MATH 829: Introduction to Data Mining and Analysis
Computing the lasso solution

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We will look at two approaches: coordinate descent, and least-angle regression (LARS).

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x_1^{(k+1)} &= \operatorname*{argmin}_x f(x, x_2^{(k)}, x_3^{(k)}, \ldots, x_p^{(k)}) \\
x_2^{(k+1)} &= \operatorname*{argmin}_x f(x_1^{(k+1)}, x, x_3^{(k)}, \ldots, x_p^{(k)}) \\
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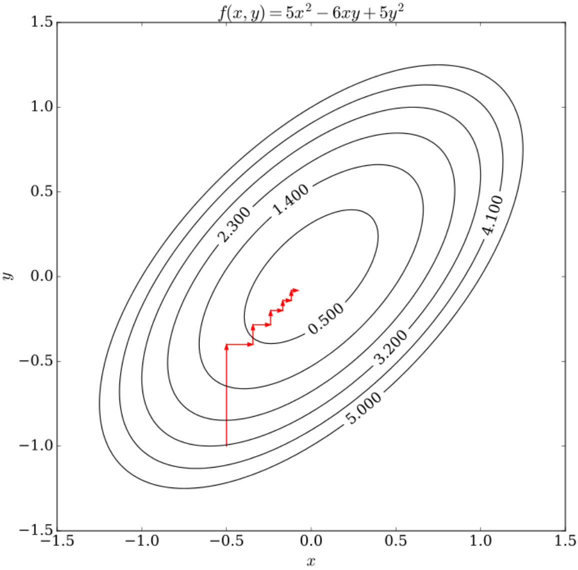
Can be very efficient when the coordinate-wise problems are easy to solve (e.g. if they admit a closed-form solution).

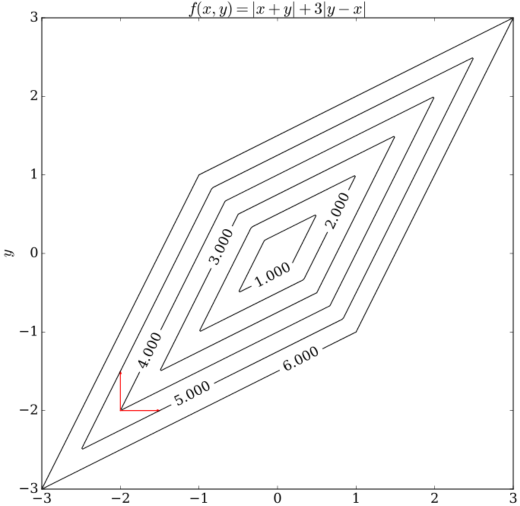
Coordinate descent optimization



Source: Wikipedia (Nicoguaro).

Convergence

Does this procedure always converge to an extreme point of the objective in general? NO!



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Convergence (cont.)

Does coordinate descent work for the lasso? YES! We exploit the fact that the non-differentiable part of the objective is *separable*.

Convergence (cont.)

Does coordinate descent work for the lasso? YES! We exploit the fact that the non-differentiable part of the objective is *separable*.

Theorem: (See Tseng, 2001). Suppose

$$f(x_1, \ldots, x_p) = f_0(x_1, \ldots, x_p) + \sum_{i=1}^{p} f_i(x_i) \qquad (f \in \mathbb{R}^p)$$

satisfies

1. $f_0 : \mathbb{R}^p \to \mathbb{R}$ is convex and continuously differentiable.
2. $f_i : \mathbb{R} \to \mathbb{R}$ is convex $(i = 1, \ldots, p)$.
3. The set $X^0 := \{x \in \mathbb{R}^p : f(x) \leq f(x^0)\}$ is compact.
4. f is continuous on X^0.

Then every limit point of the sequence $(x^{(k)})_{k \geq 1}$ generated by cyclic coordinate descent converges to a global minimum of f.

