimensional (p_n increases with n) settings. In the growing dimensional (p_n increases with n) setting, we assume that for some $M_2 > 0$,

$$\boldsymbol{\alpha}' \left[\frac{X_{(1)}' X_{(1)}}{n} \right] \boldsymbol{\alpha} \geq M_2 \quad \forall \quad \|\boldsymbol{\alpha}\|_2 = 1. \tag{2.3}$$

Note that assumptions (2.2) and (2.3), coupled with the fact that q is fixed, ensure that $\frac{1}{n}X'_{(1)}X_{(1)}$ is invertible $\forall\ n$, a fact that we rely on in this paper.

Meanwhile, for fixed-dimensional ($p_n = p$) setting, we assume that $\text{rank}(X) = p$ and there exists a non-singular matrix C such that

$$\frac{1}{n}X'X = \frac{1}{n}\sum_{i=1}^{n} \boldsymbol{x}_i\boldsymbol{x}_i' \to C \quad \text{as } n \to \infty, \tag{2.4}$$

where $\boldsymbol{x}_i$ is the i^{th} row of the design matrix X.

Comments on assumptions: The fixed-q assumption is commonly found in Bayesian linear-model literature, such as Johnson and Rossell (2012), Narisetty and He (2014), and Castillo, Schmidt-Hieber and van der Vaart (2015). Since we intend to compare the random-weighting approach with posterior inference, we make the fixed-q assumption to align with existing Bayesian theory. The finite moment assumption (2.1) of $\boldsymbol{\epsilon}$ is commonly found in literature (e.g., Camponovo (2015) and Das and Lahiri (2019)) is weaker than the normality assumption commonly specified under a Bayesian approach (e.g., Park and Casella (2008), Johnson and Rossell (2012), Narisetty and He (2014)). Assumption (2.2) can also be found in some seminal papers, such as Zhao and Yu (2006) and Chatterjee and Lahiri (2011b), and in fact, can be (trivially) achieved by standardizing the covariates. Assumption (2.3) is equivalent to providing a lower bound to the minimum eigenvalue of $\frac{1}{n}X'_{(1)}X_{(1)}$. This eigenvalue assumption is very common in both frequentist and Bayesian literature, such as Zhao and Yu (2006) and Narisetty and He (2014). Finally, assumption (2.4) is common in the LASSO literature under fixed p setting, which can be traced back to Knight and Fu (2000) and Zhao and Yu (2006). This assumption basically explains the relationship between the predictors under a fixed design model, and can be interpreted as the direct counterpart to the variance-covariance matrix of X under a random design model. For the case of growing p_n, assumption (2.4) is no longer appropriate since the dimension of $\frac{1}{n}X'X$ grows.

Probability Space: There are two sources of variation in the random-weighting setup (1.3), namely the error terms $\boldsymbol{\epsilon}$ and the user-defined weights $\boldsymbol{W}$. We focus on the conditional probabilities given data, that is, given the sigma-field generated by $\boldsymbol{\epsilon}$. In particular, we denote the common probability measure to be $P = P_D \times P_W$, where P_D is the probability measure of the observed data $Y_1, Y_2, \cdots$, and P_W is the probability measure of the triangular array of random weights (c.f. Chapter 3 of Newton (1991)). The use of product measure reflects the independence of user-defined $\boldsymbol{W}$ and data-associated $\boldsymbol{\epsilon}$.

Conditional Convergence Notations: Let

$$\mathcal{F}_n := \sigma(Y_1, \dots, Y_n) = \sigma(\epsilon_1, \dots, \epsilon_n),$$

and let random variables (or vectors) $U, V_1, V_2, \dots$ be defined on $(\Omega, \mathcal{A})$. We say

V_n converges in conditional probability *a.s.* P_D to U if for every $\delta > 0$,

$$P(\|V_n - U\| > \delta | \mathcal{F}_n) \to 0 \quad a.s.\ P_D$$

as $n \to \infty$. The notation *a.s.* P_D is read as *almost surely under* P_D, and means *for almost every infinite sequence of data* $Y_1, Y_2, \cdots$. For brevity, this convergence is denoted

$$V_n \xrightarrow{\text{c.p.}} U \quad a.s.\ P_D.$$

Similarly, we say V_n converges in conditional distribution *a.s.* P_D to U if for any Borel set $A \subset \mathbb{R}$,

$$P(V_n \in A | \mathcal{F}_n) \to P(U \in A) \quad a.s.\ P_D$$

as $n \to \infty$. For brevity, this convergence is denoted

$$V_n \xrightarrow{\text{c.d.}} U \quad a.s.\ P_D.$$

In addition, for random variables (or vectors) $V_1, V_2, \ldots$ and random variables $U_1, U_2, \ldots$, we say

$$V_n = O_p(U_n) \quad a.s.\ P_D$$

if and only if , for any $\delta > 0$, there is a constant $C_\delta > 0$ such that

$$\sup_n P\left(\|V_n\| \geq C_\delta |U_n| \;\middle|\; \mathcal{F}_n\right) < \delta;$$

whereas

$$V_n = o_p(U_n) \quad a.s.\ P_D$$

if and only if

$$\frac{V_n}{U_n} \xrightarrow{\text{c.p.}} 0 \quad a.s.\ P_D.$$

Other Notation: Following the usual convention, denote $\Phi\{.\}$ as the cumulative distribution function of the standard normal distribution. For two random variables U and V, the expression $U \perp V$ is read as "U is independent of V". Denote $\|\cdot\|_2$ and $\|\cdot\|_F$ as the l_2 norm and Frobenius norm respectively. Let $\mathbf{1}_k$ and I_k be $k \times 1$ vector of ones and $k \times k$ identity matrix respectively for some integer $k \geq 2$. Besides that, for any two vectors $\boldsymbol{u}$ and $\boldsymbol{v}$ of the same dimension, we denote $\boldsymbol{u} \circ \boldsymbol{v}$ as the Hadamard (entry-wise) product of the two vectors. In addition, define

$$\begin{bmatrix} C_{n(11)} & C_{n(12)} \\ C_{n(21)} & C_{n(22)} \end{bmatrix} := \frac{1}{n} X'X = \frac{1}{n} \begin{bmatrix} X'_{(1)}X_{(1)} & X'_{(1)}X_{(2)} \\ X'_{(2)}X_{(1)} & X'_{(2)}X_{(2)} \end{bmatrix}.$$

Notice that an immediate consequence of Assumption (2.4) is that

$$C_{n(ij)} \to C_{ij} \ \forall\ i, j = 1, 2,$$

where C_{11} is invertible. Furthermore, denote μ_W and σ_W^2 as the mean and variance of the random weight distribution F_W. Let $D_n = diag(W_1, \ldots, W_n)$, and define

$$\begin{bmatrix} C^w_{n(11)} & C^w_{n(12)} \\ C^w_{n(21)} & C^w_{n(22)} \end{bmatrix} := \frac{1}{n} X' D_n X = \frac{1}{n} \begin{bmatrix} X'_{(1)} D_n X_{(1)} & X'_{(1)} D_n X_{(2)} \\ X'_{(2)} D_n X_{(1)} & X'_{(2)} D_n X_{(2)} \end{bmatrix}.$$

Notice that D_n does not contain any penalty weights $W_{0,j}$. For weighting scheme (1.6), the penalty weights $\boldsymbol{W}_0 = (W_{0,1}, \cdots, W_{0,p_n})$ could also be partitioned into

$$\boldsymbol{W}_0 = \begin{bmatrix} \boldsymbol{W}_{0(1)} \\ \boldsymbol{W}_{0(2)} \end{bmatrix},$$

which corresponds to the partition of $\boldsymbol{\beta}_0$. For ease of notation, define

$$\begin{aligned}
\boldsymbol{Z}^w_{n(1)} &= \frac{1}{\sqrt{n}} X'_{(1)} D_n \boldsymbol{\epsilon}, \\
\boldsymbol{Z}^w_{n(2)} &= \frac{1}{\sqrt{n}} X'_{(2)} D_n \boldsymbol{\epsilon}, \\
\boldsymbol{Z}^w_{n(3)} &= C_{n(21)} C^{-1}_{n(11)} \boldsymbol{Z}^w_{n(1)} - \boldsymbol{Z}^w_{n(2)}, \\
\widetilde{C}^w_n &= C^w_{n(21)} \left(C^w_{n(11)} \right)^{-1} - C_{n(21)} C^{-1}_{n(11)}.
\end{aligned}$$

Finally, the function $\mathrm{sgn}(\cdot)$ maps positive entry to 1, negative entry to -1 and zero to zero. An estimator $\widehat{\boldsymbol{\beta}}$ is said to be equal in sign to the true parameter $\boldsymbol{\beta}_0$, if

$$\mathrm{sgn}(\widehat{\boldsymbol{\beta}}) = \mathrm{sgn}(\boldsymbol{\beta}_0),$$

and is denoted as

$$\widehat{\boldsymbol{\beta}} \stackrel{s}{=} \boldsymbol{\beta}_0.$$

3. Main Results

3.1. One-step Procedure

In this subsection, we investigate the asymptotic properties of the random-weighting samples for (1.3) obtained from Algorithm 1. This is the original framework of random-weighting in LASSO regression considered by Newton, Polson and Xu (2020). For convenience, we shall call this algorithm as the "one-step procedure" to distinguish it from the extended framework that we shall discuss in Section 3.2.

First, we establish the property of conditional model selection given data. In particular, we are interested in the conditional probability of the random-weighting samples matching the signs of $\boldsymbol{\beta}_0$. Notably, sign consistency is stronger than variable selection consistency which requires only matching of zeroes. Nevertheless, we agree with Zhao and Yu (2006)'s argument of considering sign

Algorithm 1: Random-Weighting in LASSO regression

Input :
- data: $D = (\boldsymbol{y}, X)$
- regularization parameter: λ_n
- number of draws: B
- choice of random weight distribution: F_W
- choice of weighting schemes: (1.4), (1.5) or (1.6)

Output : B parameter samples $\{\widehat{\boldsymbol{\beta}}_n^{w,b}\}_{b=1}^B$

for $b = 1$ *to* B **do**

  Draw i.i.d. random weights from F_W and substitute them into (1.3) ;

  Store $\widehat{\boldsymbol{\beta}}_n^{w,b}$ obtained by optimizing (1.3) ;

end

consistency – it allows us to avoid situations where models have matching zeroes but reversed signs, which hardly qualify as correct models. We begin with a result that establishes the lower bound for this conditional probability.

Proposition 3.1. *Suppose $p_n = o(n)$ and $\mathrm{rank}(X) = p_n$. Assume (2.1), (2.2) and (2.3). Furthermore, assume the **strong irrepresentable condition** (Zhao and Yu, 2006): there exists a positive constant vector $\boldsymbol{\eta}$ such that*

$$\left| C_{n(21)} \left(C_{n(11)} \right)^{-1} sgn \left(\boldsymbol{\beta}_{0(1)} \right) \right| \leq \mathbf{1}_{p_n - q} - \boldsymbol{\eta}, \tag{3.1}$$

where $0 < \eta_j \leq 1 \ \forall \ j = 1, \ldots, p_n - q$, and the inequality holds element-wise. Then

$$P\left(\widehat{\boldsymbol{\beta}}_n^w(\lambda_n) \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n \right) \geq P\left(A_n^w \cap B_n^w \middle| \mathcal{F}_n \right) \ a.s.\ P_D,$$

where

(a) for weighting scheme (1.4),

$$A_n^w \equiv \left\{ \left| \left(C_{n(11)}^w \right)^{-1} \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}} sgn\left[\boldsymbol{\beta}_{0(1)} \right] \right) \right| \leq \sqrt{n} \left| \boldsymbol{\beta}_{0(1)} \right| \text{ element-wise} \right\}$$

$$B_n^w \equiv \left\{ \left| \widetilde{C}_n^w \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}} sgn\left[\boldsymbol{\beta}_{0(1)} \right] \right) + \boldsymbol{Z}_{n(3)}^w \right| \leq \frac{\lambda_n}{2\sqrt{n}} \boldsymbol{\eta} \text{ element-wise} \right\};$$

(b) for weighting scheme (1.5),

$$A_n^w \equiv \left\{ \left| \left(C_{n(11)}^w \right)^{-1} \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n W_0}{2\sqrt{n}} sgn\left[\boldsymbol{\beta}_{0(1)} \right] \right) \right| \leq \sqrt{n} \left| \boldsymbol{\beta}_{0(1)} \right| \text{ element-wise} \right\}$$

$$B_n^w \equiv \left\{ \left| \widetilde{C}_n^w \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n W_0}{2\sqrt{n}} sgn\left[\boldsymbol{\beta}_{0(1)} \right] \right) + \boldsymbol{Z}_{n(3)}^w \right| \leq \frac{\lambda_n W_0}{2\sqrt{n}} \boldsymbol{\eta} \text{ element-wise} \right\};$$

(c) for weighting scheme (1.6),

$$A_n^w \equiv \left\{ \left| \left(C_{n(11)}^w\right)^{-1} \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}} \boldsymbol{W}_{0(1)} \circ sgn\left[\boldsymbol{\beta}_{0(1)}\right] \right) \right| \right.$$
$$\left. \leq \sqrt{n} \left|\boldsymbol{\beta}_{0(1)}\right| \text{ element-wise} \right\}$$
$$B_n^w \equiv \left\{ \left| \widetilde{C}_n^w \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}} \boldsymbol{W}_{0(1)} \circ sgn\left[\boldsymbol{\beta}_{0(1)}\right] \right) + \boldsymbol{Z}_{n(3)}^w \right| \right.$$
$$\left. \leq \frac{\lambda_n}{2\sqrt{n}} \left(\boldsymbol{W}_{0(2)} - \left| C_{n(21)} \left(C_{n(11)}\right)^{-1} \boldsymbol{W}_{0(1)} \circ sgn\left[\boldsymbol{\beta}_{0(1)}\right] \right| \right) \text{ element-wise} \right\}.$$

The $\operatorname{rank}(X) = p_n$ assumption is needed to ensure that the random-weighting setup (1.3) has a unique solution (Osborne, Presnell and Turlach, 2000). For a random-design setting, the $\operatorname{rank}(X) = p_n$ assumption can be replaced with the assumption that X is drawn from a joint continuous distribution (Tibshirani, 2013).

The strong irrepresentable condition (3.1) can be seen as a constraint on the relationship between active covariates and inactive covariates, that is, the total amount of an irrelevant covariate "represented" by a relevant covariate must be strictly less than one. Similar to Zhao and Yu (2006)'s argument, A_n^w refers to recovery of the signs of coefficients for $\boldsymbol{\beta}_{0(1)}$, and B_n^w further implies obtaining $\widehat{\boldsymbol{\beta}}_{n(2)}^w = \mathbf{0}$ given A_n^w. The regularization parameter λ_n continues to play the role of trade-off between A_n^w and B_n^w: higher λ_n leads to larger B_n^w but smaller A_n^w, which forces the random-weighting method to drop more covariates, and vice versa. Meanwhile, larger $\boldsymbol{\eta}$ in (3.1), which could be interpreted as lower "correlation" between active covariates and inactive covariates, increases B_n^w but does not affect A_n^w, thus allowing the random-weighting method to better select the true model. Zhao and Yu (2006) also gave a few sufficient conditions that ensure the following designs of X satisfy condition (3.1):

- constant positive correlation,
- bounded correlation,
- power-decay correlation,
- orthogonal design, and
- block-wise design.

Again, we would like to highlight the fact that conditional on $\mathcal{F}_n$, the randomness of A_n^w and B_n^w derives from the random weights instead of $\boldsymbol{\epsilon}$. Besides that, notice how the presence of different penalty weights in weighting scheme (1.6) affects the strong irrepresentable condition (3.1) in B_n^w. We will see how these different weighting schemes affect the constraints on p_n and λ_n in order to achieve conditional model selection consistency.

Theorem 3.1. ***(Conditional Model Selection Consistency)*** *Assume assumptions in Proposition 3.1.*

(a) Under weighting scheme (1.4), for any $\frac{1}{2} < c_1 < 1$, if there exists $\frac{1}{2} < c_2 < 1.5 - c_1$ and $0 \leq c_3 < \min\{2c_2 - 1, 2c_1 - 1\}$ for which $\lambda_n = \mathcal{O}\left(n^{c_2}\right)$

and $p_n = \mathcal{O}\left(n^{c_3}\right)$*, then as* $n \to \infty$*,*

$$P\left(\widehat{\boldsymbol{\beta}}_n^w(\lambda_n) \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \to 1 \quad a.s.\ P_D.$$

(b) Under weighting scheme (1.5), if there exists $\frac{1}{2} < c_1 < c_2 < 1.5 - c_1$ *and* $0 \leq c_3 < \min\{2(c_2 - c_1), 2c_1 - 1\}$ *for which* $\lambda_n = \mathcal{O}\left(n^{c_2}\right)$ *and* $p_n = \mathcal{O}\left(n^{c_3}\right)$*, then as* $n \to \infty$*,*

$$P\left(\widehat{\boldsymbol{\beta}}_n^w(\lambda_n) \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \to 1 \quad a.s.\ P_D.$$

(c) Under weighting scheme (1.6), if $(W_i, W_{0,j}) \stackrel{iid}{\sim} \mathrm{Exp}(\theta_{\mathrm{w}})$ *for some* $\theta_w > 0$*, and if* $\boldsymbol{\eta} = \mathbf{1}_{p_n - q}$*, and if there exists* $\frac{1}{2} < c_1 < c_2 < 1.5 - c_1$ *and* $0 \leq c_3 < \min\{\frac{2}{3}(c_2 - c_1), 2c_1 - 1\}$ *for which* $\lambda_n = \mathcal{O}\left(n^{c_2}\right)$ *and* $p_n = \mathcal{O}\left(n^{c_3}\right)$*, then as* $n \to \infty$*,*

$$P\left(\widehat{\boldsymbol{\beta}}_n^w(\lambda_n) \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \to 1 \quad a.s.\ P_D.$$

Comparing the three weighting schemes, we can see that assigning random weights on the penalty term further impedes how fast p_n could increase with n while achieving conditional model selection consistency, especially when the penalty terms do not share a common random weight in weighting scheme (1.6). This adversely affects/violates the strong irrepresentable assumption (3.1), unless under a stringent condition where $\boldsymbol{\eta} = \mathbf{1}$. One sufficient condition for $\boldsymbol{\eta} = \mathbf{1}$ would be zero correlation between any relevant predictor and any irrelevant predictor, i.e. $C_{n(21)} = \mathbf{0}$ for all n.

We also like to point out the fact that the conditional model selection consistency property under a fixed dimensional ($p_n = p$) setting could be easily obtained by taking $c_3 = 0$ in Theorem 3.1.

The next two results concern with the properties of conditional consistency and conditional asymptotic normality of the random weighting samples under a fixed dimensional ($p_n = p$) setting.

Theorem 3.2. *Suppose* $p_n = p$ *is fixed. Assume (2.1), (2.2) and (2.4).*

(a) ***(Conditional Consistency)*** *If* $\dfrac{\lambda_n}{n} \to 0$*, then for all three weighting schemes (1.4), (1.5) and (1.6),*

$$\widehat{\boldsymbol{\beta}}_n^w \xrightarrow{c.p.} \boldsymbol{\beta}_0 \quad a.s.\ P_D.$$

(b) If $\dfrac{\lambda_n}{n} \to \lambda_0 \in (0, \infty)$*, then*

$$\left(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right) \xrightarrow{c.d.} \arg\min_{\boldsymbol{u}} g(\boldsymbol{u}) \quad a.s.\ P_D,$$

where

$$g(\boldsymbol{u}) = \mu_W \boldsymbol{u}' C \boldsymbol{u} + \lambda_0 \sum_{j=1}^{p} W_j |\beta_{0,j} + u_j|$$

and

(i) $W_j = 1$ *for all* j *under weighting scheme (1.4),*

(ii) $W_j = W_0$ *for all* j *and* $W_0 \sim F_W$ *under weighting scheme (1.5),*

(iii) $W_j \stackrel{iid}{\sim} F_W$ *under weighting scheme (1.6).*

In fact, for part (b)(i) of Theorem 3.2, conditional convergence in probability takes place since $g(\boldsymbol{u})$ is not a random function (i.e. does not contain random variables).

