Empirical Risk Minimization as Parameter Choice Rule for General Linear Regularization Methods

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Ill-posed linear models

Model: Recover unknown f from n indirect noisy samples

$$Y = Tf + \sigma\xi \qquad \text{with } T \in \mathbb{R}^{n\times p}, \operatorname{rank}(T) = p, \xi \text{ standard Gaussian.}$$

Eigenvalues of T^*T: $\lambda_1 \geq \cdots \geq \lambda_p > 0$, assume

$$\lambda_k \asymp k^{-a} \qquad \text{with some } a > 1.$$

Normalized eigenvectors $e_1, ..., e_p$ $\rightsquigarrow$ Equivalent sequence model:

$$Y_k = \sqrt{\lambda_k} f_k + \sigma\xi_k, \qquad k = 1, \ldots, p,$$

where $Y_k := \langle \lambda_k^{-1/2} Te_k, Y\rangle$, $f_k = \langle f, e_k\rangle$, $\xi_k := \langle \lambda_k^{-1/2} Te_k, \xi\rangle \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0,1)$.

Linear regularization methods

Recall: least square estimator $\hat{f} := (T^*T)^{-1}T^*Y$.

Ill-posedness $\rightsquigarrow$ stable approximation $q_\alpha(\cdot)$ of $(\cdot)^{-1}$, that is,

$$\text{linear regularization methods:} \qquad \hat{f}_\alpha := q_\alpha(T^*T)T^*Y.$$

Definition

We call $q_\alpha : [0, \lambda_1] \to \mathbb{R}$ with $\alpha \in \mathcal{A} \subseteq \mathbb{R}_+$ an ordered filter if

(i) There exist $C_q', C_q'' > 0$ s.t. for every $\alpha \in \mathcal{A}$ and every $\lambda \in [0, \lambda_1]$

$$\alpha |q_\alpha(\lambda)| \leq C_q' \qquad \text{and} \qquad \lambda |q_\alpha(\lambda)| \leq C_q''.$$

(ii) $\alpha \mapsto (q_\alpha(\lambda_k))_{k=1}^p$ is strictly monotone and continuous.

Smoothness assumptions

We want to obtain minimax optimality over ellipsoids of the form

$$\mathcal{W} := \left\{ f \in \mathbb{R}^p : \sum_{k=1}^{p} w_k f_k^2 \leq 1 \right\} \qquad \text{with } w_k \asymp k^b.$$

But therefore, q_α must be able to take advantage of this!

Shorthand notation: $s_\alpha(\lambda) := \lambda q_\alpha(\lambda)$. Qualification condition

$$\sup_{\alpha \in \mathcal{A},\, \lambda \in [0, \lambda_1]} \alpha^{-v} \lambda^v |1 - s_\alpha(\lambda)| \leq C_v < \infty \qquad \text{for all } 0 < v \leq v_0.$$

The largest possible v_0 is called the polynomial qualification index.

Examples

Table: Summary of some ordered filters

Method	$q_\alpha(\lambda)$	C_q'	C_q''	v_0	Need SVD
Spectral cut-off	$\frac{1}{\lambda}\mathbf{1}_{[\alpha,\infty)}(\lambda)$	1	1	∞	Yes
Tikhonov	$\frac{1}{\lambda+\alpha}$	1	1	1	No
m-iterated Tikhonov	$\frac{(\lambda+\alpha)^m-\alpha^m}{\lambda(\lambda+\alpha)^m}$	m	1	m	No
Landweber ($\\|T\\| \leq 1$)	$\sum_{j=0}^{\lfloor\alpha\rfloor-1}(1-\lambda)^j$	1	1	∞	No
Showalter	$\frac{1-\exp\left(-\frac{\lambda}{\alpha}\right)}{\lambda}$	1	1	∞	No

A-priori parameter choice

Proposition (Bissantz et al. '07)

Let $\hat{f}_\alpha := q_\alpha(T^*T)T^*Y$ *with a filter* q_α, *and* $\alpha = \alpha_{\mathrm{or}} \asymp (\sigma^2)^{a/(a+b+1)}$.