Lasso: individual step

Fix x_j for $j \neq i$. We need to solve:

$$\min_{x_i} \frac{1}{2}\|y - Ax\|_2^2 + \alpha \sum_{k=1}^{p} |x_k|$$

$$= \min_{x_i} \frac{1}{2} \sum_{l=1}^{n} \left(y_l - \sum_{m=1}^{p} a_{lm} x_m \right)^2 + \alpha \sum_{k=1}^{p} |x_k|.$$

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Now,

$$\begin{aligned}
\frac{\partial}{\partial x_i} \frac{1}{2} \sum_{l=1}^{n} \left(y_l - \sum_{m=1}^{p} a_{lm} x_m \right)^2 &= \sum_{l=1}^{n} \left(y_l - \sum_{m=1}^{p} a_{lm} x_m \right) \times (-a_{li}) \\
&= A_i^T (Ax - y) \\
&= A_i^T (A_{-i} x_{-i} - y) + A_i^T A_i x_i.
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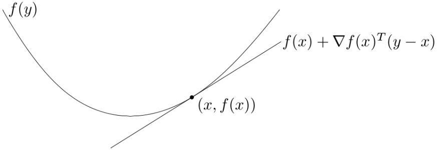
What about the non-differential part?

Digression: subdifferential calculus

Suppose f is convex and differentiable. Then

$$f(y) \geq f(x) + \nabla f(x)^T (y - x).$$



Boyd & Vandenberghe, Figure 3.2.

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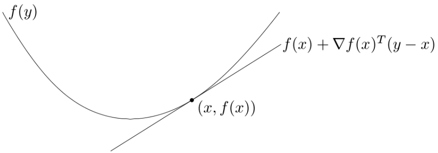
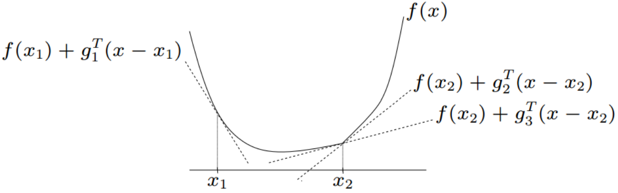


Boyd & Vandenberghe, Figure 3.2.

We say that g is a **subgradient** of f at x if

$$f(y) \geq f(x) + g^T(y - x) \qquad \forall y.$$



Boyd, lecture notes.

Digression: subdifferential calculus (cont.)

We define

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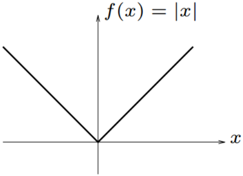
Basic properties:

- $\partial(\alpha f) = \alpha \partial f$ if $\alpha > 0$.
- $\partial(f_1 + f_2) = \partial f_1 + \partial f_2$.

Example:



$$\partial f(x) = \begin{cases} \{-1\} & \text{if } x < 0 \\ [-1, 1] & \text{if } x = 0 \\ \{1\} & \text{if } x > 0 \end{cases}.$$

Digression: subdifferential calculus (cont.)

Recall: If f is convex and differentiable, then

$$f(x^\star) = \inf_x f(x) \Leftrightarrow 0 = \nabla f(x^\star).$$

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Theorem: Let f be a (not necessarily differentiable) convex function. Then

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Proof.

$$f(y) \geq f(x^\star) + 0 \cdot (y - x^\star) \Leftrightarrow 0 \in \partial f(x^\star).$$

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Despite its simplicity, this is a very powerful and important result.

Back to the lasso

The function

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is convex. Its minimum is obtained if $0 \in \partial f(x^\star)$.

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Then,

$$\partial f(x) = \begin{cases} \{g - \alpha\} & \text{if } x_i < 0 \\ [g - \alpha, g + \alpha] & \text{if } x_i = 0 \\ \{g + \alpha\} & \text{if } x_i > 0 \end{cases}.$$

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Now,

$$g - \alpha = 0 \Leftrightarrow x_i = \frac{A_i^T(y - A_{-i}x_{-i}) + \alpha}{A_i^T A_i} = g^\star + \frac{\alpha}{\|A_i\|_2^2}.$$

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This implies $0 \in \partial f(x^\star)$ if $x^\star = g^\star + \frac{\alpha}{\|A_i\|_2^2} < 0$.

Back to the lasso (cont.)

Similarly,

$$g + \alpha = 0 \Leftrightarrow x_i = \frac{A_i^T(y - A_{-i}x_{-i}) - \alpha}{A_i^T A_i} = g^\star - \frac{\alpha}{\|A_i\|_2^2}.$$

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We found a (unique) $x^\star$ so that $0 \in \partial f(x^\star)$ if

$$g^\star < -\frac{\alpha}{\|A_i\|_2^2} \quad \text{or} \quad g^\star > \frac{\alpha}{\|A_i\|_2^2}.$$

What happens when $-\frac{\alpha}{\|A_i\|_2^2} \leq g^\star \leq \frac{\alpha}{\|A_i\|_2^2}$?