Theorem 3.3. ***(Asymptotic Conditional Distribution)*** *Suppose* $p_n = p$ *is fixed. Assume (2.1), (2.2) and (2.4). Let* $\widehat{\boldsymbol{\beta}}_n^{SC}$ *be a strongly consistent estimator of* $\boldsymbol{\beta}$ *in the linear model (1.1) such that for* $\boldsymbol{e}_n = \boldsymbol{Y} - X\widehat{\boldsymbol{\beta}}_n^{SC}$*,*

$$\frac{1}{\sqrt{n}} X'\boldsymbol{e}_n \to \boldsymbol{0} \quad a.s.\ P_D. \tag{3.2}$$

If $q = p$ *and* $\dfrac{\lambda_n}{\sqrt{n}} \to \lambda_0 \in [0, \infty)$*, then*

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^{w} - \widehat{\boldsymbol{\beta}}_n^{SC}\right) \xrightarrow{c.d.} \arg\min_{\boldsymbol{u}} V(\boldsymbol{u}) \quad a.s.\ P_D,$$

where

$$V(\boldsymbol{u}) = -2\boldsymbol{u}'\Psi + \mu_W \boldsymbol{u}'C\boldsymbol{u} + \lambda_0 \sum_{j=1}^{p} W_j \left[u_j\, sgn(\beta_{0,j})\right],$$

for $\Psi \sim N\left(\boldsymbol{0}, \sigma_W^2 \sigma_\epsilon^2 C\right)$*, and*

(i) $W_j = 1$ *for all* j *under weighting scheme (1.4),*

(ii) $W_j = W_0$ *for all* j*,* $W_0 \sim F_W$ *and* $W_0 \perp \Psi$ *under weighting scheme (1.5),*

(iii) $W_j \stackrel{iid}{\sim} F_W$ *and* $W_j \perp \Psi$ *for all* j *under weighting scheme (1.6).*

In particular, if $\lambda_0 = 0$*, then for all three weighting schemes (1.4), (1.5) and (1.6),*

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^{w} - \widehat{\boldsymbol{\beta}}_n^{SC}\right) \xrightarrow{c.d.} N\left(\boldsymbol{0}\ ,\ \frac{\sigma_W^2 \sigma_\epsilon^2}{\mu_W^2} C^{-1}\right) \quad a.s.\ P_D.$$

The OLS estimator $\widehat{\boldsymbol{\beta}}_n^{\mathrm{OLS}}$ and the standard LASSO estimator $\widehat{\boldsymbol{\beta}}_n^{\mathrm{LAS}}(\lambda_n^*)$ with $\lambda_n^* = o(\sqrt{n})$ are two qualified candidates for $\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}$ to satisfy the conditions in Theorem 3.3. (Note that λ_n^* does not necessarily have to the same as the λ_n that we use for our random-weighting approach.) Firstly, due to Assumption (2.4), $\widehat{\boldsymbol{\beta}}_n^{\mathrm{OLS}}$ is strongly consistent (Lai, Robbins and Wei, 1978), and

$$X'\boldsymbol{e}_n^{\mathrm{OLS}} = \left(X'Y - X'X(X'X)^{-1}X'Y\right) = \boldsymbol{0}.$$

Meanwhile, since $\mathbb{E}(|\epsilon_i|) < \infty$ for all i and $\lambda_n^* = o(\sqrt{n})$, $\widehat{\boldsymbol{\beta}}_n^{\mathrm{LAS}}(\lambda_n^*)$ is strongly consistent (Chatterjee and Lahiri, 2011b), and the KKT conditions ensure that

$$\frac{1}{\sqrt{n}} \left\|X'\boldsymbol{e}_n^{\mathrm{LAS}}\right\|_2 = \frac{1}{\sqrt{n}} \left\|X'\left(\boldsymbol{y} - X\widehat{\boldsymbol{\beta}}_n^{\mathrm{LAS}}\right)\right\|_2 \leq \frac{\lambda_n^* \sqrt{p}}{\sqrt{n}} \to 0 \quad a.s.\ P_D.$$

We also point out that centering on the true regression parameter

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right).$$

results in additional terms that depend on the sample path of realized data $\{y_1, y_2, \cdots\}$. Consequently, convergence in conditional distribution almost surely under P_D (just like the result in Theorem 3.3) could not be achieved. We refer readers to Remark A.1 in the Appendix for more details.

On the other hand, a more sophisticated argument is needed to establish the asymptotic conditional distribution for the case of $0 < q < p$. First, note that for $j \in \{j : \beta_{0,j} = 0\}$, $\sqrt{n}\widehat{\beta}_{n,j}^{SC}$ has an asymptotic normal distribution (denoted Z_j) under P_D. By the Skorokhod representation theorem, there exists random variables $U_{n,j}$ and U_j such that $U_{n,j} \overset{d}{=} \sqrt{n}\widehat{\beta}_{n,j}^{SC}$, $U_j \overset{d}{=} Z_j$, and $U_{n,j} \to U_j$ *a.s.* P_D. Then, for $(\lambda_n/\sqrt{n}) \to \lambda_0 \in [0, \infty)$,

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^w - \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}\right) \xrightarrow{\text{c.d.}} \arg\min_{\boldsymbol{u}} V^*(\boldsymbol{u}) \quad a.s.\ P_D, \tag{3.3}$$

where

$$\begin{aligned} V^*(\boldsymbol{u}) =& -2\boldsymbol{u}'\Psi + \mu_W \boldsymbol{u}' C \boldsymbol{u} \\ &+ \lambda_0 \sum_{j=1}^{p} W_j \left[u_j \operatorname{sgn}(\beta_{0,j}) \mathbb{1}_{\{\beta_{0,j} \neq 0\}} + \left(|U_j + u_j| - |U_j|\right) \mathbb{1}_{\{\beta_{0,j} = 0\}}\right], \end{aligned}$$

for Ψ and $\{W_j\}_{1 \le j \le p}$ defined in Theorem 3.3.

The current "one-step" random-weighting setup (1.3) in Algorithm 1 does not produce random-weighting samples that have conditional sparse normality property. From Theorems 3.1 and 3.3, it is evident that even under a fixed dimensional ($p_n = p$) setting, the random weighting samples achieve conditional model selection consistency when $\lambda_n = \mathcal{O}(n^c)$ for some $\frac{1}{2} < c < 1$, whereas conditional asymptotic normality happens when $\lambda_n = o(\sqrt{n})$.

Unsurprisingly, this finding about (lack of) conditional sparse normality approximation coincides with many existing Bayesian and frequentist results. For instance, in the Bayesian framework, Theorem 7 of Castillo, Schmidt-Hieber and van der Vaart (2015) proved that the Bayesian LASSO approach (Park and Casella, 2008) could not achieve asymptotic sparse normality for any one given λ_n due to the conflicting demands of sparsity-inducement and normality approximation on the regularization parameter λ_n. In the frequentist setting, Liu and Yu (2013) pointed out that there does not exist one λ_n that allows a standard LASSO estimator (1.2) to simultaneously achieve model selection and asymptotic normality. Consequently, many variations of "two-step" LASSO estimators (e.g., Zou (2006)'s ALasso), and their corresponding bootstrap procedures (e.g., Das, Gregory and Lahiri (2019)'s perturbation bootstrap of ALasso) were introduced to overcome this shortcoming.

3.2. Two-step Procedure

We now propose an extension to our random-weighting procedure in LASSO regression (1.3). Specifically, we retain the random-weighting framework of repeatedly assigning random-weights and optimizing the objective function (1.3), except that now optimization consists of two-steps: In step one, we optimize

$$\min_{\boldsymbol{\beta}} \left\{ \sum_{i=1}^{n} W_i (y_i - \boldsymbol{x}_i' \boldsymbol{\beta})^2 + \lambda_n \sum_{j=1}^{p_n} W_{0,j} |\beta_j| \right\} \tag{3.4}$$

to select variables. Let $\widehat{S}_n^w \subseteq \{1, \cdots, p_n\}$ be the set of variables being selected in (3.4), and let $(\widehat{S}_n^w)^c$ be the set of discarded variables. In addition, denote $X_{\widehat{S}_n^w}$ as the $n \times |\widehat{S}_n^w|$ submatrix of X whose columns correspond to the selected variables in (3.4). Then, in step two, we obtain our random-weighting samples by solving

$$\widehat{\boldsymbol{\beta}}_n^w := \begin{bmatrix} \widehat{\boldsymbol{\beta}}_{n,\widehat{S}_n^w}^w \\ \\ \widehat{\boldsymbol{\beta}}_{n,(\widehat{S}_n^w)^c}^w \end{bmatrix} := \begin{bmatrix} \left(X_{\widehat{S}_n^w}' D_n X_{\widehat{S}_n^w} \right)^{-1} X_{\widehat{S}_n^w}' D_n Y \\ \\ \mathbf{0} \end{bmatrix}, \tag{3.5}$$

where the partition of $\widehat{\boldsymbol{\beta}}_n^w$ corresponds to $\widehat{S}_n^w$ and $\left(\widehat{S}_n^w\right)^c$.

Algorithm 2: Random-Weighting in LASSO+LS regression

Input :

- data: $D = (\boldsymbol{y}, X)$
- regularization parameter: λ_n
- number of draws: B
- choice of random weight distribution: F_W
- choice of weighting schemes: (1.4), (1.5) or (1.6)

Output :

- B sets of selected variables $\{\widehat{S}_n^{w,b}\}_{b=1}^B$
- B parameter samples $\{\widehat{\boldsymbol{\beta}}_n^{w,b}\}_{b=1}^B$

for $b = 1$ *to* B **do**
  Draw i.i.d. random weights from F_W and substitute them into (1.3) ;
  Optimize (3.4) to obtain $\widehat{S}_n^{w,b}$;
  Based on the selected set of variables $\widehat{S}_n^{w,b}$, obtain $\widehat{\boldsymbol{\beta}}_n^{w,b}$ by solving (3.5) ;
end

For convenience, we shall refer to this proposed extension as a "two-step procedure", which is laid out in detail in Algorithm 2. We would like to point out that this extension can be seen as the random-weighting version of Liu and Yu (2013)'s LASSO+LS procedure, ie. a LASSO step (1.2) for variable selection followed by a least-square estimation for the selected variables.

In this subsection, we adopt the same assumptions as we did in Theorem 3.1, including the fact that $p_n = o(n)$ and X is full rank for all n. Thus $X_{\widehat{S}_n^w}$ is full rank and consequently, $X'_{\widehat{S}_n^w} D_n X_{\widehat{S}_n^w}$ is also full rank and is invertible for all n. Meanwhile, the superscript w of $\widehat{S}_n^w$ helps to remind readers that the set of selected variables in (3.4) could change with different sets of assigned random weights.

For ease of presentation, we need to introduce a few additional notations. First, define

$$\widetilde{\boldsymbol{\beta}}_n^w := \begin{bmatrix} \widetilde{\boldsymbol{\beta}}_{n,\widehat{S}_n^w}^w \\ \\ \widetilde{\boldsymbol{\beta}}_{n,(\widehat{S}_n^w)^c}^w \end{bmatrix} := \begin{bmatrix} \left(X'_{\widehat{S}_n^w} X_{\widehat{S}_n^w} \right)^{-1} X'_{\widehat{S}_n^w} Y \\ \\ \mathbf{0} \end{bmatrix}, \tag{3.6}$$

where the partition of $\widetilde{\boldsymbol{\beta}}_n^w$ corresponds to $\widehat{S}_n^w$ and $(\widehat{S}_n^w)^c$. This is in fact the least-squares estimator of $\boldsymbol{\beta}$ in (1.1) based on the selected variables in (3.4). Again, the superscript w of $\widetilde{\boldsymbol{\beta}}_n^w$ indicates that the least-squares estimator changes with different sets of weights assigned in (3.4). In addition, let S_0 be the true set of relevant variables. To be consistent with our previous notations, we remind readers that $S_0 = \{1, \cdots, q\}$ without loss of generality, and $X_{S_0} = X_{(1)}$. We could also partition $\widehat{\boldsymbol{\beta}}_n^w$ and $\widetilde{\boldsymbol{\beta}}_n^w$ into

$$\widehat{\boldsymbol{\beta}}_n^w = \begin{bmatrix} \widehat{\boldsymbol{\beta}}_{n(1)}^w \\ \widehat{\boldsymbol{\beta}}_{n(2)}^w \end{bmatrix} \quad \text{and} \quad \widetilde{\boldsymbol{\beta}}_n^w = \begin{bmatrix} \widetilde{\boldsymbol{\beta}}_{n(1)}^w \\ \widetilde{\boldsymbol{\beta}}_{n(2)}^w \end{bmatrix}$$

respectively, which correspond to the partition of $\boldsymbol{\beta}_0 = \begin{bmatrix} \boldsymbol{\beta}_{0(1)} & \boldsymbol{\beta}_{0(2)} \end{bmatrix}'$. We observe that if $\widehat{S}_n^w = S_0$, then $\widehat{\boldsymbol{\beta}}_{n,\widehat{S}_n^w}^w = \widehat{\boldsymbol{\beta}}_{n(1)}^w$, and $\widetilde{\boldsymbol{\beta}}_{n,\widehat{S}_n^w}^w = \widetilde{\boldsymbol{\beta}}_{n(1)}^w$, and

$$\widehat{\boldsymbol{\beta}}_{n,(\widehat{S}_n^w)^c}^w = \widehat{\boldsymbol{\beta}}_{n(2)}^w = \widetilde{\boldsymbol{\beta}}_{n,(\widehat{S}_n^w)^c}^w = \widetilde{\boldsymbol{\beta}}_{n(2)}^w = \boldsymbol{\beta}_{0(2)} = \mathbf{0}.$$

We are now ready to establish the conditional sparse normality property of the two-step random-weighting samples (3.5) under growing p_n setting with appropriate regularity conditions.

Theorem 3.4. ***(Conditional Sparse Normality)*** *Adopt all regularity assumptions as stated in Theorem 3.1 (including assumptions about the different rates of λ_n and p_n for weighting schemes (1.4), (1.5) and (1.6)). Furthermore, assume $\mu_W = 1$ and $C_{n(11)} \to C_{11}$ for some nonsingular matrix C_{11}. Let $\widehat{\boldsymbol{\beta}}_n^w$ and $\widetilde{\boldsymbol{\beta}}_n^w$ be the random-weighting samples defined in (3.5) and the least-squares samples defined in (3.6) respectively. Then,*

$$P\left(\widehat{S}_n^w = S_0 \middle| \mathcal{F}_n \right) \to 1 \quad a.s.\ P_D,$$

and

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w \right) \xrightarrow{c.d.} N_q\left(\mathbf{0}\ ,\ \sigma_W^2 \sigma_\epsilon^2 C_{11}^{-1} \right) \quad a.s.\ P_D.$$

Theorem 3.4 highlights the improvement brought about by the extended random-weighting framework. With a common regularization parameter λ_n (and all regularity conditions that apply), the two-step random-weighting samples could attain conditional model selection consistency and achieve conditional asymptotic normality on the true support S_0 under growing p_n setting.

We also point out the striking fact that in Theorem 3.4, $\widehat{\boldsymbol{\beta}}_n^w$ is centered on $\widetilde{\boldsymbol{\beta}}_n^w$ which shares the same support $\widehat{S}_n^w$ that changes with different random weights. In fact, $\widetilde{\boldsymbol{\beta}}_n^w$ is similar to Liu and Yu (2013)'s LASSO+LS estimator $\widehat{\boldsymbol{\beta}}_n^{LAS+LS}$, except that the selection (first) step (3.4) depends on the random weights. Had we centered on, say, the unweighted LASSO+LS estimator $\widehat{\boldsymbol{\beta}}_n^{LAS+LS}$ that selects a set of variables $\widehat{S}_n$, difficulty arises when $\widehat{S}_n^w \neq \widehat{S}_n$. In particular, we do NOT have convergence of $\widehat{S}_n$ to S_0 almost surely under P_D, and we end up with an additional term $P(\widehat{S}_n \neq S_0|\mathcal{F}_n)$ – which is either zero or one – that depends on the sample path of realized data $\{y_1, y_2, \cdots\}$. Hence, convergence in conditional distribution on the true support S_0 almost surely under P_D (just like the result in Theorem 3.4) could not be established. We refer readers to Remark A.2 in the Appendix for more details.

We conclude this section by establishing that the random-weighting samples from the two-step procedure also achieve the conditional consistency property under growing p_n setting. This could be viewed as an improvement to the result that we have in Theorem 3.2(a) which applies to fixed dimensional setting only.

Theorem 3.5. ***(Conditional Consistency)*** *Adopt all regularity assumptions as stated in Theorem 3.1 (including assumptions about the different rates of λ_n and p_n for weighting schemes (1.4), (1.5) and (1.6)). Let $\widehat{\boldsymbol{\beta}}_n^w$ be the random-weighting samples defined in (3.5). Then*

$$\left\|\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right\|_2 \xrightarrow{c.p.} 0 \quad a.s.\ P_D.$$

The result in Theorem 3.5 could be interpreted as the "congregation" of conditional distribution of $\widehat{\boldsymbol{\beta}}_n^w$ around $\boldsymbol{\beta}_0$ with increasing sample size $n \to \infty$ almost surely under P_D (i.e. for almost every data set).

4. Discussion

4.1. Approximate Bayesian Inference

In fixed dimensional ($p_n = p$) setting where $\boldsymbol{\beta}_0$ is not sparse (i.e. $q = p$), Theorems 3.2 and 3.3 describe the first order behavior of the conditional distribution of the one-step random-weighting samples $\widehat{\boldsymbol{\beta}}_n^w$. Under typical parametric Bayesian inference for $\boldsymbol{\beta}$ in the linear model (1.1), for any prior measure of $\boldsymbol{\beta}$ that is absolutely continuous in a neighborhood of $\boldsymbol{\beta}_0$ with a continuous positive density at $\boldsymbol{\beta}_0$, the Berstein-von Mises Theorem (e.g., Theorem 10.1 of van der Vaart (1998)) ensures that for every Borel set $A \subset \Theta \subset \mathbb{R}^p$,

$$P\left[\sqrt{n}\left(\boldsymbol{\beta} - \widehat{\boldsymbol{\beta}}_n^{\text{MLE}}\right) \in A \middle| \mathcal{F}_n\right] \to P\left[Z \in A\right]$$

along almost every sample path, where $Z \sim N(\mathbf{0}, \sigma_\epsilon^2 C^{-1})$. Hence, based on Theorem 3.3 (with centering on $\widehat{\boldsymbol{\beta}}_n^{\mathrm{MLE}} = \widehat{\boldsymbol{\beta}}_n^{\mathrm{OLS}}$), for all $\lambda_n = o(\sqrt{n})$, by drawing random weights from F_W with unitary mean and variance ($\mu_W = \sigma_W^2 = 1$), the conditional distribution of the one-step random-weighting samples $\widehat{\boldsymbol{\beta}}_n^w$ converges to the same limit as in the Bernstein-von Mises Theorem, ie. The conditional distribution of $\widehat{\boldsymbol{\beta}}_n^w$ is the same – at least up to the first order – as the posterior distribution of $\boldsymbol{\beta}$ under the regime of Bayesian inference.

Theorem 3.3 (with centering on $\widehat{\boldsymbol{\beta}}_n^{\mathrm{MLE}}$) highlights an important implication for the choice of F_W in deploying the random-weighting approach to approximate posterior inference. Specifically, non-unitary mean or variance of the random weights would cause the random-weighting samples to converge to a conditional normal distribution with an asymptotic variance that is different from the one guaranteed by the Bernstein-von-Mises Theorem under a typical Bayesian method.

We also like to point out that Newton and Raftery (1994)'s first-order approximation theory for the random-weighting method relies on some classical regularity assumptions which do not hold in the LASSO setting (1.2). Our work proves the affirmative in that setting, assuming the conditions laid out in Theorems 3.2 and 3.3.

However, comparison is less straight forward in cases where $\boldsymbol{\beta}_0$ is sparse. Castillo, Schmidt-Hieber and van der Vaart (2015) used a mixture of point masses at zero and continuous distributions as a sparse prior in their full Bayesian procedures for high-dimensional sparse linear regression. For this sparse prior, they showed that the resulting posterior distribution is not approximated by a non-singular normal, but by a random mixture of different dimensional normal distributions. We refer readers to Section 2.4 of Castillo, Schmidt-Hieber and van der Vaart (2015) for more details. On the other hand, our Theorem 3.4 describes the asymptotic distributional behavior (conditional on data) of the two-step random-weighting samples $\widehat{\boldsymbol{\beta}}_n^w$ on the true support S_0. We have also shown, in Theorem 3.1, that the conditional probability of random-weighting samples having the same signs as the true model converges to one for almost every data set. We find this result to have similar "flavor" to the model selection consistency property (conditional on data) of the existing Bayesian procedures (e.g., Narisetty and He (2014), Castillo, Schmidt-Hieber and van der Vaart (2015)). We also acknowledge the fact that these Bayesian models could handle high-dimensional problem where p_n grows nearly exponential with sample size n by using sparse-inducing priors on $\boldsymbol{\beta}$. On the other hand, our random-weighting approach, which does not embed any prior information, allows p_n to grow at a polynomial rate of $o(\sqrt{n})$.

4.2. Bootstrap Interpretation

Even though our work was motivated from a Bayesian perspective, the two-step random-weighting procedure can be interpreted as a valid bootstrap procedure for Liu and Yu (2013)'s LASSO+LS estimator $\widehat{\boldsymbol{\beta}}_n^{LASSO+LS}$ under growing

p_n setting. Specifically, using very similar regularity assumptions, Liu and Yu (2013) showed that their LASSO+LS method results in consistent model selection under P_D, and

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^{LASSO+LS} - \boldsymbol{\beta}_{0(1)}\right)$$

converges to $N\left(\mathbf{0}\,,\,\sigma_\epsilon^2 C_{11}^{-1}\right)$ under P_D. Hence, based on Theorem 3.4, by fulfilling the appropriate regularity assumptions and drawing random weights from F_W with unitary mean and variance ($\mu_W = \sigma_W^2 = 1$), the conditional distribution of the two-step random-weighting samples $\widehat{\boldsymbol{\beta}}_n^w$ converges to the same distributional limit of the LASSO+LS estimator under P_D. This enables the two-step random-weighting procedure to produce bootstrap samples that provide valid distributional approximation to the LASSO+LS estimator for inference procedures such as hypothesis testing or constructing confidence regions.

We also point out that by capitalizing on the sub-Gaussian nature of $\boldsymbol{\epsilon}$, Liu and Yu (2013)'s proposed residual bootstrap procedure for their LASSO+LS estimators works under high-dimensional setting where p_n grows nearly exponential with sample size n. On the other hand, in this paper, we only require finite fourth moment assumptions for both error term $\boldsymbol{\epsilon}$ and random weights $\boldsymbol{W}$, and our random-weighting procedure only allows p_n to grow at a polynomial rate of $o(\sqrt{n})$.