- *If the qualification index* $v_0 \geq b/(2a)$, *then*

$$R(\alpha_{\mathrm{or}}, \mathcal{W}) := \sup_{f \in \mathcal{W}} \mathbb{E}\left[\|\hat{f}_{\alpha_{\mathrm{or}}} - f\|^2\right] \lesssim (\sigma^2)^{\frac{b}{a+b+1}}.$$

- *If further* $v_0 \geq b/(2a) + 1/2$, *then*

$$r(\alpha_{\mathrm{or}}, \mathcal{W}) := \sup_{f \in \mathcal{W}} \mathbb{E}\left[\|T\hat{f}_{\alpha_{\mathrm{or}}} - Tf\|^2\right] \lesssim (\sigma^2)^{\frac{a+b}{a+b+1}}.$$

Such rates are minimax optimal in order over $\mathcal{W}$.

Empirical prediction risk minimization

The optimality on the last slide relies on the smoothness of f (via α_{or}).

We consider the parameter choice rule $\hat{\alpha}$ given by

$$\hat{\alpha} := \underset{\alpha \in \mathcal{A}}{\operatorname{argmin}} \left[\| T \hat{f}_\alpha - Y \|^2 + 2\sigma^2 \mathrm{Trace}\left(s_\alpha \left(T^* T \right) \right) \right].$$

Intuition: minimize an unbiased estimator of the prediction risk

$$r(\alpha, f) := \mathbb{E}\left[\| T(\hat{f}_\alpha - f) \|^2 \right] = \sum_{k=1}^{p} \lambda_k (1 - s_\alpha(\lambda_k))^2 f_k^2 + \sigma^2 \sum_{k=1}^{p} s_\alpha(\lambda_k)^2,$$

since

$$\mathbb{E}\left[\| T \hat{f}_\alpha - Y \|^2 \right] = \underbrace{\sum_{k=1}^{p} \lambda_k (1 - s_\alpha(\lambda_k))^2 f_k^2 + \sigma^2 \sum_{k=1}^{p} s_\alpha(\lambda_k)^2}_{r(\alpha, f)} - \underbrace{2\sigma^2 \sum_{k=1}^{p} s_\alpha(\lambda_k)}_{2\sigma^2 \mathrm{Trace}(s_\alpha(T^* T))} + p\sigma^2.$$

Empirical prediction risk minimization (cont')

The $\hat{\alpha}$ was first introduced in (Mallows '73), thus a.k.a. Mallows C_L.

Practice: it is popular & attractive.

Theory: $\hat{\alpha}$ is order optimal w.r.t. prediction risk $r(\alpha, f)$ (Kneip '94).

- Unknown: Is $\hat{\alpha}$ also optimal for the risk $R(\alpha, f) := \mathbb{E}\left[\|\hat{f}_\alpha - f\|^2\right]$?
  - It is way more informative than $r(\alpha, f)$ due to the ill-posedness.
  - Spectral cut-off: this has recently been shown in (Chernousova & Golubev '14.)
- Our goal: Extend it to general linear regularization methods.
  - Why? Spectral cut-off relies on full SVD, thus impractical.

Order inequality

Assumption

(i) *As* $\alpha \searrow 0$, $s_\alpha(\alpha) \equiv \alpha q_\alpha(\alpha) \geq c_q > 0$.

(ii) *For* $\alpha \in \mathcal{A}$, *the function* $\lambda \mapsto s_\alpha(\lambda)$ *is non-decreasing.*

All mentioned regularization methods satisfy the assumption.

It requires proper parametrization. E.g. Tikhonov with re-parametrization $\alpha \mapsto \sqrt{\alpha}$, i.e. $q_\alpha(\lambda) = 1/(\sqrt{\alpha} + \lambda)$, still an ordered filter, but violates Ass. (i).

Theorem (Oracle inequality)

Let $r(\alpha_{\mathrm{or}}, f) := \min_{\alpha \in \mathcal{A}} r(\alpha, f)$. *Then for all* $f \in \mathcal{W}$

$$\mathbb{E}\left[\|\hat{f}_{\hat{\alpha}} - f\|^2\right] \lesssim r(\alpha_{\mathrm{or}}, f)^{\frac{b}{a+b}} + \sigma^{-2a} r(\alpha_{\mathrm{or}}, f)^{1+a} + \sigma^{1-2a} r(\alpha_{\mathrm{or}}, f)^{\frac{1+2a}{2}}.$$