We have

$$-\frac{\alpha}{\|A_i\|_2^2} \le g^\star \le \frac{\alpha}{\|A_i\|_2^2} \Leftrightarrow -\frac{\alpha}{\|A_i\|_2^2} \le \frac{A_i^T(y - A_{-i}x_{-i})}{A_i^T A_i} \le \frac{\alpha}{\|A_i\|_2^2}$$
$$\Leftrightarrow -\alpha \le A_i^T(y - A_{-i}x_{-i}) \le \alpha.$$

If $x_i = 0$, then $g = A_i^T(y - A_{-i}x_{-i})$ and so $0 \in [g - \alpha, g + \alpha]$.

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If $x_i = 0$, then $g = A_i^T(y - A_{-i}x_{-i})$ and so $0 \in [g - \alpha, g + \alpha]$.

We have therefore shown that $0 \in \partial f(x^\star)$ if $x^\star = 0$ and $-\frac{\alpha}{\|A_i\|_2^2} \leq g^\star \leq \frac{\alpha}{\|A_i\|_2^2}$.

Lasso: summary

We have shown the following:

$$0 \in \partial f(x^\star) \text{ if } \begin{cases} x^\star = g^\star + \frac{\alpha}{\|A_i\|_2^2} & \text{and } g^\star < -\frac{\alpha}{\|A_i\|_2^2} \\ x^\star = g^\star - \frac{\alpha}{\|A_i\|_2^2} & \text{and } g^\star > \frac{\alpha}{\|A_i\|_2^2} \\ x^\star = 0 & \text{and } -\frac{\alpha}{\|A_i\|_2^2} \leq g^\star \leq \frac{\alpha}{\|A_i\|_2^2}. \end{cases}$$

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Therefore, the minimum of $f(x)$ is obtained at

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In other words,

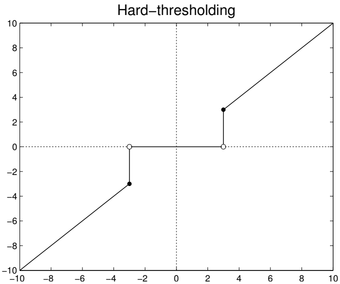
$$x^\star = \eta^S_{\alpha/\|A_i\|_2^2}(g^\star) = \eta^S_{\alpha/\|A_i\|_2^2}\left(\frac{A_i^T(y - A_{-i}x_{-i})}{A_i^T A_i}\right),$$

where η_ϵ is the *soft-thresholding* function.

Soft-thresholding

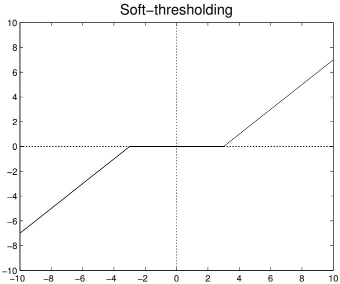
Hard-thresholding:

$$\eta_\epsilon^H(x) = x\mathbf{1}_{|x|>\epsilon}.$$



Soft-thresholding:

$$\eta_\epsilon^S(x) = \text{sgn}(x)(|x| - \epsilon)_+$$



Note: soft-thresholding shrinks the value until it hits zero (and then leaves it at zero).

$$\eta_\epsilon^S(x) = \begin{cases} x - \epsilon & \text{if } x > \epsilon \\ x + \epsilon & \text{if } x < -\epsilon \\ 0 & \text{if } -\epsilon \leq x \leq \epsilon \end{cases}.$$

Conclusion

To solve the lasso problem using coordinate descent:

- Pick an initial point x.
- Cycle through the coordinates and perform the updates

$$x_i \to \eta^S_{\alpha/\|A_i\|_2^2}\left(\frac{A_i^T(y - A_{-i}x_{-i})}{A_i^T A_i}\right).$$

- Continue until convergence (i.e., stop when the coordinates vary less than some threshold).

Exercise: Implement this algorithm in Python.