Similarly, under fixed dimensional ($p_n = p$) setting where $\boldsymbol{\beta}_0$ is not sparse (i.e. $q = p$), our one-step random-weighting approach in Algorithm 1 could also be a valid bootstrap procedure for the standard LASSO estimator $\widehat{\boldsymbol{\beta}}_n^{\text{LAS}}(\lambda_n)$. Specifically, Knight and Fu (2000) proved that for $(\lambda_n/\sqrt{n}) \to \lambda_0 \in [0, \infty)$,

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^{\text{LAS}}(\lambda_n) - \boldsymbol{\beta}_0\right)$$

converges to the same distributional limit stated in Theorem 3.3 under P_D. However, for the case where $q < p$, the one-step random-weighting procedure no longer provides valid distributional approximation to $\widehat{\boldsymbol{\beta}}_n^{\text{LAS}}(\lambda_n)$, as evident from the Skorokhod argument. This mimics the asymptotic conditional distribution of the LASSO parametric residual bootstrap (Knight and Fu, 2000).

5. Numerical Experiments

In this section, we present our simulation studies and real data analysis which are performed using R package (R Core Team, 2019). All R codes are available on the author's Github public repository: `https://github.com/wiscstatman/optimizetointegrate/tree/master/Tun`.

5.1. Simulation: Part I

Simulation studies for the one-step random-weighting procedure (outlined in Algorithm 1) were already carried out in Newton, Polson and Xu (2020). In this section, we study performance of the two-step random-weighting procedure (outlined in Algorithm 2) for all three weighting schemes (1.4), (1.5) and (1.6) – denoted RW1, RW2 and RW3 respectively – in several experimental settings, and compare it with:

- Bayesian LASSO (Park and Casella, 2008), which can be easily implemented with R package `monomvn` (Gramacy, Moler and Turlach, 2019)
- parametric residual bootstrap (Knight and Fu, 2000), which is a very common and easily implementable bootstrap procedure in LASSO regression. We denote this method as RB thereafter.

We drew inspirations from Das and Lahiri (2019), Liu and Yu (2013) and Newton, Polson and Xu (2020) in setting up our simulation schemes.

Specifically, we consider 8 simulation settings as tabulated in Table 1. In all simulation settings, $\boldsymbol{\beta}_0 = (\beta_{0,1}, \cdots, \beta_{0,p})'$ is defined as $\beta_{0,j} = (3/4) + (1/4)j$ for $j = 1, \cdots, q$ and $\beta_{0,j} = 0$ for $j = q+1, \cdots, p$. The predictors $\boldsymbol{x}_i$ are drawn from p-variate normal distribution with different covariance structures. $\Sigma^{(1)}$ has the following structure

$$\Sigma^{(1)}_{i,j} = \mathbb{1}_{\{i=j\}} + \mathbb{1}_{\{i\neq j\}} \times \left(0.3^{|i-j|}\mathbb{1}_{\{i\leq q\}}\mathbb{1}_{\{j\leq q\}}\right) \quad \text{for} \quad 1 \leq i, j \leq 10. \tag{5.1}$$

$\Sigma^{(3)}$ also has the same structure as (5.1), except that it has larger dimension $p = 50$. Meanwhile, $\Sigma^{(2)}$ has the following structure: for $1 \leq i, j \leq 10$,

$$\Sigma^{(2)}_{i,j} = \mathbb{1}_{\{i=j\}} + \mathbb{1}_{\{i\neq j\}} \times \left[0.4\mathbb{1}_{\{i\leq q\}}\mathbb{1}_{\{j\leq q\}} + 0.5\left(1 - \mathbb{1}_{\{i\leq q\}}\mathbb{1}_{\{j\leq q\}}\right)\right].$$

We verify that only simulation settings 5 and 6 violate the strong irrepresentable condition (3.1), whereas the other six simulation settings satisfy assumption (3.1). By simulating i.i.d. ϵ_i and $\boldsymbol{x}_i$, we generate $y_i = \boldsymbol{x}_i\boldsymbol{\beta}_0 + \epsilon_i$ for $i = 1, \cdots, n$.

Table 1
Simulation Settings

Setting	n	p	q	ϵ_i	$\boldsymbol{x}_i \sim N_p(\mathbf{0}, \Sigma)$
1	100	10	6	$N(0,1)$	$\Sigma = \Sigma^{(1)}$
2	500	10	6	$N(0,1)$	$\Sigma = \Sigma^{(1)}$
3	100	10	6	$\chi^2_2 - 2$	$\Sigma = \Sigma^{(1)}$
4	500	10	6	$\chi^2_2 - 2$	$\Sigma = \Sigma^{(1)}$
5	100	10	6	$N(0,1)$	$\Sigma = \Sigma^{(2)}$
6	500	10	6	$N(0,1)$	$\Sigma = \Sigma^{(2)}$
7	100	50	6	$N(0,1)$	$\Sigma = \Sigma^{(3)}$
8	500	50	6	$N(0,1)$	$\Sigma = \Sigma^{(3)}$

Purpose of simulation setup: The even-numbered simulation settings share the same specifications as their odd-numbered counterparts except with

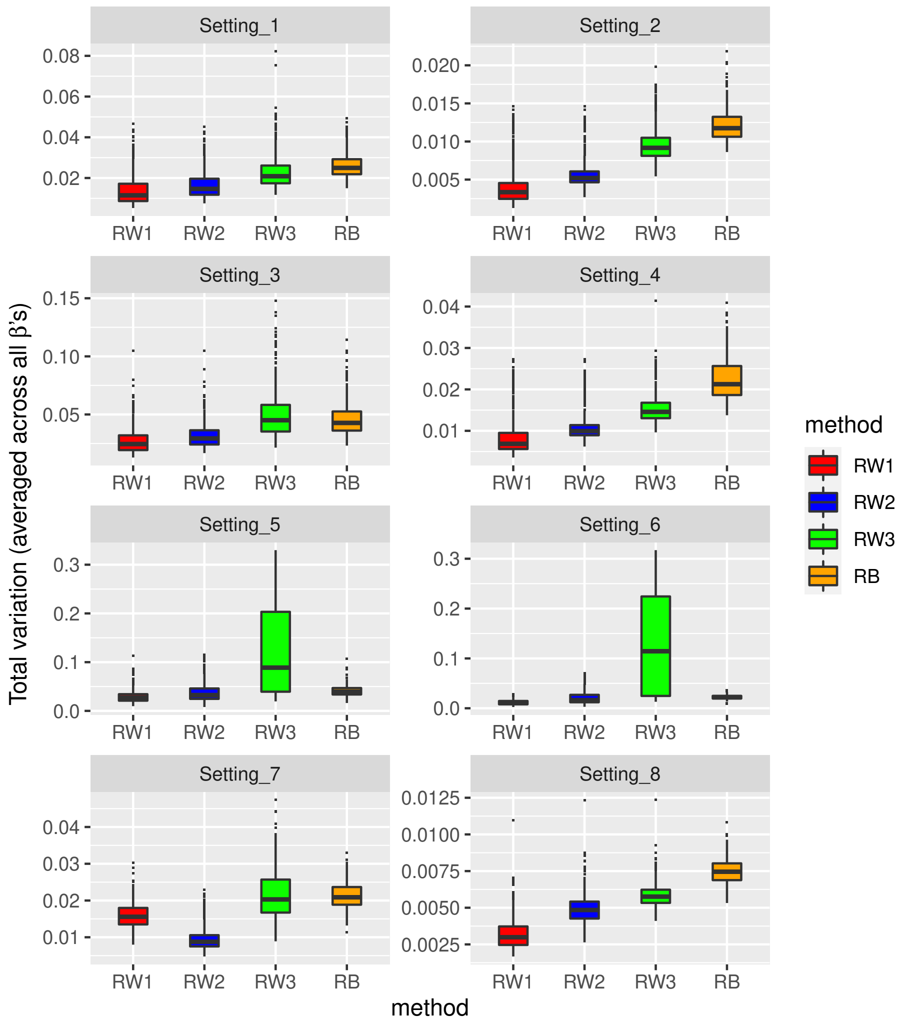

FIG 1. *Simulation Part I: Distribution of total variation (averaged across all β's) among $T = 500$ simulated data sets in 8 simulation settings between ecdf of MCMC samples and ecdf of samples from each of the 4 methods: two-step random-weighting approach using weighting schemes (1.4) (denoted RW1), (1.5) (denoted RW2) and (1.6) (denoted RW3), and LASSO residual bootstrap (denoted RB).*

larger sample size n (e.g. Setting 2 versus Setting 1, Setting 4 versus Setting 3, et cetera). Simulation Settings 3 and 4 are used as an example of cases where the error term $\boldsymbol{\epsilon}$ is no longer normally distributed, whereas Simulation Settings 5 and 6 are set up to illustrate the situations where the strong irrepresentable condition (3.1) is violated. Finally, we increase the dimension p of predictors by five-fold in Settings 7 and 8 to compare performances in higher-dimensional setting.

For each simulation setting, we generate $T = 500$ independent datasets. For each simulated data set, we draw $B = 1000$ posterior/bootstrap samples from the 5 aforementioned methods: Bayesian LASSO (BLASSO), two-step random-weighting with schemes (1.4), (1.5) and (1.6), and residual bootstrap. For the Bayesian LASSO procedure, we specify a 2000 burn-in period. In addition, Bayesian LASSO imposes a noninformative marginal prior on σ_ϵ^2, $\pi(\sigma_\epsilon^2) \sim 1/\sigma_\epsilon^2$, and a Jeffrey's prior on λ_n. To induce sparsity in the MCMC samples of $\boldsymbol{\beta}$, the posterior distribution is sampled by a Reversible Jump Markov Chain Monte Carlo (RJMCMC) algorithm (Green, 1995), with a uniform prior specified on the number of non-zero coefficients to be included in the model. For the three random-weighting schemes, all i.i.d. random weights are drawn from a standard exponential distribution. The regularization parameter λ_n is chosen via cross-validation using Liu and Yu (2013)'s (unweighted) LASSO+LS procedure, and then the same λ_n is used to draw the 1000 random-weighting samples according to Algorithm 2. We note that the optimization step (3.4) can be easily computed using R package `glmnet` (Friedman, Hastie and Tibshirani, 2010). Meanwhile for residual bootstrap, its regularization parameter λ_n^{RB} is chosen via cross-validation using standard LASSO, and values of λ_n^{RB} are thereafter fixed for all bootstrap computations on the same dataset.

For each of the five aforementioned methods, we obtain $\{\widehat{\beta}_j^{(b,t)}\}$ that represents the j^{th} component of sampled/bootstrapped $\boldsymbol{\beta}$ in the b^{th} iteration for the t^{th} simulated data set, where $j = 1, \cdots, p$, and $b = 1, \cdots, B$, and $t = 1, \cdots, T$. To be precise, we have

$$\left\{\widehat{\beta}^{(b,t)}_{j(\mathrm{MCMC})}, \widehat{\beta}^{(b,t)}_{j(\mathrm{RW1})}, \widehat{\beta}^{(b,t)}_{j(\mathrm{RW2})}, \widehat{\beta}^{(b,t)}_{j(\mathrm{RW3})}, \widehat{\beta}^{(b,t)}_{j(\mathrm{RB})}\right\}$$

that correspond to the sampled/bootstrapped $\boldsymbol{\beta}$'s of the five aforementioned methods, but for brevity we drop the subscripts whenever it does not cause any confusion, since each method is subject to the same performance evaluation. We then assess the performances of each of these five methods – BLASSO, RW1, RW2, RW3 and RB – in each of the 8 simulation settings using the following comparison criteria:

- Estimation MSE of coefficients. Specifically, for each simulated data set $t = 1, \cdots, T$, we keep track of

$$\mathrm{MSE}^{(t)} = \frac{1}{B}\sum_{b=1}^{B}\left\|\boldsymbol{Y}^{(t)} - X^{(t)}\widehat{\boldsymbol{\beta}}^{(b,t)}\right\|_2^2.$$

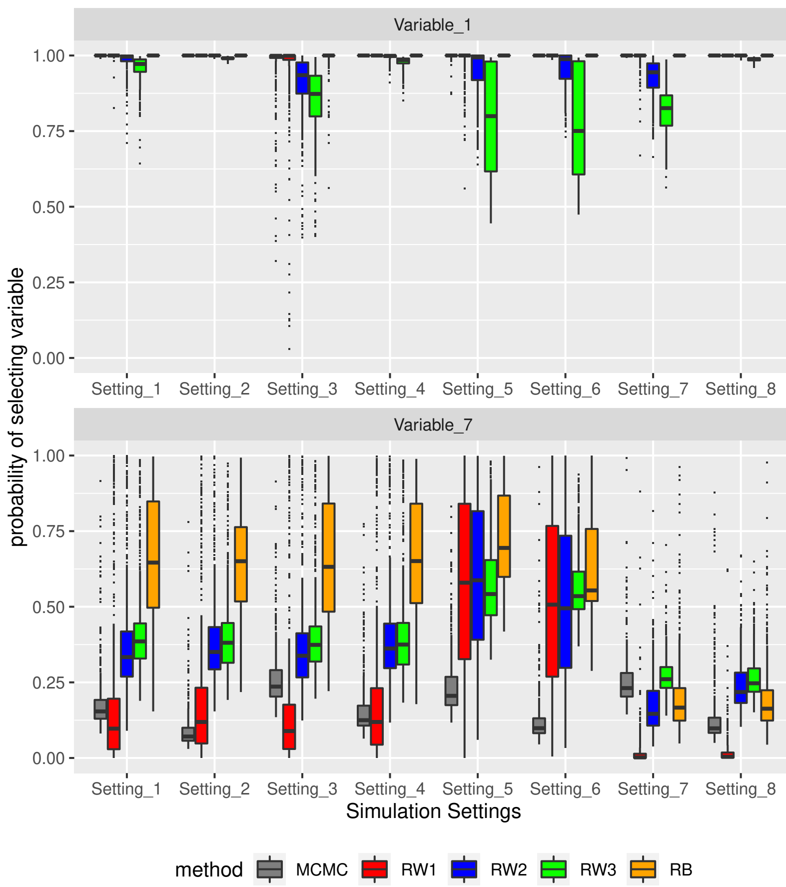

FIG 2. *Simulation Part I: Distribution of probabilities of selecting β_1 and β_7 among $T = 500$ simulated data sets in 8 simulation settings by the 5 methods: MCMC via Bayesian LASSO, two-step random-weighting approach using weighting schemes (1.4) (denoted RW1), (1.5) (denoted RW2) and (1.6) (denoted RW3), and LASSO residual bootstrap (denoted RB).*

- Out-of-sample prediction MSE (abbreviated as MSPE thereafter), where test sets are of the same size as the corresponding training sets. Similarly, for each simulated data set $t = 1, \cdots, T$, we keep track of

$$\mathrm{MSPE}^{(t)} = \frac{1}{B}\sum_{b=1}^{B}\left\|\boldsymbol{Y}_{\text{test}}^{(t)} - X_{\text{test}}^{(t)}\widehat{\boldsymbol{\beta}}^{(b,t)}\right\|_2^2.$$

- Probability of selecting the j^{th} variable where $j = 1, \cdots, p$. Specifically, for each simulated data set $t = 1, \cdots, T$, we keep track of

$$\hat{p}_j^{(t)} := \frac{1}{B}\left|\left\{b : \widehat{\beta}_j^{(b,t)} \neq 0\right\}\right|.$$

  We note that the computation of $\hat{p}_j^{(t)}$ is sensible because all the five methods (including BLASSO with RJMCMC implementation) induce sparsity in the sampled/bootstrapped $\boldsymbol{\beta}$'s.
- Coverage and average width of the two-sided 90% credible/confidence interval (CI) for the j^{th} variable where $j = 1, \cdots, p$. Specifically, denote $\hat{r}_{0.05,j}^{(t)}$ and $\hat{r}_{0.95,j}^{(t)}$ as the 5^{th} percentile and 95^{th} percentile of the empirical distribution of $\{\widehat{\beta}_j^{(b,t)}\}_{1\leq b\leq B}$. Then, the average width (across $T = 500$ simulated data sets) of the two-sided 90% CI for the j^{th} variable is computed as

$$\hat{l}_j := \frac{1}{T}\sum_{t=1}^{T}\left(\hat{r}_{0.95,j}^{(t)} - \hat{r}_{0.05,j}^{(t)}\right),$$

  and its corresponding coverage probability is calculated as

$$\hat{q}_j := \frac{1}{T}\sum_{t=1}^{T}\left|\left\{t : \hat{r}_{0.05,j}^{(t)} \leq \beta_{0,j} \leq \hat{r}_{0.95,j}^{(t)}\right\}\right|.$$

In addition, we obtain the total variation (as a measure of "similarity" or "closeness") between empirical cumulative distribution function (ecdf) of MCMC samples and ecdf of samples produced by one of the other four methods – the two-step random-weighting (RW1, RW2 and RW3) and residual bootstrap (RB). Specifically, for the j^{th} variable in the t^{th} simulated data set, let

$$\hat{F}_{j(MCMC)}^{(t)} = \text{ ecdf of } \left\{\widehat{\beta}_{j(MCMC)}^{(b,t)}\right\}_{1\leq b\leq B},$$

and let $\hat{F}_{j(.)}^{(t)}$ be the ecdf of samples produced by one of the other 4 methods: RW1, RW2, RW3 or RB. Note that the ecdf's are easily obtained via the function `ecdf` in R `base` package (R Core Team, 2019). Then, for each of the 4 methods, we keep track of the total variation (averaged across all p variables) for each simulated data set $t = 1, \cdots, T$:

$$\mathrm{TV}^{(t)} = \frac{1}{p}\sum_{j=1}^{p}\frac{1}{2}\sum_{\omega\in\Omega}\left|\hat{F}_{j(MCMC)}^{(t)}(\omega) - \hat{F}_{j(.)}^{(t)}(\omega)\right|,$$

where the inner summation is approximated using a trapezoidal rule with an interval width of 0.001.

Firstly, as expected, performances improve with larger sample size n, such as smaller MSE's, smaller MSPE's, higher coverage probabilities and narrower CI's. Secondly, we note that the MSE's and MSPE's are very similar among all the five methods in all 8 simulation settings (figures not shown). However, the two-step random-weighting approach, especially weighting schemes (1.4) and (1.5) – denoted RW1 and RW2, outperforms the LASSO residual bootstrap (denoted RB) in all other performance measures.

Figure 1 displays the distribution of $\{TV^{(t)}\}_{1\leq t\leq T}$ among the $T = 500$ simulated data sets in the 8 simulation settings for the 4 methods: RW1, RW2, RW3 and RB. Generally, larger sample size n leads to smaller total variations. Moreover, in all simulation settings, RW1 and RW2 have smaller total variations than that of RB, which illustrates the viability of the two-step random-weighting samples to approximate posterior inference. RW3 has larger total variations especially in Settings 5 and 6, where the strong irrepresentable condition (3.1) is violated. This illustrates the need for restrictive regularity assumption for weighting scheme (1.6) that we highlighted in part (c) of Theorem 3.1.

In Figure 2, we show the distribution of $\left\{\hat{p}_1^{(t)}\right\}_{1\leq t\leq T}$ and $\left\{\hat{p}_7^{(t)}\right\}_{1\leq t\leq T}$ among the $T = 500$ simulated data sets in the 8 simulation settings for all the five methods. Recall that the first variable corresponds to $\beta_{0,1} = 1$ and the seventh variable corresponds to $\beta_{0,7} = 0$. Distribution of probabilities of selecting other relevant predictors is similar to that of the first variable, and distribution of probabilities of selecting other irrelevant predictors is similar to that of the seventh variable. In all 8 simulation settings, all methods almost always select the first variable, except for RW3 in Simulation Settings 5 and 6, due to the violation of condition (3.1). However, similar to MCMC, the two-step random-weighting schemes (especially RW1) have lower probabilities of selecting the seventh variable (which is an irrelevant predictor) than the LASSO RB. This illustrates that the two-step random-weighting approach is more capable of discarding irrelevant variables as compared to LASSO residual bootstrap. Only in Simulation Settings 5 and 6 do we see similarly high probabilities of selecting the seventh variable among RW1, RW2, RW3 and RB, due to violation of condition (3.1).

Coverage probabilities and average width of the two-sided 90% CI's for relevant predictors (i.e. $\beta_{0,j} \neq 0$) also paint a similar story (tables not shown). Generally, average width of CI's are similar among all five methods in all but two simulation settings, where RW3 has much wider 90% CI's in Simulation Settings 5 and 6. Interestingly, coverage probabilities for MCMC and random-weighting samples are similar and close to 90% , but the LASSO residual bootstrap samples always have the lowest coverage probabilities, and especially in Simulation Settings 7 and 8, where their coverage probabilities are only around 30% - 40%.

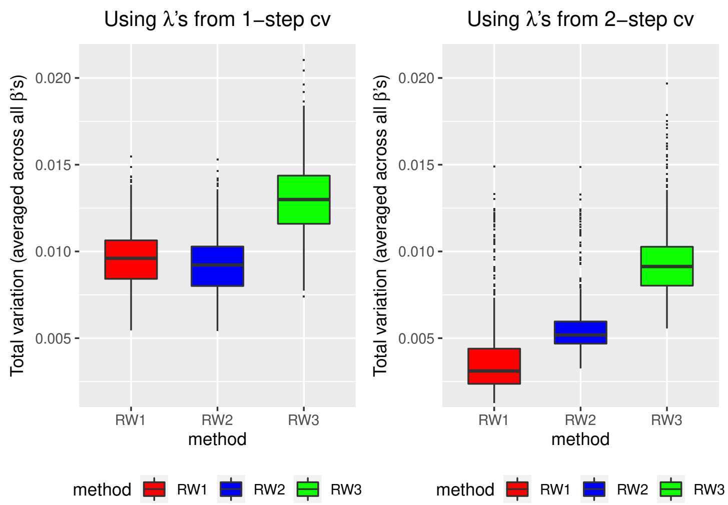

FIG 3. *Simulation Part II: Distribution of total variation (averaged across all β's) among $T = 500$ simulated data sets in Simulation Setting 2 between ecdf of MCMC samples and ecdf of the two-step random-weighting samples, computed with λ_n obtained via 1-step cross validation or 2-step cross validation, using weighting schemes (1.4) (1.5) and (1.6) (denoted RW1, RW2 and RW3 respectively).*

5.2. Simulation: Part II

On a separate calculation, we use Simulation Setting 2 (see Table 1) to illustrate that there are computational advantages in using λ_n chosen via cross-validation on the unweighted LASSO+LS procedure (Liu and Yu, 2013), instead of cross-validation on the standard LASSO method, for obtaining the two-step random-weighting samples. For brevity, we shall refer to the former as the two-step cross validation, and the latter as the one-step cross validation.