Order optimality

$$\mathbb{E}\left[\|\hat{f}_{\hat{\alpha}} - f\|^2\right] \lesssim r(\alpha_{\mathrm{or}}, f)^{\frac{b}{a+b}} + \sigma^{-2a} r(\alpha_{\mathrm{or}}, f)^{1+a} + \sigma^{1-2a} r(\alpha_{\mathrm{or}}, f)^{\frac{1+2a}{2}}.$$

Recall:

$$r(\alpha_{\mathrm{or}}, f) \lesssim \sigma^{\frac{2(a+b)}{a+b+1}} \quad \text{if } v_0 \geq b/(2a) + 1/2$$

Thus, if $v_0 \geq b/(2a) + 1/2$,

$$\mathbb{E}\left[\|\hat{f}_{\hat{\alpha}} - f\|^2\right] \lesssim \sigma^{\frac{2b}{a+b+1}}. \quad \text{(order optimal)}$$

$v_0 \geq b/(2a) + 1/2$ means we need higher qualification (early saturation)

- Same price for the deterministic discrepancy principle and GCV, which also rely on the residual $\|T\hat{f}_\alpha - Y\|$.
- Better than Lepskiĭ ('90) principle, where one typically looses a log-factor.

Further results

Oracle inequality & optimality actually holds...

... in a more general setting $Y = Tf + \sigma\xi$ where

- T is an injective and compact operator between Hilbert spaces.,
- the Eigenvalues of T^*T decay in a general way,
- ξ is sub-Gaussian noise, and σ is unknown.

... under general smoothness assumptions:

- Source condition

$$f = \phi(T^*T)w \qquad \text{for some } \omega \text{ with } \|w\| \leq C.$$

- Qualification condition

$$\sup_{\lambda \in [0, \lambda_1]} \sqrt{\lambda}\phi(\lambda)|1 - s_\alpha(\lambda)| \lesssim \sqrt{\alpha}\phi(\alpha).$$

Experiment setting

Forward operator $T : \mathbf{L}^2([0,1]) \to \mathbf{L}^2([0,1])$

$$(Tf)(x) = \int_0^1 k(x,y) f(y) \,\mathrm{d}y, \qquad \text{with } k(x,y) = \min\{x(1-y), y(1-x)\}.$$

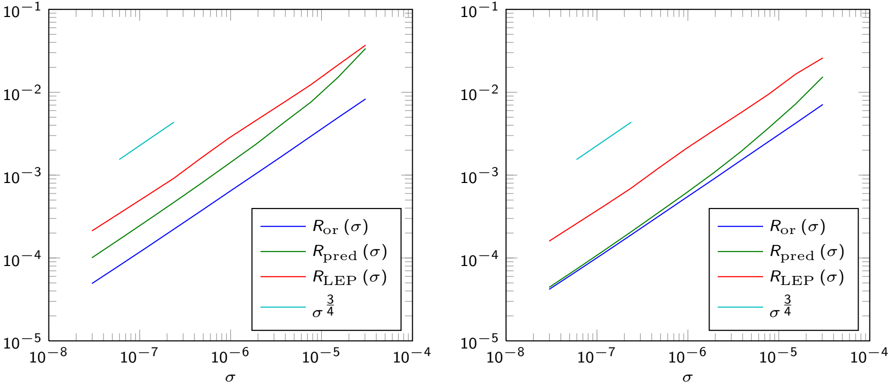
Obviously, $(Tf)'' = -f$, so the eigenvalues λ_k of T^*T satisfy $\lambda_k \asymp k^{-4}$

The unknown truth

$$f(x) = \begin{cases} x & \text{if } 0 \le x \le \frac{1}{2}, \\ 1-x & \text{if } \frac{1}{2} \le x \le 1. \end{cases}$$

Then $f_k = \frac{(-1)^k - 1}{4\pi^3 k^2}$ and the optimal rate is $\mathcal{O}\left(\sigma^{\frac{3}{4}-\varepsilon}\right)$ for any $\varepsilon > 0$.

Results



(a) Tikhonov regularization

(b) Showalter regularization

Figure: Average of $\|\hat{f} - f\|_2^2$ over 10^4 repetitions.

Conclusion

Theoretical explanations for the well-known parameter choice rule via empirical prediction risk minimization

Open questions

- Nonlinear problems;
- Different noise models;
- Exponentially ill-posed problems.

H. Li and F. Werner (2017).
Empirical risk minimization as parameter choice rule for general linear regularization methods.
arXiv: 1703.07809.