Specifically, for each of the $T = 500$ simulated data sets under Simulation Setting 2, we repeat the two-step random-weighting calculations outlined in Algorithm 2, but with λ_n chosen via cross-validation on the standard LASSO method. This is in fact the same regularization parameter λ_n^{RB} that we used to generate the residual bootstrap samples.

We found out from the simulation results that the two-step cross-validation leads to larger λ_n as compared to the one-step cross-validation. This ties back to the conflicting demands of the standard LASSO method on λ_n: smaller λ_n allows more variables into the model to reduce estimation MSE; and larger λ_n enables more regularization to discard irrelevant variables. On the other hand, using a two-step LASSO+LS procedure frees up these conflicting constraints on λ_n.

For these two sets of random-weighting samples, we repeat the same calculations of performance measures as we did in Part I of our simulation studies. We found out that MSE's, MSPE's and coverage probabilities of the two-sided 90%

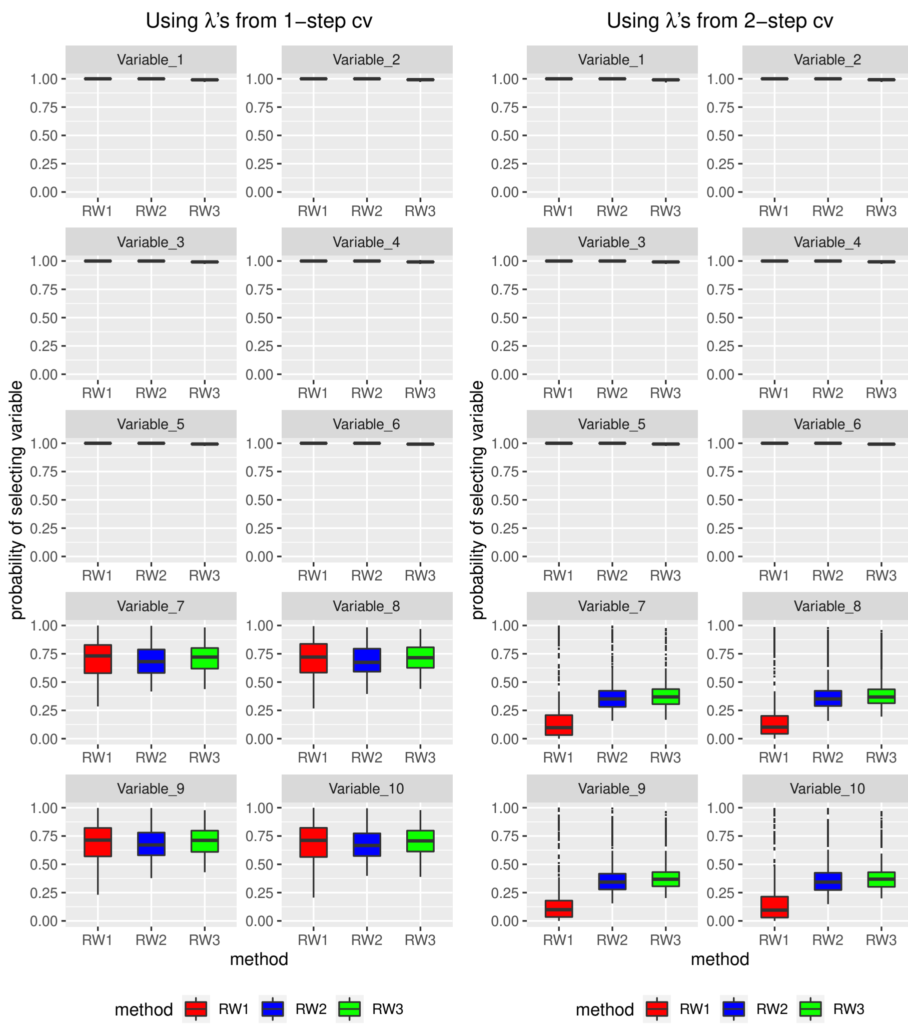

FIG 4. *Simulation Part II: Distribution of probabilities of selecting* $\boldsymbol{\beta}$*'s among* $T = 500$ *simulated data sets in Simulation Setting 2 by the two-step random-weighting approach, computed with* λ_n *obtained via 1-step cross validation or 2-step cross validation, using weighting schemes (1.4) (1.5) and (1.6) (denoted RW1, RW2 and RW3 respectively).*

CI are very similar between these two sets of random-weighting samples. However, from Figure 3, we see that larger regularization λ_n based on the two-step cross validation leads to lower total variations, which indicates better approximation to the posterior samples. Meanwhile, in Figure 4, the random-weighting samples computed with the larger λ_n have much lower probabilities of selecting irrelevant variables (variables $7-10$), whilst almost always selecting relevant predictors (variables $1-6$). This also helps to illustrate the fact that the two-step random-weighting approach is able to utilize more regularization to discard irrelevant predictors while maintaining estimation accuracies.

5.3. Real Data Example

To further illustrate the two-step random-weighting methodology, we apply it to the often-analyzed Boston Housing data set, which is available in the R package `MASS` (Venables and Ripley, 2002). Data from $n = 506$ housing prices in the suburbs of Boston are available, with response the median value of owner-occupied homes in $1000's, and with 13 variables ($p = 13$) listed in Table 2.

TABLE 2
Variables in Boston Housing Data Set

Abbreviation	Variable
crim	per capita crime rate by town
zn	proportion of residential land zoned for lots over 25,000 sq.ft.
indus	proportion of non-retail business acres per town
chas	Charles River dummy variable (= 1 if tract bounds river; 0 otherwise)
nox	nitrogen oxides concentration (parts per 10 million)
rm	average number of rooms per dwelling
age	proportion of owner-occupied units built prior to 1940
dis	weighted mean of distances to five Boston employment centers
rad	index of accessibility to radial highways
tax	full-value property-tax rate per $10,000
ptratio	pupil-teacher ratio by town
black	proportion of blacks by town
lstat	lower status of the population (percent)

Again, we apply Bayesian LASSO as well as the random-weighting approach for all three weighting schemes (1.4), (1.5) and (1.6) according to Algorithm 2, with $B = 1000$. We use the same prior specifications as well as RJMCMC implementation for Bayesian LASSO as we did in our simulation studies. For the random-weighting approach, random weights are drawn from a standard exponential distribution, and the regularization parameter λ_n is chosen with cross-validation using Liu and Yu (2013)'s unweighted LASSO+LS procedure (i.e. 2-step cross-validation).

Figure 5 shows the marginal posterior distributions of $\boldsymbol{\beta}$'s sampled from these four methods. For most of the coefficients, there is very good agreement among the methods. One notable feature is that Bayesian LASSO appears to introduce slightly more sparsity than the random-weighting schemes for the variable `age`. Besides that, random-weighting with different penalty weights (1.6) appears to produce lower outliers for variables `crim`, `indus` and `ptratio`.

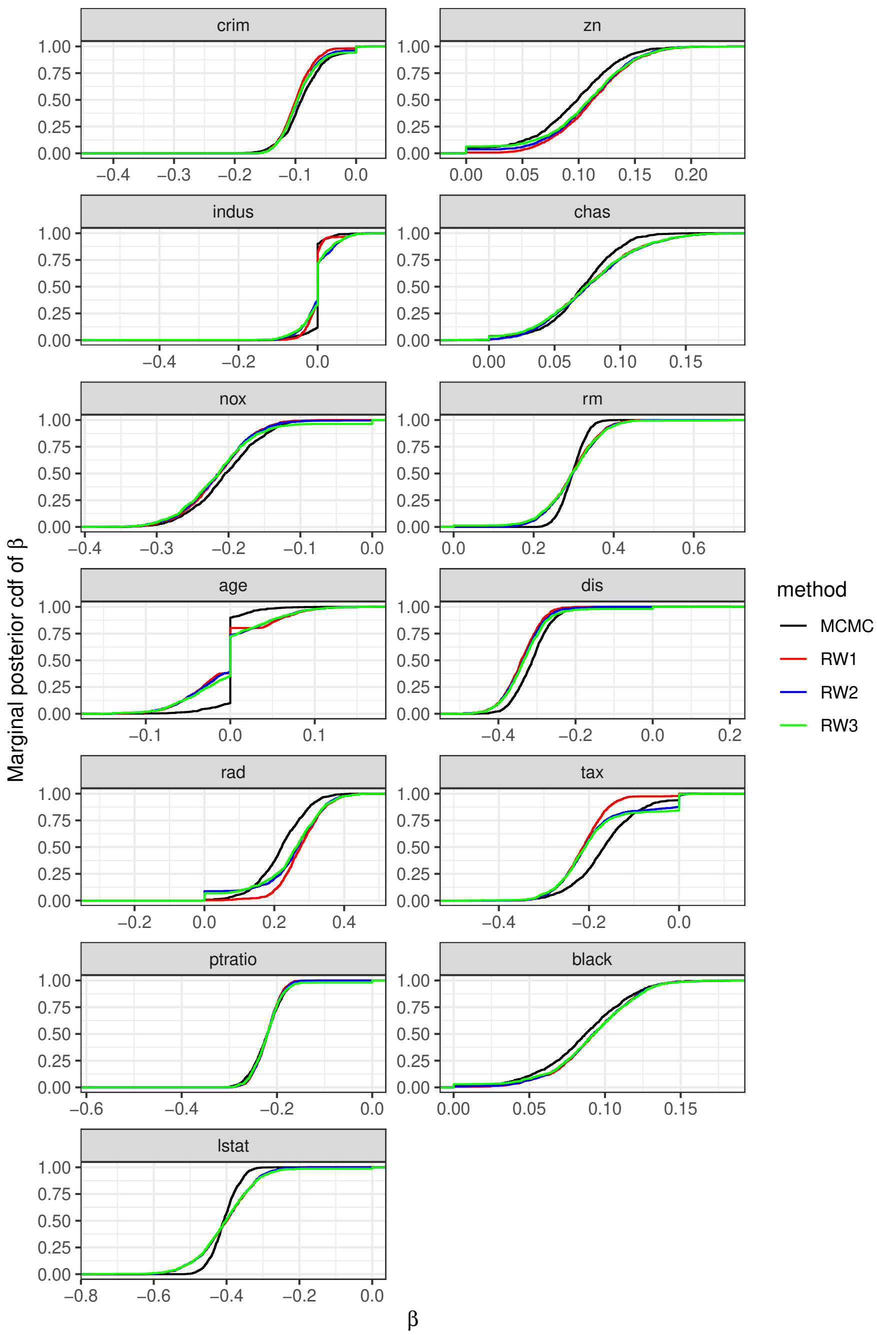

Fig 5. *Boston Housing data example: Marginal posterior distribution plots for* $\boldsymbol{\beta} = (\beta_1, \cdots, \beta_{13})'$ *sampled from the 4 methods – MCMC via Bayesian LASSO, and the two-step random-weighting approach using weighting schemes (1.4) (1.5) and (1.6) (denoted RW1, RW2 and RW3 respectively).*

Appendix A

We present the proofs for all the theorems, proposition and corollaries in this paper. Many subsequent proofs rely on this following result.

Lemma A.1. *Let $U_1, U_2, \cdots$ be any i.i.d. random variables with $\mathbb{E}(U_i) = 0$ and $\mathbb{E}[(U_i)^2] = \sigma^2 < \infty$. Then for any bounded sequence of real numbers $\{k_i\}$ and for any $\frac{1}{2} < c < 1$,*

$$\frac{1}{n^c}\sum_{i=1}^{n} k_i U_i \xrightarrow{a.s.} 0.$$

Proof. Since $\{k_i\}$ are bounded, $\exists\ M > 0$ such that $|k_i| \leq M\ \forall\ i$. Then

$$\sum_{n=1}^{\infty} Var\left(\frac{k_n U_n}{n^c}\right) = \sigma^2 \sum_{n=1}^{\infty} \frac{k_n^2}{n^{2c}} \leq \sigma^2 M^2 \sum_{n=1}^{\infty} \frac{1}{n^{2c}} < \infty.$$

B y Theorem 2.5.3 of Durrett (2010), with probability one,

$$\sum_{n=1}^{\infty} \frac{k_n U_n}{n^c} < \infty.$$

Finally, apply Kronecker's Lemma to obtain the desired result.

□

Lemma A.2. *Assume assumptions (2.2) and (2.3). Then,*

$$\left\| \left(C^w_{n(11)}\right)^{-1} \right\|_2 = O_p(1).$$

Proof. Due to assumptions (2.2) and (2.3) and that q is fixed, $C_{n(11)}$ is invertible for all n. We also verify the invertibility of $C^w_{n(11)}$ by recognizing that

$$C^w_{n(11)} = \frac{1}{n} X'_{(1)} D_n X_{(1)} = \frac{1}{n}\left(D_n^{\frac{1}{2}} X_{(1)}\right)' \left(D_n^{\frac{1}{2}} X_{(1)}\right)$$

where $D_n^{1/2} = diag\left(\sqrt{W_1}, \cdots, \sqrt{W_n}\right)$, which is a full-rank square matrix. Thus,

$$\text{rank}\left(C^w_{n(11)}\right) = \text{rank}\left(D_n^{\frac{1}{2}} X_{(1)}\right) = \text{rank}\left(X_{(1)}\right) = q,$$

i.e. $C^w_{n(11)}$ is full-rank and is invertible for every n. Next,

$$C^w_{n(11)} = C_{n(11)} + \frac{1}{n} X'_{(1)}(D_n - \mu_W I_n) X_{(1)}$$

where the Strong Law of Large Numbers ensures that

$$\frac{1}{n} X'_{(1)}(D_n - \mu_W I_n) X_{(1)} \xrightarrow{\text{a.s.}} \mathbf{0}$$

due to assumption (2.2). Since $C_{n(11)}$ is invertible for all n, we have

$$\left\|\left(C^w_{n(11)}\right)^{-1}\right\|_2 = \left\|\left(C_{n(11)} + o(1)\right)^{-1}\right\|_2 = \mathcal{O}(1)\ a.s.$$

□

In fact, if we assume $C_{n(11)} \to C_{11}$ for some nonsingular matrix C_{11} in Lemma A.2, then by the Strong Law of Large Numbers and Continuous Mapping Theorem,

$$\left(C^w_{n(11)}\right)^{-1} \xrightarrow{\text{a.s.}} \frac{1}{\mu_W} C_{11}^{-1}.$$

Lemma A.3. *Assume assumptions (2.2) and (2.3). For any $\frac{1}{2} < c_1 < 1$, if $\exists$ $0 \le c_3 < 2c_1 - 1$ for which $p_n = \mathcal{O}(n^{c_3})$, then*

$$\left\|n^{1-c_1}\widetilde{C}^w_n\right\|_2 = o_p(1).$$

Proof. Let

$$H = X_{(1)} C^{-1}_{n(11)} C_{n(12)} - X_{(2)}.$$

Then

$$n^{1-c_1}\widetilde{C}^w_n = \frac{1}{n^{c_1}} H'(\mu_W I_n - D_n) X_{(1)} \left(C^w_{n(11)}\right)^{-1}.$$

Due to assumptions (2.2) and (2.3) and that q is fixed, every element of the matrix H is bounded. Let h'_{ij} and x_{ij} be the $(i,j)^{th}$ element of H' and $X_{(1)}$ respectively. For $0 \le c_3 < 2c_1 - 1$, by Lemma A.1,

$$\frac{1}{n^{c_1 - \frac{c_3}{2}}} \sum_{i=1}^n h'_{k,i} x_{i,l} (W_i - \mu_W) \xrightarrow{\text{a.s.}} 0$$

for every $k = 1, \cdots, p_n - q$ and $l = 1, \cdots, q$. Thus,

$$\begin{aligned}
&\left\|\frac{1}{n^{c_1}} H'(\mu_W I_n - D_n) X_{(1)}\right\|_2^2 \\
&\le \left\|\frac{1}{n^{c_1}} H'(\mu_W I_n - D_n) X_{(1)}\right\|_F^2 \\
&= \sum_{k=1}^{p_n - q} \sum_{l=1}^{q} \left[\frac{1}{n^{\frac{c_3}{2}}} \times \frac{1}{n^{c_1 - \frac{c_3}{2}}} \sum_{i=1}^n h'_{k,i} x_{i,l} (\mu_W - W_i)\right]^2 \\
&= \mathcal{O}(p_n) \times o\left(n^{-c_3}\right) \\
&= o(1).
\end{aligned}$$

Finally, by Lemma A.2,

$$\left\|n^{1-c_1}\widetilde{C}^w_n\right\|_2 \le \left\|\frac{1}{n^{c_1}} H'(\mu_W I_n - D_n) X_{(1)}\right\|_2 \left\|\left(C^w_{n(11)}\right)^{-1}\right\|_2 = o_p(1).$$

□

Lemma A.4. *Suppose that $p_n = p$ is fixed. Assume (2.2) and (2.4). Then, as $n \to \infty$,*

$$\frac{\mu_W}{n} X' D_n X \xrightarrow{a.s.} \mu_W C.$$

Proof. Due to assumption (2.2), the Strong Law of Large Numbers gives

$$\frac{1}{n} X'(D_n - \mu_W I_n) X = \frac{1}{n} \sum_{i=1}^{n} (W_i - \mu_W) \boldsymbol{x}_i \boldsymbol{x}_i' \xrightarrow{\text{a.s.}} \mathbf{0},$$

where $\boldsymbol{x}_i$ is the i^{th} row of X. Then, due to assumption (2.4),

$$\frac{1}{n} X' D_n X = \frac{1}{n} X'(D_n - \mu_W I_n) X + \frac{\mu_W}{n} X'X \xrightarrow{\text{a.s.}} \mathbf{0} + \mu_W C = \mu_W C.$$

□

An immediate consequence of Lemma A.4 is that when p is fixed,

$$C^w_{n(ij)} \xrightarrow{\text{a.s.}} \mu_W C_{ij} \quad \forall\, i, j = 1, 2.$$

We remind readers that in this paper, we consider a common probability space $P = P_D \times P_W$, which correspond to the two sources of randomness $(\boldsymbol{\epsilon}, \boldsymbol{W})$. Note that the product probability space highlights the fact that the random weights $\boldsymbol{W}$ are drawn independently from the data D. The rest of the proofs deals with convergence of conditional probabilities/distributions (given data, i.e. given $\mathcal{F}_n$) for expressions containing $\boldsymbol{\epsilon}$, where the convergence takes place almost surely under P_D (i.e. for almost every data set). We refer readers to Newton (1991) and Newton and Raftery (1994) for the underlying concept and techniques of proofs regarding convergence of conditional probabilities/distributions a.s.-P_D in a random-weighting or weighted bootstrap setup.

Lemma A.5. *Assume (2.1). Then*

$$\frac{\boldsymbol{\epsilon}' D_n \boldsymbol{\epsilon}}{n} \xrightarrow{c.p.} \mu_W \sigma_\epsilon^2 \quad a.s.\ P_D.$$

Proof. Clearly,

$$\frac{1}{n} \sum_{i=1}^{n} \epsilon_i^2 \to \sigma_\epsilon^2 \quad a.s.\ P_D.$$

Due to assumption (2.1),

$$\frac{1}{n} \sum_{i=1}^{n} \epsilon_i^4 = \mathcal{O}(1) \quad a.s.\ P_D,$$

which leads to

$$\frac{1}{n^2} \sum_{i=1}^{n} \mathbb{E}(\epsilon_i^4 W_i^2 \big| \mathcal{F}_n) = \frac{1}{n^2} \sum_{i=1}^{n} \epsilon_i^4 \mathbb{E}(W_i^2) = \frac{\sigma_W^2 + \mu_W^2}{n} \left(\frac{1}{n} \sum_{i=1}^{n} \epsilon_i^4 \right) \to 0\ a.s.\ P_D.$$

Hence, by the Weak Law of Large Numbers (e.g., Theorem 1.14(ii) of Shao (2003)),

$$\frac{1}{n}\boldsymbol{\epsilon}'(D_n - \mu_W I_n)\boldsymbol{\epsilon} = \frac{1}{n}\sum_{i=1}^{n}\epsilon_i^2(W_i-\mu_W) \xrightarrow{\text{c.p.}} 0 \quad a.s.\ P_D,$$

and thus,

$$\frac{\boldsymbol{\epsilon}' D_n \boldsymbol{\epsilon}}{n} = \frac{1}{n}\sum_{i=1}^{n}\epsilon_i^2(W_i-\mu_W) + \frac{\mu_W}{n}\sum_{i=1}^{n}\epsilon_i^2 \xrightarrow{\text{c.p.}} 0 + \mu_W\sigma_\epsilon^2 = \mu_W\sigma_\epsilon^2 \quad a.s.\ P_D.$$

□

Lemma A.6. *Assume (2.1), (2.2) and (2.3). Then for any $c>0$,*

$$\frac{1}{n^c}\boldsymbol{Z}^w_{n(1)} = o_p(1) \quad a.s.\ P_D.$$

Proof. Let x_{ij} be the $(i,j)^{th}$ element of $X_{(1)}$. Then, we can rewrite

$$\begin{aligned}\left(\frac{1}{n^c}\left\|\boldsymbol{Z}^w_{n(1)}\right\|_2\right)^2 &= \frac{1}{n^{2c}}\sum_{j=1}^{q}\left(\frac{1}{\sqrt{n}}\sum_{i=1}^{n}\epsilon_i x_{ji}(W_i-\mu_W) + \frac{\mu_W}{\sqrt{n}}\sum_{i=1}^{n}\epsilon_i x_{ji}\right)^2 \\ &= \sum_{j=1}^{q}\left(\frac{1}{n^{\frac{1}{2}+c}}\sum_{i=1}^{n}\epsilon_i x_{ji}(W_i-\mu_W) + \frac{\mu_W}{n^{\frac{1}{2}+c}}\sum_{i=1}^{n}\epsilon_i x_{ji}\right)^2,\end{aligned}$$

where we note that

$$\mathbb{E}\left(\sum_{i=1}^{n}\epsilon_i x_{ji}W_i\middle|\mathcal{F}_n\right) = \sum_{i=1}^{n}\epsilon_i x_{ji}\mathbb{E}(W_i) = \mu_W\sum_{i=1}^{n}\epsilon_i x_{ji},$$

and

$$Var\left(\sum_{i=1}^{n}\epsilon_i x_{ji}W_i\middle|\mathcal{F}_n\right) = \sum_{i=1}^{n}\epsilon_i^2 x_{ji}^2 Var(W_i) = \sigma_W^2\sum_{i=1}^{n}\epsilon_i^2 x_{ji}^2.$$

Now, due to assumption (2.2),

$$\frac{1}{n}\sum_{i=1}^{n}\epsilon_i^2 x_{ji}^2 = \mathcal{O}(1)\ \ a.s.\ P_D \implies \sum_{i=1}^{n}\epsilon_i^2 x_{ji}^2 = \mathcal{O}(n)\ \ a.s.\ P_D,$$

and coupled with assumption (2.1),

$$\frac{1}{n}\sum_{i=1}^{n}\epsilon_i^4 x_{ji}^4 = \mathcal{O}(1)\ \ a.s.\ P_D \implies \sum_{i=1}^{n}\epsilon_i^4 x_{ji}^4 = \mathcal{O}(n)\ \ a.s.\ P_D.$$

Thus, by using assumptions (2.1) and (2.2) and that F_W has finite fourth moment, the Liapounov's sufficient condition is satisfied

$$\left[\sum_{i=1}^{n}\epsilon_i^2 x_{ji}^2 Var(W_i)\right]^{-2}\left[\sum_{i=1}^{n}\epsilon_i^4 x_{ji}^4\mathbb{E}(W_i-\mu_W)^4\right]$$

$$= \mathcal{O}\left(n^{-2}\right) \times \mathcal{O}\left(n\right) = \mathcal{O}\left(n^{-1}\right) \quad a.s.\ P_D,$$

in order to deploy the Lindeberg's Central Limit Theorem

$$\frac{\sum_{i=1}^{n} \epsilon_i x_{ji}(W_i - \mu_W)}{\sqrt{\sigma_W^2 \sum_{i=1}^{n} \epsilon_i^2 x_{ji}^2}} \xrightarrow{\text{c.d.}} N(0,1) \quad a.s.\ P_D.$$

Subsequently, for all $j = 1, \cdots, q$,

$$\begin{aligned}
&\frac{1}{\sqrt{n}} \sum_{i=1}^{n} \epsilon_i x_{ji}(W_i - \mu_W) \\
&= \sqrt{\frac{\sigma_W^2}{n} \sum_{i=1}^{n} \epsilon_i^2 x_{ji}^2} \times \frac{\sum_{i=1}^{n} \epsilon_i x_{ji}(W_i - \mu_W)}{\sqrt{\sigma_W^2 \sum_{i=1}^{n} \epsilon_i^2 x_{ji}^2}} \\
&= \mathcal{O}_p(1) \quad a.s.\ P_D,
\end{aligned}$$

and hence,

$$\frac{1}{n^{\frac{1}{2}+c}} \sum_{i=1}^{n} \epsilon_i x_{ji}(W_i - \mu_W) = o_p(1) \quad a.s.\ P_D.$$

Finally, by assumption (2.2) and Lemma A.1,

$$\frac{\mu_W}{n^{\frac{1}{2}+c}} \sum_{i=1}^{n} \epsilon_i x_{ji} \to 0 \quad a.s.\ P_D$$

for all $j = 1, \cdots, q$. Since q is fixed,

$$\left(\frac{1}{n^c} \left\| \boldsymbol{Z}_{n(1)}^{w} \right\|_2\right)^2 = o_p(1) \quad a.s.\ P_D,$$

and the result follows.

$\square$

If we assume that $C_{n(11)} \to C_{11}$ for some nonsingular matrix C_{11} in Lemma A.6, notations could be simplified in the preceding proof by using Cramer-Wold device. We point out to readers that the $C_{n(11)} \to C_{11}$ assumption is required in Theorem 3.4 but not in Theorem 3.1. The following proof contains some interim results that will be utilized in the proof of Theorem 3.4.

Specifically, let $\boldsymbol{x}_{i(1)}$ be the i^{th} row of $X_{(1)}$. Then, for every $\boldsymbol{z} \in \mathbb{R}^q$,

$$\begin{aligned}
&\boldsymbol{z}' \left[\frac{1}{\sqrt{n}} X_{(1)}'(D_n - \mu_W I_n)\boldsymbol{\epsilon}\right] \\
&= \frac{1}{\sqrt{n}} \sum_{i=1}^{n} \epsilon_i (W_i - \mu_W) \boldsymbol{z}' \boldsymbol{x}_{i(1)}
\end{aligned}$$

$$= \sqrt{\frac{\sigma_W^2}{n}\sum_{i=1}^n \epsilon_i^2\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^2} \times \frac{\sum_{i=1}^n \epsilon_i (W_i - \mu_W)\boldsymbol{z}'\boldsymbol{x}_{i(1)}}{\sqrt{\sigma_W^2 \sum_{i=1}^n \epsilon_i^2\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^2}},$$

where we note that

$$\mathbb{E}\left(\sum_{i=1}^n \epsilon_i W_i(\boldsymbol{z}'\boldsymbol{x}_{i(1)})\middle|\mathcal{F}_n\right) = \sum_{i=1}^n \epsilon_i(\boldsymbol{z}'\boldsymbol{x}_{i(1)})\mathbb{E}(W_i) = \mu_W\sum_{i=1}^n \epsilon_i(\boldsymbol{z}'\boldsymbol{x}_{i(1)}),$$

and

$$Var\left(\sum_{i=1}^n \epsilon_i W_i(\boldsymbol{z}'\boldsymbol{x}_{i(1)})\middle|\mathcal{F}_n\right) = \sum_{i=1}^n \epsilon_i^2(\boldsymbol{z}'\boldsymbol{x}_{i(1)})^2 Var(W_i) = \sigma_W^2\sum_{i=1}^n \epsilon_i^2(\boldsymbol{z}'\boldsymbol{x}_{i(1)})^2.$$

Now,

$$\begin{aligned}\frac{1}{n}\sum_{i=1}^n \epsilon_i^2\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^2 &= \boldsymbol{z}'\left(\frac{1}{n}\sum_{i=1}^n \epsilon_i^2 \boldsymbol{x}_{i(1)}\boldsymbol{x}_{i(1)}'\right)\boldsymbol{z} \\ &= \boldsymbol{z}'\left(\sigma_\epsilon^2 C_{n(11)} + \frac{1}{n}\sum_{i=1}^n\left(\epsilon_i^2 - \sigma_\epsilon^2\right)\boldsymbol{x}_{i(1)}\boldsymbol{x}_{i(1)}'\right)\boldsymbol{z} \\ &\to \boldsymbol{z}'\left(\sigma_\epsilon^2 C_{11}\right)\boldsymbol{z} \quad a.s.\ P_D\end{aligned}$$

due to assumption (2.2) and the Strong Law of Large Numbers. Thus,

$$\sum_{i=1}^n \epsilon_i^2\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^2 = \mathcal{O}(n) \quad a.s.\ P_D.$$

In addition, by assumptions (2.1) and (2.2),

$$\frac{1}{n}\sum_{i=1}^n \epsilon_i^4\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^4 \le (qM_1\|\boldsymbol{z}\|_2)^4\left(\frac{1}{n}\sum_{i=1}^n \epsilon_i^4\right) = \mathcal{O}(1) \quad a.s.\ P_D,$$

which implies

$$\sum_{i=1}^n \epsilon_i^4\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^4 = \mathcal{O}(n) \quad a.s.\ P_D.$$

Therefore, by using assumptions (2.1) and (2.2) and that F_W has finite fourth moment, we could verify the Liapounov's sufficient condition

$$\begin{aligned}&\left[\sum_{i=1}^n \epsilon_i^2\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^2 Var(W_i)\right]^{-2}\left[\sum_{i=1}^n \epsilon_i^4\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^4\mathbb{E}(W_i-\mu_W)^4\right] \\ &= \mathcal{O}\left(n^{-2}\right)\times\mathcal{O}\left(n\right) = \mathcal{O}\left(n^{-1}\right) \quad a.s.\ P_D,\end{aligned}$$

in order to deploy the Lindeberg's Central Limit Theorem

$$\frac{\sum_{i=1}^n \epsilon_i (W_i - \mu_W)\boldsymbol{z}'\boldsymbol{x}_{i(1)}}{\sqrt{\sigma_W^2 \sum_{i=1}^n \epsilon_i^2\left(\boldsymbol{z}'\boldsymbol{x}_{i(1)}\right)^2}} \xrightarrow{\text{c.d.}} N(0,1) \quad a.s.\ P_D.$$

Then, by Slutsky's Theorem, for every $\boldsymbol{z} \in \mathbb{R}^q$,

$$\boldsymbol{z}' \left[\frac{1}{\sqrt{n}} X'_{(1)} (D_n - \mu_W I_n) \boldsymbol{\epsilon} \right] \xrightarrow{\text{c.d.}} N \left(0 \ , \ \boldsymbol{z}' \left(\sigma_W^2 \sigma_\epsilon^2 C_{11} \right) \boldsymbol{z} \right).$$

and by Cramer-Wold device,

$$\frac{1}{\sqrt{n}} X'_{(1)} (D_n - \mu_W I_n) \boldsymbol{\epsilon} \xrightarrow{\text{c.d.}} N_q \left(\mathbf{0} \ , \ \sigma_W^2 \sigma_\epsilon^2 C_{11} \right),$$

Since assumption (2.2) and Lemma A.1 ensure that for any $c > 0$,

$$\frac{1}{n^{\frac{1}{2}+c}} X'_{(1)} \boldsymbol{\epsilon} \to \mathbf{0} \quad a.s.\ P_D,$$

we finally have

$$\frac{1}{n^c} \boldsymbol{Z}^w_{n(1)} = \frac{1}{n^c} \left[\frac{1}{\sqrt{n}} X'_{(1)} (D_n - \mu_W I_n) \boldsymbol{\epsilon} \right] + \frac{\mu_W}{n^{\frac{1}{2}+c}} X'_{(1)} \boldsymbol{\epsilon} = o_p(1) \quad a.s.\ P_D.$$

Lemma A.7. *Assume (2.1), (2.2) and (2.3).*

(a) If there exists $\frac{1}{2} < c_1 < c_2 < 1.5 - c_1$ *and* $0 \le c_3 < 2(c_2 - c_1)$ *for which* $p_n = \mathcal{O}(n^{c_3})$, *then*

$$\frac{1}{n^{c_2 - \frac{1}{2}}} \left\| \boldsymbol{Z}^w_{n(3)} \right\|_2 = o_p(1) \quad a.s.\ P_D.$$

(b) If there exists $\frac{1}{2} < c_1 < c_2 < 1.5 - c_1$ *and* $0 \le c_3 < \frac{2}{3}(c_2 - c_1)$ *for which* $p_n = \mathcal{O}(n^{c_3})$, *then*

$$\frac{p_n - q}{n^{c_2 - \frac{1}{2}}} \left\| \boldsymbol{Z}^w_{n(3)} \right\|_2 = o_p(1) \quad a.s.\ P_D.$$

Proof. Let

$$H = X_{(1)} C^{-1}_{n(11)} C_{n(12)} - X_{(2)}.$$

Then

$$\boldsymbol{Z}^w_{n(3)} = \frac{1}{\sqrt{n}} H' D_n \boldsymbol{\epsilon}.$$

Due to assumptions (2.2) and (2.3) and that q is fixed, every element of the matrix H is bounded. Let h_{ij} be the $(i,j)^{th}$ element of H. Then, for all $j = 1, \cdots, p_n - q$,

$$\frac{1}{n} \sum_{i=1}^n h_{ji}^2 \epsilon_i^2 = O(1) \ \ a.s.\ P_D \implies \sum_{i=1}^n h_{ji}^2 \epsilon_i^2 = O(n) \ \ a.s.\ P_D,$$

and

$$\frac{1}{n} \sum_{i=1}^n h_{ji}^4 \epsilon_i^4 = O(1) \ \ a.s.\ P_D \implies \sum_{i=1}^n h_{ji}^4 \epsilon_i^4 = O(n) \ \ a.s.\ P_D$$

due to assumption (2.1). Next, we note that

$$\mathbb{E}\left(\sum_{i=1}^{n} h_{ji}\epsilon_i W_i \middle| \mathcal{F}_n\right) = \sum_{i=1}^{n} h_{ji}\epsilon_i \mathbb{E}(W_i) = \mu_W \sum_{i=1}^{n} h_{ji}\epsilon_i,$$

and

$$Var\left(\sum_{i=1}^{n} h_{ji}\epsilon_i W_i \middle| \mathcal{F}_n\right) = \sum_{i=1}^{n} h_{ji}^2\epsilon_i^2 Var(W_i) = \sigma_W^2 \sum_{i=1}^{n} h_{ji}^2\epsilon_i^2.$$

By using assumptions (2.1) and (2.2) and that F_W has finite fourth moment, we could verify the Liapounov's sufficient condition

$$\begin{aligned}&\left[\sum_{i=1}^{n} h_{ji}^2\epsilon_i^2 Var(W_i)\right]^{-2}\left[\sum_{i=1}^{n} h_{ji}^4\epsilon_i^4 \mathbb{E}(W_i-\mu_W)^4\right]\\ &= \mathcal{O}\left(n^{-2}\right)\times\mathcal{O}\left(n\right) = \mathcal{O}\left(n^{-1}\right) \quad a.s.\ P_D,\end{aligned}$$

in order to deploy the Lindeberg's Central Limit Theorem

$$\frac{\sum_{i=1}^{n} h_{ji}\epsilon_i(W_i-\mu_W)}{\sqrt{\sigma_W^2\sum_{i=1}^{n} h_{ji}^2\epsilon_i^2}} \xrightarrow{\text{c.d.}} N\left(0,1\right) \quad a.s.\ P_D.$$

Thus, for all $j = 1, \cdots, p_n - q$,

$$\begin{aligned}&\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i(W_i-\mu_W)\\ &= \sqrt{\frac{\sigma_W^2}{n}\sum_{i=1}^{n} h_{ji}^2\epsilon_i^2} \times \frac{\sum_{i=1}^{n} h_{ji}\epsilon_i(W_i-\mu_W)}{\sqrt{\sigma_W^2\sum_{i=1}^{n} h_{ji}^2\epsilon_i^2}}\\ &= O_p(1) \quad a.s.\ P_D,\end{aligned}$$

which leads to

$$\frac{1}{n^{c_1}}\sum_{i=1}^{n} h_{ji}\epsilon_i(W_i-\mu_W) = o_p(1) \quad a.s.\ P_D,$$

whereas Lemma A.1 ensures that

$$\frac{1}{n^{c_1}}\sum_{i=1}^{n} h_{ji}\epsilon_i \to 0 \quad a.s.\ P_D.$$

Therefore, for part (a) of Lemma A.7,

$$\left(\frac{1}{n^{c_2-\frac{1}{2}}}\left\|\boldsymbol{Z}_{n(3)}^{w}\right\|_2\right)^2$$

$$
\begin{aligned}
&\leq \frac{1}{n^{2c_2-1}} \left\| \boldsymbol{Z}^w_{n(3)} \right\|_F^2 \\
&= \frac{1}{n^{2c_2-1}} \sum_{j=1}^{p_n-q} \left(\frac{1}{\sqrt{n}} \sum_{i=1}^n h_{ji}\epsilon_i (W_i - \mu_W) + \frac{1}{\sqrt{n}} \sum_{i=1}^n h_{ji}\epsilon_i \right)^2 \\
&= \frac{n^{2c_1-1}}{n^{2c_2-1}} \sum_{j=1}^{p_n-q} \left(\frac{1}{n^{c_1}} \sum_{i=1}^n h_{ji}\epsilon_i (W_i - \mu_W) + \frac{1}{n^{c_1}} \sum_{i=1}^n h_{ji}\epsilon_i \right)^2 \\
&= \mathcal{O}\left(n^{2(c_1-c_2)}\right) \times o_p\left(n^{c_3}\right) \quad a.s.\ P_D \\
&= o_p(1) \quad a.s.\ P_D
\end{aligned}
$$

since $c_3 < 2(c_2 - c_1)$.

For part (b) of Lemma A.7,

$$
\begin{aligned}
&\left(\frac{p_n - q}{n^{c_2 - \frac{1}{2}}} \left\| \boldsymbol{Z}^w_{n(3)} \right\|_2 \right)^2 \\
&= \mathcal{O}\left(n^{2(c_1-c_2+c_3)}\right) \times o_p\left(n^{c_3}\right) \quad a.s.\ P_D \\
&= o_p(1) \quad a.s.\ P_D
\end{aligned}
$$

since $c_3 < \frac{2}{3}(c_2 - c_1)$. ☐

Lemma A.8. *Assume (2.2) and that $p_n = p$ is fixed. Then*

$$
\frac{1}{n} X' D_n \boldsymbol{\epsilon} \xrightarrow{c.p.} \mathbf{0} \quad a.s.\ P_D.
$$

Proof. Let $\boldsymbol{x}_i$ and x_{ij} be the i^{th} row and $(i,j)^{th}$ element of X respectively. Due to assumption (2.2),

$$
\frac{1}{n} X' \boldsymbol{\epsilon} \to \mathbf{0} \quad a.s.\ P_D,
$$

and for all $j = 1, \cdots, p$,

$$
\begin{aligned}
&\frac{1}{n^2} \sum_{i=1}^n \mathbb{E}\left(x_{ji}^2 \epsilon_i^2 W_i^2 \middle| \mathcal{F}_n \right) \\
&= \frac{1}{n^2} \sum_{i=1}^n x_{ji}^2 \epsilon_i^2 \mathbb{E}(W_i^2) \\
&\leq \frac{M_1^2(\sigma_W^2 + \mu_W^2)}{n} \left(\frac{1}{n} \sum_{i=1}^n \epsilon_i^2 \right) \\
&\to 0 \quad a.s.\ P_D.
\end{aligned}
$$

Hence, by the Weak Law of Large Numbers (e.g., Theorem 1.14(ii) of Shao (2003)),

$$
\frac{1}{n} X'(D_n - \mu_W I_n) \boldsymbol{\epsilon} = \frac{1}{n} \sum_{i=1}^n \epsilon_i (W_i - \mu_W) \boldsymbol{x}_i \xrightarrow{\text{c.p.}} \mathbf{0} \quad a.s.\ P_D.
$$

Finally,

$$\frac{X'D_n\boldsymbol{\epsilon}}{n} = \frac{1}{n}X'(D_n - \mu_W I_n)\boldsymbol{\epsilon} + \frac{\mu_W}{n}X'\boldsymbol{\epsilon} \xrightarrow{\text{c.p.}} \mathbf{0} \quad a.s.\ P_D.$$

□

Lemma A.9. *Suppose that $p_n = p$ is fixed. Assume (2.1), (2.2), (2.4), and*

$$\frac{1}{\sqrt{n}}X'\boldsymbol{e}_n \to \mathbf{0} \quad a.s.\ P_D,$$

where $\boldsymbol{e}_n$ is the residual of the strongly consistent estimator $\widehat{\boldsymbol{\beta}}_n^{SC}$ of the linear model (1.1). Then,

$$\frac{1}{\sqrt{n}}X'D_n\boldsymbol{e}_n \xrightarrow{c.d.} N_p\left(\mathbf{0}, \sigma_W^2\sigma_\epsilon^2 C\right) \quad a.s.\ P_D.$$

Proof. Due to assumption (2.4),

$$\frac{\sigma_\epsilon^2}{n}X'X \to \sigma_\epsilon^2 C.$$

Since $\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}$ is a strongly consistent estimator of $\boldsymbol{\beta}$ in (1.1) (Lai, Robbins and Wei, 1978), we have

$$\left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} - \boldsymbol{\beta}_0\right) \to \mathbf{0} \quad a.s.\ P_D.$$

Let $\boldsymbol{x}_i$ be the i^{th} row of X, and let e_i be the i^{th} element of $\boldsymbol{e}_n$. Due to assumption (2.2) and Lemma A.1 and the fact that $\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}$ is strongly consistent,

$$\begin{aligned}
&\frac{1}{n}\sum_{i=1}^n (e_i^2 - \sigma_\epsilon^2)\boldsymbol{x}_i\boldsymbol{x}_i' \\
&= \frac{1}{n}\sum_{i=1}^n \left(\left[\boldsymbol{x}_i'\left(\boldsymbol{\beta}_0 - \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}\right) + \epsilon_i\right]^2 - \sigma_\epsilon^2\right)\boldsymbol{x}_i\boldsymbol{x}_i' \\
&= \frac{1}{n}\sum_{i=1}^n (\epsilon_i^2 - \sigma_\epsilon^2)\boldsymbol{x}_i\boldsymbol{x}_i' \\
&\quad + \frac{2}{n}\sum_{i=1}^n \epsilon_i\left[\boldsymbol{x}_i'\left(\boldsymbol{\beta}_0 - \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}\right)\right]\boldsymbol{x}_i\boldsymbol{x}_i' \\
&\quad + \frac{1}{n}\sum_{i=1}^n \left[\boldsymbol{x}_i'\left(\boldsymbol{\beta}_0 - \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}\right)\right]^2\boldsymbol{x}_i\boldsymbol{x}_i' \\
&\to \mathbf{0} \quad a.s.\ P_D,
\end{aligned}$$

which leads to

$$\frac{1}{n}\sum_{i=1}^n e_i^2\boldsymbol{x}_i\boldsymbol{x}_i' = \frac{1}{n}\sum_{i=1}^n (e_i^2 - \sigma_\epsilon^2)\boldsymbol{x}_i\boldsymbol{x}_i' + \frac{\sigma_\epsilon^2}{n}X'X \to \sigma_\epsilon^2 C \quad a.s.\ P_D. \tag{A.1}$$

Now for every $\boldsymbol{z} \in \mathbb{R}^p$, consider

$$\begin{aligned}
&\boldsymbol{z}' \left[\frac{1}{\sqrt{n}} X'(D_n - \mu_W I_n) \boldsymbol{e}_n \right] \\
&= \frac{1}{\sqrt{n}} \sum_{i=1}^n e_i (W_i - \mu_W)(\boldsymbol{z}'\boldsymbol{x}_i) \\
&= \sqrt{\frac{\sigma_W^2}{n} \sum_{i=1}^n e_i^2 (\boldsymbol{z}'\boldsymbol{x}_i)^2} \times \frac{\sum_{i=1}^n e_i (W_i - \mu_W)(\boldsymbol{z}'\boldsymbol{x}_i)}{\sqrt{\sigma_W^2 \sum_{i=1}^n e_i^2 (\boldsymbol{z}'\boldsymbol{x}_i)^2}}.
\end{aligned}$$

We verify that

$$\mathbb{E}\left\{ \sum_{i=1}^n e_i W_i (\boldsymbol{z}'\boldsymbol{x}_i) \middle| \mathcal{F}_n \right\} = \mu_W \sum_{i=1}^n e_i (\boldsymbol{z}'\boldsymbol{x}_i),$$

and

$$Var\left(\sum_{i=1}^n e_i W_i (\boldsymbol{z}'\boldsymbol{x}_i) \middle| \mathcal{F}_n \right) = \sigma_W^2 \sum_{i=1}^n e_i^2 (\boldsymbol{z}'\boldsymbol{x}_i)^2.$$

From (A.1), we have

$$\frac{1}{n} \sum_{i=1}^n e_i^2 (\boldsymbol{z}'\boldsymbol{x}_i)^2 = \boldsymbol{z}' \left(\frac{1}{n} \sum_{i=1}^n e_i^2 \boldsymbol{x}_i \boldsymbol{x}_i' \right) \boldsymbol{z} \to \boldsymbol{z}' \left(\sigma_\epsilon^2 C \right) \boldsymbol{z} \quad a.s.\ P_D,$$

and thus

$$\sum_{i=1}^n e_i^2 (\boldsymbol{z}'\boldsymbol{x}_i)^2 = \mathcal{O}(n) \quad a.s.\ P_D.$$

Due to assumptions (2.1) and (2.2) and the fact that $\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}$ is strongly consistent,

$$\begin{aligned}
&\frac{1}{n} \sum_{i=1}^n e_i^4 (\boldsymbol{z}'\boldsymbol{x}_i)^4 \\
&\leq (pM_1 \|\boldsymbol{z}\|_2)^4 \times \left(\frac{1}{n} \sum_{i=1}^n e_i^4 \right) \\
&= (pM_1 \|\boldsymbol{z}\|_2)^4 \times \left(\frac{1}{n} \sum_{i=1}^n \left[\epsilon_i - \boldsymbol{x}_i' \left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} - \boldsymbol{\beta}_0 \right) \right]^4 \right) \\
&\leq (pM_1 \|\boldsymbol{z}\|_2)^4 \times \left[\frac{1}{n} \sum_{i=1}^n \left(|\epsilon_i| + pM_1 \left\| \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} - \boldsymbol{\beta}_0 \right\|_2 \right)^4 \right] \\
&= \mathcal{O}(1) \quad a.s.\ P_D,
\end{aligned}$$

and thus

$$\sum_{i=1}^n e_i^4 (\boldsymbol{z}'\boldsymbol{x}_i)^4 = \mathcal{O}(n) \quad a.s.\ P_D.$$

Since the i.i.d. random weights are drawn from F_W which has finite fourth moment, the Liapounov's sufficient condition is satisfied

$$\begin{aligned}&\left[\sum_{i=1}^{n} e_i^2(\boldsymbol{z}'\boldsymbol{x}_i)^2 Var(W_i)\right]^{-2}\left[\sum_{i=1}^{n} e_i^4(\boldsymbol{z}'\boldsymbol{x}_i)^4\mathbb{E}(W_i-\mu_W)^4\right]\\&=\mathcal{O}\left(n^{-2}\right)\times\mathcal{O}\left(n\right)\\&=\mathcal{O}\left(n^{-1}\right)\quad a.s.\ P_D\end{aligned}$$

in order to deploy the Lindeberg's Central Limit Theorem

$$\frac{\sum_{i=1}^{n} e_i(W_i-\mu_W)(\boldsymbol{z}'\boldsymbol{x}_i)}{\sqrt{\sigma_W^2\sum_{i=1}^{n} e_i^2(\boldsymbol{z}'\boldsymbol{x}_i)^2}}\xrightarrow{\text{c.d.}} N(0,1)\quad a.s.\ P_D.$$

By Slutsky's Theorem, for every $\boldsymbol{z}\in\mathbb{R}^p$,

$$\boldsymbol{z}'\left[\frac{1}{\sqrt{n}}X'(D_n-\mu_W I_n)\boldsymbol{e}_n\right]\xrightarrow{\text{c.d.}} N\left(0\ ,\ \boldsymbol{z}'\left(\sigma_W^2\sigma_\epsilon^2 C\right)\boldsymbol{z}\right)\quad a.s.\ P_D,$$

and by Cramer-Wold device,

$$\frac{1}{\sqrt{n}}X'(D_n-\mu_W I_n)\boldsymbol{e}_n\xrightarrow{\text{c.d.}} N_p\left(\mathbf{0}\ ,\ \sigma_W^2\sigma_\epsilon^2 C\right)\quad a.s.\ P_D.$$

Finally,

$$\frac{1}{\sqrt{n}}X'D_n\boldsymbol{e}_n\xrightarrow{\text{c.d.}} N_p\left(\mathbf{0}\ ,\ \sigma_W^2\sigma_\epsilon^2 C\right)\quad a.s.\ P_D$$

since by assumption (3.2),

$$\frac{\mu_W}{\sqrt{n}}X'\boldsymbol{e}_n\to\mathbf{0}\quad a.s.\ P_D.$$

□

We are now ready to prove the main results presented in the main text.

Proof of Proposition 3.1. First, we note that since $\operatorname{rank}(X)=p_n$, where $p_n=o(n)$, the solution to (1.3) is unique by Lemma 5 of Tibshirani (2013). We begin with weighting scheme (1.6).

$$\begin{aligned}\widehat{\boldsymbol{\beta}}_n^w&=\arg\min_{\boldsymbol{\beta}}\left\{\frac{1}{n}(Y-X\boldsymbol{\beta})'D_n(Y-X\boldsymbol{\beta})+\frac{\lambda_n}{n}\sum_{j=1}^{p_n}W_{0,j}|\beta_j|\right\}\\&=\arg\min_{\boldsymbol{\beta}}\left\{\frac{1}{n}[\boldsymbol{\epsilon}-X(\boldsymbol{\beta}-\boldsymbol{\beta}_0)]'D_n[\boldsymbol{\epsilon}-X(\boldsymbol{\beta}-\boldsymbol{\beta}_0)]\right.\\&\qquad\left.+\frac{\lambda_n}{n}\sum_{j=1}^{p_n}W_{0,j}|\beta_{0,j}+\beta_j-\beta_{0,j}|\right\}.\end{aligned}$$

Therefore,

$$
\begin{aligned}
&(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0) \\
&= \arg\min_{\boldsymbol{u}_n} \left\{ \frac{1}{n}(\boldsymbol{\epsilon} - X\boldsymbol{u}_n)' D_n (\boldsymbol{\epsilon} - X\boldsymbol{u}_n) + \frac{\lambda_n}{n} \sum_{j=1}^{p_n} W_{0,j} |\beta_{0,j} + u_{n,j}| \right\} \\
&= \arg\min_{\boldsymbol{u}_n} \left\{ \boldsymbol{u}_n' \left(\frac{X' D_n X}{n} \right) \boldsymbol{u}_n - 2\boldsymbol{u}_n' \left(\frac{X' D_n \boldsymbol{\epsilon}}{n} \right) + \frac{\boldsymbol{\epsilon}' D_n \boldsymbol{\epsilon}}{n} \right. \\
&\qquad\qquad \left. + \frac{\lambda_n}{n} \sum_{j=1}^{p_n} W_{0,j} |\beta_{0,j} + u_{n,j}| \right\}.
\end{aligned}
$$

The term $(\boldsymbol{\epsilon}' D_n \boldsymbol{\epsilon})/n$ could be dropped since for every n, it does not contain $\boldsymbol{u}_n$ and Lemma A.5 ensures that it converges in conditional probability to a finite limit. Differentiating the first two terms with respect to $\boldsymbol{u}_n$ yields

$$
\frac{1}{n} \left\{ 2X' D_n X \boldsymbol{u}_n - 2X' D_n \boldsymbol{\epsilon} \right\} = \frac{1}{n} \left\{ 2\sqrt{n} \left[C_n^w \left(\sqrt{n} \boldsymbol{u}_n \right) - \boldsymbol{Z}_n^w \right] \right\}.
$$

For $j = 1, \cdots, p_n$, differentiating the penalty term with respect to $u_{n,j}$ yields

$$
\begin{aligned}
&\begin{cases} \frac{\lambda_n}{n} W_{0,j} \times \operatorname{sgn}(\beta_{0,j} + u_{n,j}) & \text{for } \beta_{0,j} + u_{n,j} \neq 0 \\ \frac{\lambda_n}{n} W_{0,j} \times [-1, 1] & \text{for } \beta_{0,j} + u_{n,j} = 0 \end{cases} \\
&= \begin{cases} \frac{\lambda_n}{n} W_{0,j} \times \operatorname{sgn}\left(\widehat{\beta}_{n,j}^w \right) & \text{for } \widehat{\beta}_{n,j}^w \neq 0 \\ \frac{\lambda_n}{n} W_{0,j} \times [-1, 1] & \text{for } \widehat{\beta}_{n,j}^w = 0 \end{cases}
\end{aligned}
$$

Note that $\widehat{\boldsymbol{\beta}}_n^w = \widehat{\boldsymbol{u}}_n + \boldsymbol{\beta}_0$, which can be partitioned into

$$
\widehat{\boldsymbol{\beta}}_n^w = \begin{bmatrix} \widehat{\boldsymbol{\beta}}_{n(1*)}^w \\ \widehat{\boldsymbol{\beta}}_{n(2*)}^w \end{bmatrix},
$$

where $\widehat{\boldsymbol{\beta}}_{n(1*)}^w$ consists of non-zero elements of $\widehat{\boldsymbol{\beta}}_n^w$, and $\widehat{\boldsymbol{\beta}}_{n(2*)}^w = \mathbf{0}$. The asterisk here is to distinguish the partition of random-weighting samples $\widehat{\boldsymbol{\beta}}_n^w$ from the true partition of $\boldsymbol{\beta}_0$. It follows that

$$
\begin{aligned}
&2\sqrt{n} \left[C_n^w \left(\sqrt{n} \widehat{\boldsymbol{u}}_n \right) - \boldsymbol{Z}_n^w \right] \\
&= 2\sqrt{n} \left\{ \begin{bmatrix} C_{n(11*)}^w & C_{n(12*)}^w \\ C_{n(21*)}^w & C_{n(22*)}^w \end{bmatrix} \times \sqrt{n} \begin{bmatrix} \widehat{\boldsymbol{u}}_{n(1*)} \\ \widehat{\boldsymbol{u}}_{n(2*)} \end{bmatrix} - \begin{bmatrix} \boldsymbol{Z}_{n(1*)}^w \\ \boldsymbol{Z}_{n(2*)}^w \end{bmatrix} \right\}.
\end{aligned}
$$

Note that $\widehat{\boldsymbol{u}}_{n(2*)}$ does not necessarily equal to $\mathbf{0}$ unless the partition of the random-weighting samples $\widehat{\boldsymbol{\beta}}_n^w$ coincide with the true partition of $\boldsymbol{\beta}_0$. As a consequence of the Karush-Kuhn-Tucker (KKT) conditions, we have

$$
C_{n(11*)}^w \left[\sqrt{n} \widehat{\boldsymbol{u}}_{n(1*)} \right] + C_{n(12*)}^w \left[\sqrt{n} \widehat{\boldsymbol{u}}_{n(2*)} \right] - \boldsymbol{Z}_{n(1*)}^w = -\frac{\lambda_n}{2\sqrt{n}} \boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left(\widehat{\boldsymbol{\beta}}_{n(1*)}^w \right) \tag{A.2}
$$

and

$$\left|C^w_{n(21*)}\left[\sqrt{n}\widehat{\boldsymbol{u}}_{n(1*)}\right] + C^w_{n(22*)}\left[\sqrt{n}\widehat{\boldsymbol{u}}_{n(2*)}\right] - \boldsymbol{Z}^w_{n(2*)}\right| \le \frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(2)} \tag{A.3}$$

element-wise. Meanwhile, we also note that

$$\begin{aligned}\left\{\left|\widehat{\boldsymbol{u}}_{n(1)}\right| < \left|\boldsymbol{\beta}_{0(1)}\right|\right\} &= \left\{\widehat{\boldsymbol{u}}_{n(1)} < \left|\boldsymbol{\beta}_{0(1)}\right|\right\} \bigcap \left\{\widehat{\boldsymbol{u}}_{n(1)} > -\left|\boldsymbol{\beta}_{0(1)}\right|\right\} \\ &= \left\{\widehat{\boldsymbol{\beta}}^w_{n(1)} < \boldsymbol{\beta}_{0(1)} + \left|\boldsymbol{\beta}_{0(1)}\right|\right\} \bigcap \left\{\widehat{\boldsymbol{\beta}}^w_{n(1)} > \boldsymbol{\beta}_{0(1)} - \left|\boldsymbol{\beta}_{0(1)}\right|\right\},\end{aligned}$$

where all inequalities hold element-wise. Thus, $\widehat{\boldsymbol{\beta}}^w_{n(1)} < 0$ element-wise if $\boldsymbol{\beta}_{0(1)} < 0$ element-wise, and vice versa. In other words,

$$\left\{\operatorname{sgn}\left(\widehat{\boldsymbol{\beta}}^w_{n(1)}\right) = \operatorname{sgn}\left(\boldsymbol{\beta}_{0(1)}\right)\right\} \supseteq \left\{\left|\widehat{\boldsymbol{u}}_{n(1)}\right| < \left|\boldsymbol{\beta}_{0(1)}\right| \text{ element-wise}\right\}. \tag{A.4}$$

Therefore, by (A.2), (A.3), (A.4), and uniqueness of solution for the random-weighting setup (1.3), if there exists $\widehat{\boldsymbol{u}}_n$ such that the following equation and inequalities hold:

$$C^w_{n(11)}\left[\sqrt{n}\widehat{\boldsymbol{u}}_{n(1)}\right] - \boldsymbol{Z}^w_{n(1)} = -\frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left(\boldsymbol{\beta}_{0(1)}\right) \tag{A.5}$$

$$-\frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(2)} \le C^w_{n(21)}\left[\sqrt{n}\widehat{\boldsymbol{u}}_{n(1)}\right] - \boldsymbol{Z}^w_{n(2)} \le \frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(2)} \text{ element-wise} \tag{A.6}$$

$$\left|\widehat{\boldsymbol{u}}_{n(1)}\right| < \left|\boldsymbol{\beta}_{0(1)}\right| \quad \text{element-wise,} \tag{A.7}$$

then we have $\operatorname{sgn}\left(\widehat{\boldsymbol{\beta}}^w_{n(1)}\right) = \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]$ and $\widehat{\boldsymbol{u}}_{n(2)} = \widehat{\boldsymbol{\beta}}^w_{n(2)} = \boldsymbol{\beta}_{0(2)} = \mathbf{0}$, ie.

$$\widehat{\boldsymbol{\beta}}^w_n \stackrel{s}{=} \boldsymbol{\beta}_0,$$

and

$$\begin{aligned}&P\left(\widehat{\boldsymbol{\beta}}^w_n \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \\ &\ge P\Bigg(\left\{\left|C^w_{n(21)}\left[\sqrt{n}\widehat{\boldsymbol{u}}_{n(1)}\right] - \boldsymbol{Z}^w_{n(2)}\right| \le \frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(2)} \text{ element-wise}\right\} \\ &\qquad \bigcap \left\{C^w_{n(11)}\left[\sqrt{n}\widehat{\boldsymbol{u}}_{n(1)}\right] - \boldsymbol{Z}^w_{n(1)} = -\frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right\} \\ &\qquad \bigcap \left\{\left|\widehat{\boldsymbol{u}}_{n(1)}\right| < \left|\boldsymbol{\beta}_{0(1)}\right| \text{ element-wise}\right\} \Bigg| \mathcal{F}_n\Bigg).\end{aligned}$$

Now we proceed to simplify these equation and inequalities (A.5), (A.6) and (A.7). Equation (A.5) can be re-written as

$$\sqrt{n}\widehat{\boldsymbol{u}}_{n(1)} = \left(C^w_{n(11)}\right)^{-1}\left[\boldsymbol{Z}^w_{n(1)} - \frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right]. \tag{A.8}$$

Substituting inequality (A.7) into equation (A.8) above leads to A_n^w. Replace the expression

$$\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]$$

in equation (A.8) with $W_0 \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]$ and $\operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]$ for weighting schemes (1.5) and (1.4) respectively to obtain A_n^w .

Next, substituting equation (A.8) into inequality (A.6) and simple arithmetic yield

$$\begin{aligned}\widetilde{B}_n^w \equiv \Bigg\{ & \left|\widetilde{C}_n^w \boldsymbol{Z}_{n(1)}^w + \boldsymbol{Z}_{n(3)}^w - \frac{\lambda_n}{2\sqrt{n}} C_{n(21)}^w \left(C_{n(11)}^w\right)^{-1} \boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right| \\ & - \frac{\lambda_n}{2\sqrt{n}} \left|C_{n(21)} C_{n(11)}^{-1} \boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right| \\ & \leq \frac{\lambda_n}{2\sqrt{n}} \left(\boldsymbol{W}_{0(2)} - \left|C_{n(21)} C_{n(11)}^{-1} \boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right|\right) \text{ element-wise}\Bigg\}\end{aligned}$$

for weighting scheme (1.6). Now, observe that $B_n^w \subseteq \widetilde{B}_n^w$, since (LHS of B_n^w) $\geq$ (LHS of $\widetilde{B}_n^w$) element-wise. Thus,

$$P\left(\widehat{\boldsymbol{\beta}}_n^w \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \geq P\left(A_n^w \cap \widetilde{B}_n^w \middle| \mathcal{F}_n\right) \geq P\left(A_n^w \cap B_n^w \middle| \mathcal{F}_n\right) \;\; a.s.\ P_D.$$

For weighting scheme (1.5),

$$\begin{aligned}\widetilde{B}_n^w \equiv \Bigg\{ & \left|\widetilde{C}_n^w \boldsymbol{Z}_{n(1)}^w + \boldsymbol{Z}_{n(3)}^w - \frac{\lambda_n W_0}{2\sqrt{n}} C_{n(21)}^w \left(C_{n(11)}^w\right)^{-1} \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right| \\ & - \frac{\lambda_n W_0}{2\sqrt{n}} \left|C_{n(21)} C_{n(11)}^{-1} \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right| \\ & \leq \frac{\lambda_n W_0}{2\sqrt{n}} \left(\boldsymbol{1}_{p_n - q} - \left|C_{n(21)} C_{n(11)}^{-1} \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right|\right) \text{ element-wise}\Bigg\}.\end{aligned} \tag{A.9}$$

Now, observe that $B_n^w \subseteq \widetilde{B}_n^w$, since (LHS of B_n^w) $\geq$ (LHS of $\widetilde{B}_n^w$) element-wise, whereas (RHS of B_n^w) $\leq$ (RHS of $\widetilde{B}_n^w$) element-wise due to the Irrepresentable condition (3.1). Therefore,

$$P\left(\widehat{\boldsymbol{\beta}}_n^w \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \geq P\left(A_n^w \cap \widetilde{B}_n^w \middle| \mathcal{F}_n\right) \geq P\left(A_n^w \cap B_n^w \middle| \mathcal{F}_n\right) \;\; a.s.\ P_D.$$

For weighting scheme (1.4), substitute $W_0 = 1$ in (A.9) and the result follows. □

Proof of Theorem 3.1. From Proposition 3.1,

$$\begin{aligned}P\left(\widehat{\boldsymbol{\beta}}_n^w(\lambda_n) \stackrel{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) &\geq P\left(A_n^w \bigcap B_n^w \middle| \mathcal{F}_n\right) \\ &= 1 - P\left[\left(A_n^w \bigcap B_n^w\right)^c \middle| \mathcal{F}_n\right]\end{aligned}$$

$$
\begin{aligned}
&= 1 - P\left[\left(A_n^w\right)^c \bigcup \left(B_n^w\right)^c \,\middle|\mathcal{F}_n\right] \\
&\geq 1 - \left\{ P\left[\left(A_n^w\right)^c \,\middle|\mathcal{F}_n\right] + P\left[\left(B_n^w\right)^c \,\middle|\mathcal{F}_n\right] \right\}.
\end{aligned}
$$

We now investigate the conditional probabilities $P\left[\left(A_n^w\right)^c \middle|\mathcal{F}_n\right]$ and $P\left[\left(B_n^w\right)^c \middle|\mathcal{F}_n\right]$ separately. All three weighting schemes (1.4), (1.5) and (1.6) share very similar $P\left[\left(A_n^w\right)^c \middle|\mathcal{F}_n\right]$. We start off with the most general version (1.6) of the weighting schemes. Results for the other two simpler weighting schemes could then be easily inferred. For ease of notation, let

$$
\boldsymbol{z}_n = \left[z_{n,1}, \cdots, z_{n,q}\right]' := \left(C_{n(11)}^w\right)^{-1} \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}} \boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right).
$$

Note that

$$
\frac{\lambda_n}{2n} \boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right] \xrightarrow{p} \mathbf{0}.
$$

Hence, by Lemmas A.2 and A.6,

$$
\begin{aligned}
P\left[\left(A_n^w\right)^c \middle|\mathcal{F}_n\right] &= P\left(\bigcup_{j=1}^q \left\{ \left|z_{n,j}\right| > \sqrt{n}\left|\beta_{0,j}\right| \right\} \middle| \mathcal{F}_n \right) \\
&\leq \sum_{j=1}^q P\left(\frac{1}{\sqrt{n}}\left|z_{n,j}\right| > \left|\beta_{0,j}\right| \middle| \mathcal{F}_n \right) \\
&\to 0 \quad a.s.\ P_D,
\end{aligned}
$$

because for all $j = 1, \cdots, q$, we have $\left|\beta_{0,j}\right| > 0$ but

$$
\frac{1}{\sqrt{n}}\left|z_{n,j}\right| = o_p(1) \quad a.s.\ P_D.
$$

For weighting schemes (1.5) and (1.4), replace the expression

$$
\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]
$$

with $W_0 \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]$ and $\operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]$ respectively to obtain the same result

$$
P\left[\left(A_n^w\right)^c \middle|\mathcal{F}_n\right] \to 0 \quad a.s.\ P_D.
$$

We now turn our attention to $P\left[\left(B_n^w\right)^c \middle|\mathcal{F}_n\right]$, which is markedly different – and derived separately – for the three weighting schemes (1.4), (1.5) and (1.6) due to their different penalty weights. We first consider the most basic weighting scheme (1.4). For ease of notation, define

$$
\begin{aligned}
\boldsymbol{\zeta}_n &= \left[\zeta_{n,1}, \cdots, \zeta_{n,p_n-q}\right]' := \boldsymbol{Z}_{n(3)}^w, \\
\boldsymbol{\nu}_n &= \left[\nu_{n,1}, \cdots, \nu_{n,p_n-q}\right]' := \widetilde{C}_n^w \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}} \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right).
\end{aligned}
$$

Then, for any $\xi > 0$,

$$\begin{aligned}
& P\left[(B_n^w)^c \middle| \mathcal{F}_n\right] \\
&= P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}+\nu_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\eta_j\right\}\middle|\mathcal{F}_n\right) \\
&\leq P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}|+|\nu_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\eta_j\right\}\middle|\mathcal{F}_n\right) \\
&\leq P\left(\bigcup_{j=1}^{p_n-q}\left[\left\{|\zeta_{n,j}|+|\nu_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\eta_j\right\}\bigcap\left\{\,|\nu_{n,j}| \leq \xi\right\}\right]\middle|\mathcal{F}_n\right) \\
&\quad + P\left(\bigcup_{j=1}^{p_n-q}\left[\left\{|\zeta_{n,j}|+|\nu_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\eta_j\right\}\bigcap\left\{\,|\nu_{n,j}| > \xi\right\}\right]\middle|\mathcal{F}_n\right) \\
&\leq P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\eta_j - \xi\right\}\middle|\mathcal{F}_n\right) + P\left(\bigcup_{j=1}^{p_n-q}\left\{|\nu_{n,j}| > \xi\right\}\middle|\mathcal{F}_n\right) \\
&\leq \quad \sum_{j=1}^{p_n-q} P\left(|\zeta_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\eta_j - \xi\middle|\mathcal{F}_n\right) + P\left(\|\boldsymbol{\nu}_n\|_2 > \xi\middle|\mathcal{F}_n\right)
\end{aligned}$$

Since $\lambda_n\left(n^{c_1-1.5}\right) \to 0$, by Lemmas A.3 and A.6,

$$\|\boldsymbol{\nu}_n\|_2 \leq \left\|n^{1-c_1}\widetilde{C}_n^w\right\|_2\left\|\frac{1}{n^{1-c_1}}\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2n^{1.5-c_1}}\mathrm{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right\|_2 = o_p(1) \quad a.s.\ P_D,$$

and hence,

$$P\left(\|\boldsymbol{\nu}_n\|_2 > \xi\middle|\mathcal{F}_n\right) = o(1) \quad a.s.\ P_D.$$

Now, let

$$H = X_{(1)}C_{n(11)}^{-1}C_{n(12)} - X_{(2)}.$$

Then

$$\boldsymbol{Z}_{n(3)}^w = \frac{1}{\sqrt{n}}H'D_n\boldsymbol{\epsilon}.$$

Due to assumptions (2.2) and (2.3) and that q is fixed, every element of the matrix H is bounded. Let h_{ij} be the $(i,j)^{th}$ element of H. Then, for all $j = 1,\cdots,p_n-q$,

$$\frac{1}{n}\sum_{i=1}^{n}h_{ji}^2\epsilon_i^2 = O(1) \quad a.s.\ P_D,$$

and by Lemma A.1,

$$\frac{1}{n^{c_2}}\sum_{i=1}^{n}h_{ji}\epsilon_i \to 0 \quad a.s.\ P_D.$$

Since

$$\mathbb{E}\left(\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i W_i \middle| \mathcal{F}_n\right) = \frac{\mu_W}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i$$

and

$$Var\left(\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i W_i \middle| \mathcal{F}_n\right) = \frac{\sigma_W^2}{n}\sum_{i=1}^{n} h_{ji}^2\epsilon_i^2 = \mathcal{O}(1) \quad a.s.\ P_D,$$

then, by Chebyshev's inequality,

$$\begin{aligned}
&\sum_{j=1}^{p_n-q} P\left(\left|\zeta_{n,j}\right| > \frac{\lambda_n}{2\sqrt{n}}\eta_j - \xi \middle| \mathcal{F}_n\right) \\
&= \sum_{j=1}^{p_n-q} P\left(\left|\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i W_i\right| > \frac{\lambda_n}{2\sqrt{n}}\eta_j - \xi \middle| \mathcal{F}_n\right) \\
&\leq \sum_{j=1}^{p_n-q} P\left(\left|\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i (W_i - \mu_W)\right| + \left|\frac{\mu_W}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i\right| > \frac{\lambda_n}{2\sqrt{n}}\eta_j - \xi \middle| \mathcal{F}_n\right) \\
&= \sum_{j=1}^{p_n-q} P\Bigg(\left|\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i (W_i - \mu_W)\right| \\
&\qquad\qquad > n^{c_2-\frac{1}{2}}\left(\frac{\lambda_n\eta_j}{2n^{c_2}} - \frac{\xi}{n^{c_2-\frac{1}{2}}} - \left|\frac{\mu_W}{n^{c_2}}\sum_{i=1}^{n} h_{ji}\epsilon_i\right|\right) \Bigg| \mathcal{F}_n\Bigg) \\
&= \sum_{j=1}^{p_n-q} P\left(\left|\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i (W_i - \mu_W)\right| > n^{c_2-\frac{1}{2}}\frac{\lambda_n\eta_j}{2n^{c_2}}\Big[1+o(1)\Big] \middle| \mathcal{F}_n\right) \\
&\leq \sum_{j=1}^{p_n-q} \frac{Var\left(\frac{1}{\sqrt{n}}\sum_{i=1}^{n} h_{ji}\epsilon_i W_i \middle| \mathcal{F}_n\right)}{n^{2c_2-1}\left(\frac{\lambda_n\eta_j}{2n^{c_2}}\Big[1+o(1)\Big]\right)^2} \\
&= \mathcal{O}\big(n^{c_3}\big) \times \mathcal{O}\left(n^{1-2c_2}\right) = o(1) \quad a.s.\ P_D \quad \text{for } c_3 < 2c_2 - 1.
\end{aligned}$$

Thus, for weighting scheme (1.4), we have just shown that

$$P\left[(B_n^w)^c \middle| \mathcal{F}_n\right] = o(1) \quad a.s.\ P_D.$$

Now, for weighting scheme (1.5), define

$$\boldsymbol{\nu}_n = [\nu_{n,1}, \cdots, \nu_{n,p_n-q}]' := \widetilde{C}_n^w\left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n W_0}{2\sqrt{n}}\text{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right),$$

and for any $\xi > 0$,

$$P\left[(B_n^w)^c \middle| \mathcal{F}_n\right]$$

$$
\begin{aligned}
&= P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}+\nu_{n,j}| > \frac{\lambda_n W_0}{2\sqrt{n}}\eta_j\right\}\middle|\mathcal{F}_n\right) \\
&\leq P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n W_0}{2\sqrt{n}}\eta_j - \xi\right\}\middle|\mathcal{F}_n\right) + P\left(\|\boldsymbol{\nu}_n\|_2 > \xi\middle|\mathcal{F}_n\right).
\end{aligned}
$$

Since

$$
\frac{\lambda_n W_0}{n^{1.5-c_1}}\operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right] = o_p(1),
$$

again, by Lemmas A.3 and A.6,

$$
\|\boldsymbol{\nu}_n\|_2 = o_p(1) \quad a.s.\ P_D,
$$

and thus,

$$
P\left(\|\boldsymbol{\nu}_n\|_2 > \xi\middle|\mathcal{F}_n\right) = o(1) \quad a.s.\ P_D.
$$

The presence of the penalty weight W_0 hinders the use of the Chebyshev inequality technique. Instead, let

$$
\eta_* = \min_{1\leq j\leq p_n-q}\eta_j,
$$

and note that $0 < \eta_* \leq 1$ from assumption (3.1). Then,

$$
\begin{aligned}
&P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n W_0}{2\sqrt{n}}\eta_j - \xi\right\}\middle|\mathcal{F}_n\right) \\
&\leq P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n W_0}{2\sqrt{n}}\eta_* - \xi\right\}\middle|\mathcal{F}_n\right) \\
&= P\left(\max_{1\leq j\leq p_n-q}\left|\zeta_{n,j}\right| > \frac{\lambda_n W_0}{2\sqrt{n}}\eta_* - \xi\middle|\mathcal{F}_n\right) \\
&\leq P\left(\left\|\boldsymbol{\zeta}_n\right\|_2 > \frac{\lambda_n W_0}{2\sqrt{n}}\eta_* - \xi\middle|\mathcal{F}_n\right) \\
&= P\left(\frac{1}{n^{c_2-\frac{1}{2}}}\left(\left\|\boldsymbol{\zeta}_n\right\|_2 + \xi\right) > \frac{\lambda_n W_0}{2n^{c_2}}\eta_*\middle|\mathcal{F}_n\right) \\
&= o(1) \quad a.s.\ P_D,
\end{aligned}
$$

because

$$
\frac{\lambda_n W_0}{2n^{c_2}}\eta_* = \mathcal{O}_p(1)
$$

whereas part (a) of Lemma A.7 ensures that

$$
\frac{1}{n^{c_2-\frac{1}{2}}}\left(\left\|\boldsymbol{\zeta}_n\right\|_2 + \xi\right) = o_p(1) \quad a.s.\ P_D.
$$

Thus, for weighting scheme (1.5), we have just shown that

$$P\left[(B_n^w)^c \,\middle|\mathcal{F}_n\right] = o(1) \quad a.s.\ P_D.$$

Now, for weighting scheme (1.6), define

$$\begin{aligned}\boldsymbol{\nu}_n &= [\nu_{n,1}, \cdots, \nu_{n,p_n-q}]' := \widetilde{C}_n^w \left(\boldsymbol{Z}_{n(1)}^w - \frac{\lambda_n}{2\sqrt{n}}\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right]\right),\\ \boldsymbol{\gamma}_n &= [\gamma_{n,1}, \cdots, \gamma_{n,p_n-q}]' := C_{n(21)}C_{n(11)}^{-1}\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right].\end{aligned}$$

and for any $\xi > 0$,

$$\begin{aligned}&P\left[(B_n^w)^c \,\middle|\mathcal{F}_n\right]\\ &= P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j} + \nu_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\Big(W_{0(2),j} - |\gamma_{n,j}|\Big)\right\}\middle|\mathcal{F}_n\right)\\ &\le P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\Big(W_{0(2),j} - |\gamma_{n,j}|\Big) - \xi\right\}\middle|\mathcal{F}_n\right) + P\left(\|\boldsymbol{\nu}_n\|_2 > \xi\middle|\mathcal{F}_n\right).\end{aligned}$$

Again,

$$\frac{\lambda_n}{n^{1.5-c_1}}\boldsymbol{W}_{0(1)} \circ \operatorname{sgn}\left[\boldsymbol{\beta}_{0(1)}\right] = o_p(1),$$

so, by Lemmas A.3 and A.6,

$$P\left(\|\boldsymbol{\nu}_n\|_2 > \xi\middle|\mathcal{F}_n\right) = o(1) \quad a.s.\ P_D.$$

Notice how the penalty weights $\boldsymbol{W}_{0(1)}$ and $\boldsymbol{W}_{0(2)}$ upend the strong irrepresentable condition (3.1). Specifically,

$$P\left(W_{0(2),j} - |\gamma_{n,j}| < 0\right) > 0,$$

which then renders the probability bound to be unhelpful. Instead, notice that from the strong irrepresentable condition (3.1),

$$\gamma_{n,j} \le (1-\eta_*) \times \max_{1\le j\le q} W_{0(1),j}$$

for all $j = 1, \cdots, q$. We focus on the more restrictive case where

$$\eta_* = 1 \iff \boldsymbol{\eta} = \mathbf{1}_{p_n-q},$$

which leads to a more meaningful probability bound. Then, $\gamma_{n,j} = 0$ for all $j = 1, \cdots, q$, and

$$P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}W_{0(2),j} - \xi\right\}\middle|\mathcal{F}_n\right)$$

$$
\begin{aligned}
&\leq P\left(\bigcup_{j=1}^{p_n-q}\left\{|\zeta_{n,j}| > \frac{\lambda_n}{2\sqrt{n}}\left(\min_{1\leq j\leq p_n-q} W_{0(2),j}\right) - \xi\right\}\middle|\mathcal{F}_n\right)\\
&\leq P\left(\left\|\boldsymbol{\zeta}_n\right\|_2 > \frac{\lambda_n}{2\sqrt{n}}\left(\min_{1\leq j\leq p_n-q} W_{0(2),j}\right) - \xi\middle|\mathcal{F}_n\right)\\
&= P\left(\frac{1}{n^{c_2-\frac{1}{2}}}\left(\left\|\boldsymbol{\zeta}_n\right\|_2 + \xi\right) > \frac{\lambda_n}{2n^{c_2}}\left(\min_{1\leq j\leq p_n-q} W_{0(2),j}\right)\middle|\mathcal{F}_n\right)
\end{aligned}
$$

Again, the presence of the penalty weights (associated with λ_n) hinders the use of Chebyshev's inequality or Bernoulli's inequality. However, for the case of exponential random weights

$$F_W(w) = 1 - e^{-\theta_w w}$$

for some $\theta_w > 0$, we immediately have

$$\left(\min_{1\leq j\leq p_n-q} W_{0(2)j}\right) \sim \mathrm{Exp}\left((p_n - q)\theta_w\right).$$

Then, by part (b) of Lemma A.7,

$$
\begin{aligned}
&P\left(\frac{1}{n^{c_2-\frac{1}{2}}}\left(\left\|\boldsymbol{\zeta}_n\right\|_2 + \xi\right) > \frac{\lambda_n}{2n^{c_2}}\left(\min_{1\leq j\leq p_n-q} W_{0(2),j}\right)\middle|\mathcal{F}_n\right)\\
&= P\left(W < \theta_w \frac{2n^{c_2}}{\lambda_n}\frac{p_n - q}{n^{c_2-\frac{1}{2}}}\left(\left\|\boldsymbol{\zeta}_n\right\|_2 + \xi\right)\middle|\mathcal{F}_n\right) \text{ where } W \sim \mathrm{Exp}(1)\\
&= o(1) \quad a.s.\ P_D,
\end{aligned}
$$

and we have just shown that

$$P\left[(B_n^w)^c\,\middle|\mathcal{F}_n\right] = o(1) \quad a.s.\ P_D$$

for weighting scheme (1.6).

Finally,

$$
\begin{aligned}
&P\left(\widehat{\boldsymbol{\beta}}_n^w(\lambda_n) \stackrel{s}{=} \boldsymbol{\beta}_0\middle|\mathcal{F}_n\right)\\
&\leq 1 - \left\{P\left[(A_n^w)^c\,\middle|\mathcal{F}_n\right] + P\left[(B_n^w)^c\,\middle|\mathcal{F}_n\right]\right\}\\
&= 1 - o(1) \quad a.s.\ P_D
\end{aligned}
$$

for all three weighting schemes (1.4), (1.5) and (1.6). □

Proof of Theorem 3.2. From the proof of Proposition 3.1,

$$(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0)$$

$$
\begin{aligned}
&= \arg\min_{\boldsymbol{u}} \left\{ \boldsymbol{u}' \left(\frac{X' D_n X}{n} \right) \boldsymbol{u} - 2\boldsymbol{u}' \left(\frac{X' D_n \boldsymbol{\epsilon}}{n} \right) + \frac{\boldsymbol{\epsilon}' D_n \boldsymbol{\epsilon}}{n} \right. \\
&\qquad \left. + \frac{\lambda_n}{n} \sum_{j=1}^{p} W_{0,j} |\beta_{0,j} + u_{n,j}| \right\} \\
&:= \arg\min_{\boldsymbol{u}} \quad g_n(\boldsymbol{u}).
\end{aligned}
$$

By Lemmas A.4, A.5 and A.8, for $\frac{\lambda_n}{n} \to \lambda_0 \in [0, \infty)$, Slutsky Theorem gives

$$g_n(\boldsymbol{u}) \xrightarrow{\text{c.d.}} g(\boldsymbol{u}) + \mu_W \sigma_\epsilon^2 \quad a.s.\ P_D.$$

Note that for weighting schemes (1.5) and (1.6), $g(\boldsymbol{u})$ is a random function as it contains random weights. Since $g_n(\boldsymbol{u})$ is convex and $g(\boldsymbol{u})$ has a unique minimum, it follows from Geyer (1996) that

$$\arg\min_{\boldsymbol{u}} g_n(\boldsymbol{u}) \xrightarrow{\text{c.d.}} \arg\min_{\boldsymbol{u}} \left\{ g(\boldsymbol{u}) + \mu_W \sigma_\epsilon^2 \right\} = \arg\min_{\boldsymbol{u}} g(\boldsymbol{u}) \quad a.s.\ P_D.$$

For weighting schemes (1.4), $g(\boldsymbol{u})$ is not a random function. Instead, we note that since $g_n(\boldsymbol{u})$ is convex, it follows from pointwise convergence of conditional probability that

$$\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0 = \mathcal{O}_p(1).$$

For any compact set K, by applying the Convexity Lemma (Pollard, 1991),

$$\sup_{\boldsymbol{u} \in K} \left| g_n(\boldsymbol{u}) - g(\boldsymbol{u}) - \mu_W \sigma_\epsilon^2 \right| \xrightarrow{\text{c.p.}} 0 \quad a.s.\ P_D.$$

Therefore,

$$\left(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0 \right) = \arg\min_{\boldsymbol{u}} g_n(\boldsymbol{u}) \xrightarrow{\text{c.p.}} \arg\min_{\boldsymbol{u}} g(\boldsymbol{u}) \quad a.s.\ P_D.$$

Finally, for all three weighting schemes, if $\lambda_0 = 0$, $\arg\min_{\boldsymbol{u}} g(\boldsymbol{u}) = \mathbf{0}$, i.e.

$$\widehat{\boldsymbol{\beta}}_n^w \xrightarrow{\text{c.p.}} \boldsymbol{\beta}_0 \quad a.s.\ P_D.$$

□

Proof of Theorem 3.3. Let $\boldsymbol{e}_n$ be the residual that corresponds to the strongly consistent estimator $\widehat{\boldsymbol{\beta}}_n^{\text{SC}}$ of the linear regression model (1.1), and define

$$Q_n(\boldsymbol{z}) := \left\| D_n^{\frac{1}{2}} (\boldsymbol{y} - X\boldsymbol{z}) \right\|_2^2 + \lambda_n \sum_{j=1}^{p} W_{0,j} |z_j|,$$

which leads to

$$Q_n \left(\widehat{\boldsymbol{\beta}}_n^{\text{SC}} + \frac{1}{\sqrt{n}} \boldsymbol{u} \right)$$

$$= \left\| D_n^{\frac{1}{2}} \left[Y - X \left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} + \frac{1}{\sqrt{n}} \boldsymbol{u} \right) \right] \right\|_2^2 + \lambda_n \sum_{j=1}^{p} W_{0,j} \left| \widehat{\beta}_{n,j}^{\mathrm{SC}} + \frac{1}{\sqrt{n}} u_j \right|$$
$$= \left\| D_n^{\frac{1}{2}} \left(\boldsymbol{e}_n - \frac{1}{\sqrt{n}} X \boldsymbol{u} \right) \right\|_2^2 + \lambda_n \sum_{j=1}^{p} W_{0,j} \left| \widehat{\beta}_{n,j}^{\mathrm{SC}} + \frac{1}{\sqrt{n}} u_j \right|,$$

and

$$Q_n \left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} \right) = \left\| D_n^{\frac{1}{2}} \left(Y - X \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} \right) \right\|_2^2 + \lambda_n \sum_{j=1}^{p} W_{0,j} \left| \widehat{\beta}_{n,j}^{\mathrm{SC}} \right|$$
$$= \left\| D_n^{\frac{1}{2}} \boldsymbol{e}_n \right\|_2^2 + \lambda_n \sum_{j=1}^{p} W_{0,j} \left| \widehat{\beta}_{n,j}^{\mathrm{SC}} \right|.$$

Now, define

$$V_n(\boldsymbol{u}) := Q_n \left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} + \frac{1}{\sqrt{n}} \boldsymbol{u} \right) - Q_n \left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} \right),$$

and note that

$$\arg\min_{\boldsymbol{u}} V_n(\boldsymbol{u}) = \arg\min_{\boldsymbol{u}} Q_n \left(\widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} + \frac{1}{\sqrt{n}} \boldsymbol{u} \right) = \sqrt{n} \left(\widehat{\boldsymbol{\beta}}_n^{w} - \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}} \right).$$

Notice that $V_n(\boldsymbol{u})$ can be simplified into

$$\boldsymbol{u}' \left(\frac{X' D_n X}{n} \right) \boldsymbol{u} - 2 \boldsymbol{u}' \left(\frac{X' D_n \boldsymbol{e}_n}{\sqrt{n}} \right)$$
$$+ \frac{\lambda_n}{\sqrt{n}} \sum_{j=1}^{p} W_{0,j} \left(\left| \sqrt{n} \widehat{\beta}_{n,j}^{\mathrm{SC}} + u_j \right| - \left| \sqrt{n} \widehat{\beta}_{n,j}^{\mathrm{SC}} \right| \right),$$

where its penalty term can be expanded into

$$\frac{\lambda_n}{\sqrt{n}} \sum_{j=1}^{p} W_{0,j} \quad \left(\left| \sqrt{n} \widehat{\beta}_{n,j}^{\mathrm{SC}} + u_j \right| - \left| \sqrt{n} \widehat{\beta}_{n,j}^{\mathrm{SC}} \right| \right)$$
$$= \frac{\lambda_n}{\sqrt{n}} \sum_{j=1}^{p} W_{0,j} \left\{ \left| \sqrt{n} \left[\beta_{0,j} + \left(\widehat{\beta}_{n,j}^{\mathrm{SC}} - \beta_{0,j} \right) \right] + \mu_j \right| \right.$$
$$\left. - \left| \sqrt{n} \left[\beta_{0,j} + \left(\widehat{\beta}_{n,j}^{\mathrm{SC}} - \beta_{0,j} \right) \right] \right| \right\}$$
$$:= \frac{\lambda_n}{\sqrt{n}} \sum_{j=1}^{p} W_{0,j} p_n(u_j).$$

For $\beta_{0,j} \neq 0$,

$$\left(\widehat{\beta}_{n,j}^{\mathrm{SC}} - \beta_{0,j} \right) \to 0 \quad a.s.\ P_D,$$

and hence $\sqrt{n}\beta_{0,j}$ dominates u_j for large n. Thus, it is easy to verify that $p_n(u_j)$ converges to $u_j \mathrm{sgn}\left(\beta_{0,j}\right)$ for all $j \in \{j : \beta_{0,j} \neq 0\}$. Thus, by Lemmas A.4 and A.9, if $q = p$, Slutsky Theorem ensures that

$$V_n(\boldsymbol{u}) \xrightarrow{\text{c.d.}} V(\boldsymbol{u}) := \mu_W \boldsymbol{u}' C \boldsymbol{u} - 2\boldsymbol{u}'\Psi + \lambda_0 \sum_{j=1}^{p} W_j \left[u_j \,\mathrm{sgn}(\beta_{0,j})\right] \quad a.s.\ P_D,$$

where Ψ has a $N\left(\mathbf{0}, \sigma_W^2 \sigma_\epsilon^2 C\right)$ distribution, and

(i) $W_j = 1$ for all j under weighting scheme (1.4),
(ii) $W_j = W_0$ for all j, $W_0 \sim F_W$ and $W_0 \perp \Psi$ under weighting scheme (1.5),
(iii) $W_j \overset{iid}{\sim} F_W$ and $W_j \perp \Psi$ for all j under weighting scheme (1.6).

Since $V_n(\boldsymbol{u})$ is convex and $V(\boldsymbol{u})$ has a unique minimum, it follows from Geyer (1996) that

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^w - \widehat{\boldsymbol{\beta}}_n^{\mathrm{SC}}\right) = \arg\min_{\boldsymbol{u}} V_n(\boldsymbol{u}) \xrightarrow{\text{c.d.}} \arg\min_{\boldsymbol{u}} V(\boldsymbol{u}) \quad a.s.\ P_D$$

when $q = p$. In particular, if $\lambda_0 = 0$,

$$\arg\min_{\boldsymbol{u}} V(\boldsymbol{u}) = \frac{1}{\mu_W} C^{-1}\Psi \sim N\left(\mathbf{0}, \frac{\sigma_W^2 \sigma_\epsilon^2}{\mu_W^2} C^{-1}\right).$$

However, if $0 < q < p$, then for $j \in \{j : \beta_{0,j} = 0\}$, $p_n(u_j)$ is back to

$$\left|\sqrt{n}\widehat{\beta}_{n,j}^{\mathrm{SC}} + \mu_j\right| - \left|\sqrt{n}\widehat{\beta}_{n,j}^{\mathrm{SC}}\right|,$$

which depends on the sample path of realized data. This necessitates the Skorokhod argument, thus leading to the penalty term in (3.3). ☐

The following version of Sherman–Morrison–Woodbury matrix-inversion identity (e.g., Equation (26) of Henderson and Searle (1981)) will come in handy later: For any square matrices A and B of conformal sizes where A is invertible, we have

$$(A + B)^{-1} = A^{-1} - A^{-1}BA^{-1}\left(I + BA^{-1}\right)^{-1}. \tag{A.10}$$

Proof of Theorem 3.4. Since the first-step is in fact equivalent to the one-step procedure, Theorem 3.1 immediately gives us

$$P\left(\widehat{S}_n^w = S_0 \middle| \mathcal{F}_n\right) \geq P\left(\widehat{\boldsymbol{\beta}}_n^w \overset{s}{=} \boldsymbol{\beta}_0 \middle| \mathcal{F}_n\right) \to 1 \quad a.s.\ P_D.$$

Conditional on $\left\{\widehat{S}_n^w = S_0\right\}$, since $Y = X_{(1)}\boldsymbol{\beta}_{0(1)} + \boldsymbol{\epsilon}$,

$$\begin{aligned} &\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w \\ &= \left(X_{(1)}' D_n X_{(1)}\right)^{-1} X_{(1)}' D_n Y - \left(X_{(1)}' X_{(1)}\right)^{-1} X_{(1)}' Y \end{aligned}$$

$$
\begin{aligned}
&= \left(X'_{(1)}D_nX_{(1)}\right)^{-1} X'_{(1)}D_n\boldsymbol{\epsilon} - \left(X'_{(1)}X_{(1)}\right)^{-1} X'_{(1)}\boldsymbol{\epsilon} \\
&= \left(C^w_{n(11)}\right)^{-1} \frac{X'_{(1)}(D_n - I_n)\boldsymbol{\epsilon}}{n} - \left[C^{-1}_{n(11)} - \left(C^w_{n(11)}\right)^{-1}\right] \frac{X'_{(1)}\boldsymbol{\epsilon}}{n},
\end{aligned}
$$

which leads to

$$
\begin{aligned}
&\sqrt{n}\left(\widehat{\boldsymbol{\beta}}^w_{n(1)} - \widetilde{\boldsymbol{\beta}}^w_{n(1)}\right) \\
&= \left(C^w_{n(11)}\right)^{-1} \frac{X'_{(1)}(D_n - I_n)\boldsymbol{\epsilon}}{\sqrt{n}} - \left[C^{-1}_{n(11)} - \left(C^w_{n(11)}\right)^{-1}\right] \frac{X'_{(1)}\boldsymbol{\epsilon}}{\sqrt{n}}.
\end{aligned}
$$

Based on the (alternative) proof of Lemma A.2, we have seen that

$$
\left(C^w_{n(11)}\right)^{-1} \xrightarrow{\text{a.s.}} C^{-1}_{11},
$$

and from the (alternative) proof of Lemma A.6, we could deploy Slutsky's Theorem to obtain

$$
\left(C^w_{n(11)}\right)^{-1} \frac{X'_{(1)}(D_n - I_n)\boldsymbol{\epsilon}}{\sqrt{n}} \xrightarrow{\text{c.d.}} N_q\left(\mathbf{0}\ ,\ \sigma^2_W\sigma^2_\epsilon C^{-1}_{11}\right) \quad a.s.\ P_D.
$$

Meanwhile, we deploy the matrix inversion identity (A.10) by taking $A = C_{n(11)}$ and

$$
B = \frac{1}{n}X'_{(1)}(D_n - I_n)X_{(1)}
$$

to obtain

$$
\begin{aligned}
\left(C^w_{n(11)}\right)^{-1} &= \left[C_{n(11)} + \frac{1}{n}X'_{(1)}(D_n - I_n)X_{(1)}\right]^{-1} \\
&= A^{-1} - A^{-1}BA^{-1}\left(I_q + BA^{-1}\right)^{-1}.
\end{aligned}
$$

Then,

$$
\begin{aligned}
&\left[C^{-1}_{n(11)} - \left(C^w_{n(11)}\right)^{-1}\right] \frac{X'_{(1)}\boldsymbol{\epsilon}}{\sqrt{n}} \\
&= C^{-1}_{n(11)}\left[\frac{X'_{(1)}(D_n - I_n)X_{(1)}}{n}\right] C^{-1}_{n(11)}\left[I_q + \left(\frac{X'_{(1)}(D_n - I_n)X_{(1)}}{n}\right)C^{-1}_{n(11)}\right]^{-1} \frac{X'_{(1)}\boldsymbol{\epsilon}}{\sqrt{n}} \\
&= C^{-1}_{n(11)}\left[\frac{X'_{(1)}(D_n - I_n)X_{(1)}}{n^{1-c}}\right] C^{-1}_{n(11)}\left[I_q + \left(\frac{X'_{(1)}(D_n - I_n)X_{(1)}}{n}\right)C^{-1}_{n(11)}\right]^{-1} \frac{X'_{(1)}\boldsymbol{\epsilon}}{n^{\frac{1}{2}+c}},
\end{aligned}
$$

where Lemma A.1 and assumption (2.2) ensure that for any $0 < c < \frac{1}{2}$,

$$
\frac{1}{n^{1-c}}X'_{(1)}(D_n - I_n)X_{(1)} \xrightarrow{\text{a.s.}} \mathbf{0}
$$

and

$$
\frac{X'_{(1)}\boldsymbol{\epsilon}}{n^{\frac{1}{2}+c}} \to \mathbf{0} \quad a.s.\ P_D.
$$

Since $C_{n(11)}$ is invertible for all n, we have

$$C_{n(11)}^{-1} \to C_{11}^{-1},$$

and

$$\begin{aligned}\left[I_q + \left(\frac{X'_{(1)}(D_n - I_n)X_{(1)}}{n}\right) C_{n(11)}^{-1}\right]^{-1} &= C_{n(11)} \left(C_{n(11)}^w\right)^{-1} \\ &\xrightarrow{\text{a.s.}} C_{11}C_{11}^{-1} \\ &= I_q.\end{aligned}$$

Hence,

$$\left[C_{n(11)}^{-1} - \left(C_{n(11)}^w\right)^{-1}\right] \frac{X'_{(1)}\boldsymbol{\epsilon}}{\sqrt{n}} \xrightarrow{\text{c.p.}} \mathbf{0} \quad a.s.\ P_D.$$

Consequently, conditional on $\left\{\widehat{S}_n^w = S_0\right\}$, Slutsky's Theorem ensures that

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w\right) \xrightarrow{\text{c.d.}} N_q\left(\mathbf{0}\ ,\ \sigma_W^2\sigma_\epsilon^2 C_{11}^{-1}\right) \quad a.s.\ P_D.$$

Finally, for any $t \in \mathbb{R}$,

$$\begin{aligned}&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w\right) \le t \middle| \mathcal{F}_n\right) \\ =&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w\right) \le t\,,\ \widehat{S}_n^w = S_0 \middle| \mathcal{F}_n\right) \\ &+ P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w\right) \le t\,,\ \widehat{S}_n^w \ne S_0 \middle| \mathcal{F}_n\right) \\ \le&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w\right) \le t\,,\ \widehat{S}_n^w = S_0 \middle| \mathcal{F}_n\right) + P\left(\widehat{S}_n^w \ne S_0 \middle| \mathcal{F}_n\right)\end{aligned}$$

where $P\left(\widehat{S}_n^w \ne S_0 \middle| \mathcal{F}_n\right) \to 0$, and from above,

$$P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widetilde{\boldsymbol{\beta}}_{n(1)}^w\right) \le t\,,\ \widehat{S}_n^w = S_0 \middle| \mathcal{F}_n\right) \to P(Z \le t)$$

for $Z \sim N_q\left(\mathbf{0}\ ,\ \sigma_W^2\sigma_\epsilon^2 C_{11}^{-1}\right)$. □

Proof of Theorem 3.5. Since $Y = X_{(1)}\boldsymbol{\beta}_{0(1)} + \boldsymbol{\epsilon}$, by conditioning on $\left\{\widehat{S}_n^w = S_0\right\}$, we have $\widehat{\boldsymbol{\beta}}_{n(2)}^w = \boldsymbol{\beta}_{0(2)} = \mathbf{0}$, and

$$\begin{aligned}\widehat{\boldsymbol{\beta}}_{n(1)}^w - \boldsymbol{\beta}_{0(1)} &= \left(X'_{(1)}D_nX_{(1)}\right)^{-1} X'_{(1)}D_nY - \boldsymbol{\beta}_{0(1)} \\ &= \left(X'_{(1)}D_nX_{(1)}\right)^{-1} X'_{(1)}D_n\boldsymbol{\epsilon} \\ &= \left(C_{n(11)}^w\right)^{-1} \frac{X'_{(1)}D_n\boldsymbol{\epsilon}}{n}\end{aligned}$$

$$\xrightarrow{\text{c.p.}} \mathbf{0} \quad a.s.\ P_D$$

by Lemmas A.4 and A.6. Finally, for any $\xi > 0$,

$$\begin{aligned}
&P\left(\left\|\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right\|_2 > \xi \middle| \mathcal{F}_n\right) \\
&= P\left(\left\|\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right\|_2 > \xi\,,\, \widehat{S}_n^w = S_0 \middle| \mathcal{F}_n\right) + P\left(\left\|\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right\|_2 > \xi\,,\, \widehat{S}_n^w \neq S_0 \middle| \mathcal{F}_n\right) \\
&\leq P\left(\left\|\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right\|_2 > \xi\,,\, \widehat{S}_n^w = S_0 \middle| \mathcal{F}_n\right) + P\left(\widehat{S}_n^w \neq S_0 | \mathcal{F}_n\right) \\
&\to 0 \quad a.s.\ P_D.
\end{aligned}$$

□

Remark A.1. *Consider Theorem 3.3 with centering on* $\boldsymbol{\beta}_0$

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right).$$

Using the same technique in the proof of Theorem 3.3, we work with

$$V_n(\boldsymbol{u}) := Q_n\left(\boldsymbol{\beta}_0 + \frac{1}{\sqrt{n}}\boldsymbol{u}\right) - Q_n\left(\boldsymbol{\beta}_0\right)$$

which can be simplified into

$$\boldsymbol{u}'\left(\frac{X'D_nX}{n}\right)\boldsymbol{u} - 2\boldsymbol{u}'\left(\frac{X'D_n\boldsymbol{\epsilon}}{\sqrt{n}}\right) + \frac{\lambda_n}{\sqrt{n}}\sum_{j=1}^{p} W_{0,j}\left(\left|\sqrt{n}\beta_{0,j} + u_j\right| - \left|\sqrt{n}\beta_{0,j}\right|\right).$$

Again, assumption 2.4 ensures convergence of the first term, whereas argument for the penalty term in the proof of Theorem 3.3 still applies to the third term. However, the second term has

$$\frac{X'D_n\boldsymbol{\epsilon}}{\sqrt{n}} = \frac{1}{\sqrt{n}}X'\left(D_n - \mu_W I_n\right)\boldsymbol{\epsilon} + \frac{1}{\sqrt{n}}X'\boldsymbol{\epsilon},$$

where

$$\frac{1}{\sqrt{n}}X'\left(D_n - \mu_W I_n\right) = \mathcal{O}_p(1) \quad a.s.\ P_D,$$

but $(X'\boldsymbol{\epsilon})/(\sqrt{n})$ *is asymptotically normal under* P_D *(Knight and Fu, 2000). Thus, conditional on* $\mathcal{F}_n$, $(X'D_n\boldsymbol{\epsilon})/(\sqrt{n})$ *depends on the sample path of realized data* $\{y_1, y_2, \cdots\}$, *thus causing* $\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^w - \boldsymbol{\beta}_0\right)$ *to be unable to achieve convergence in conditional distribution almost surely under* P_D.

Remark A.2. *Consider Theorem 3.4 with centering on the unweighted LASSO+LS estimator* $\widehat{\boldsymbol{\beta}}_n^{LAS+LS}$:

$$\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_n^w - \widehat{\boldsymbol{\beta}}_n^{LAS+LS}\right).$$

Denote $\widehat{S}_n$ as the set of selected variables by the unweighted LASSO+LS estimator $\widehat{\boldsymbol{\beta}}_n^{LAS+LS}$. Now, we shall use the same technique in the proof of Theorem 3.4. Conditional on $\left\{\widehat{S}_n^w = S_0\right\}$ and $\left\{\widehat{S}_n = S_0\right\}$, we still have

$$\begin{aligned}
&\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \\
&= \sqrt{n}\left[\left(X_{(1)}' D_n X_{(1)}\right)^{-1} X_{(1)}' D_n Y - \left(X_{(1)}' X_{(1)}\right)^{-1} X_{(1)}' Y\right] \\
&= \left(C_{n(11)}^w\right)^{-1} \frac{X_{(1)}'(D_n - I_n)\boldsymbol{\epsilon}}{\sqrt{n}} - \left[C_{n(11)}^{-1} - \left(C_{n(11)}^w\right)^{-1}\right] \frac{X_{(1)}'\boldsymbol{\epsilon}}{\sqrt{n}} \\
&\xrightarrow{c.d.} N_q\left(\mathbf{0}\ ,\ \sigma_W^2 \sigma_\epsilon^2 C_{11}^{-1}\right) \quad a.s.\ P_D.
\end{aligned}$$

However, for any $t \in \mathbb{R}$,

$$\begin{aligned}
&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \le t \Big| \mathcal{F}_n\right) \\
=&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \le t\,,\ \left\{\widehat{S}_n^w = S_0, \widehat{S}_n = S_0\right\} \Big| \mathcal{F}_n\right) \\
&+ P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \le t\,,\ \left\{\widehat{S}_n^w = S_0, \widehat{S}_n = S_0\right\}^c \Big| \mathcal{F}_n\right) \\
\le&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \le t\,,\ \left\{\widehat{S}_n^w = S_0, \widehat{S}_n = S_0\right\} \Big| \mathcal{F}_n\right) \\
&+ P\left(\left\{\widehat{S}_n^w = S_0, \widehat{S}_n = S_0\right\}^c \Big| \mathcal{F}_n\right) \\
\le&P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \le t\,,\ \left\{\widehat{S}_n^w = S_0, \widehat{S}_n = S_0\right\} \Big| \mathcal{F}_n\right) \\
&+ P\left(\widehat{S}_n^w \ne S_0 \Big| \mathcal{F}_n\right) + P\left(\widehat{S}_n \ne S_0 \Big| \mathcal{F}_n\right).
\end{aligned}$$

We have just shown that

$$P\left(\sqrt{n}\left(\widehat{\boldsymbol{\beta}}_{n(1)}^w - \widehat{\boldsymbol{\beta}}_{n(1)}^{LAS+LS}\right) \le t\,,\ \left\{\widehat{S}_n^w = S_0, \widehat{S}_n = S_0\right\} \Big| \mathcal{F}_n\right) \to P(Z \le t)$$

for $Z \sim N_q\left(\mathbf{0}\ ,\ \sigma_W^2 \sigma_\epsilon^2 C_{11}^{-1}\right)$, and by Theorem 3.1,

$$P\left(\widehat{S}_n^w \ne S_0 | \mathcal{F}_n\right) \to 0 \quad a.s.\ P_D.$$

However, the third term $P\left(\widehat{S}_n \ne S_0 | \mathcal{F}_n\right)$ is problematic. Recall that for the same data set, $\widehat{S}_n$ does not depend on (and thus does not change with) the random weights. Furthermore, the model selection consistency property of the unweighted LASSO+LS estimator proven by Liu and Yu (2013) involves convergence in P_D-probability and not convergence almost surely under P_D. In other words, we do NOT have convergence of $\widehat{S}_n$ to S_0 almost surely under P_D, and thus $P\left(\widehat{S}_n \ne S_0 | \mathcal{F}_n\right)$ does not converge to one almost surely under P_D. Instead, $P\left(\widehat{S}_n \ne S_0 | \mathcal{F}_n\right)$ is either zero or one, depending on the sample path of realized data $\{y_1, y_2, \cdots\}$. Consequently, we cannot establish convergence in conditional distribution for almost every data set (just like we did in Theorem 3.4).

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