HW3 Due: April 16th

1 Bayesian perspective of Lasso regression

Recall that the Lasso regression can be formulated as the following optimization problem:

$$\hat{\beta}^{lasso} = \underset{\beta \in \mathbb{R}^p}{\arg\min} \{ \sum_{i=1}^{n} (y_i - \beta_0 - \mathbf{x}_i^T \beta)^2 + \lambda \sum_{j=1}^{p} |\beta_j| \}$$

where $\lambda > 0$ and $\beta = (\beta_1, \ldots, \beta_p)^T$. Now consider its Bayesian counterpart where we have

$$y_i \overset{iid}{\sim} \mathcal{N}(\beta_0 + \mathbf{x}_i^T \beta, \sigma^2), \quad i = 1, \ldots, n$$
$$\beta_j \overset{iid}{\sim} Laplace(0, \tau^2), \quad j = 1, \ldots, p$$

1. Write out the log density of the following terms:
   - $\log p(y_i | \beta, \sigma^2, \tau^2)$
   - $\log p(\beta_j | \tau^2)$
2. Show that the posterior density $p(\beta | y, \sigma^2, \tau^2) \propto \prod_{i=1}^{n} p(y_i | \beta, \sigma^2, \tau^2) \prod_{j=1}^{p} p(\beta_j | \tau^2)$
3. Show that the maximum a posterior (MAP) estimate β^{MAP}

   $$\hat{\beta}^{MAP} = \underset{\beta \in \mathbb{R}^p}{\arg\max} \{ p(\beta | y, \sigma^2, \tau^2) \}$$

   is the same as the Lasso estimate for any fixed $\sigma^2 > 0$ and $\tau^2 > 0$ when $\lambda = \frac{2\sigma^2}{\tau^2}$.

2 Standard error estimate of ANOVA

Consider the one way ANOVA model

$$Y_{jk} = \mu + \alpha_j + \epsilon_{jk}$$

with the sum-to-zero constraint $\sum_{j=1}^{m} \alpha_j = 0$ and normal distributed error $\epsilon_{jk} \overset{iid}{\sim} \mathcal{N}(0, \sigma^2)$. And the linear model with dummy variables

$$Y_{jk} = \gamma_0 + \sum_{i=1}^{m-1} \gamma_i D_{ijk} + \epsilon_{jk}$$

where D_{ijk} is the dummy variable such that $D_{ijk} = 1$ if and only if $i = j$. We refer to the latter model as the dummy-variable model.

1. Show that $\hat{\gamma}_i + \hat{\gamma}_0 = \hat{\mu} + \hat{\alpha}_i$ for $i = 1, \ldots, m-1$ and $\hat{\gamma}_0 = \hat{\mu} + \hat{\alpha}_m$
2. Show that $\widehat{SE}(\hat{\mu}_j)$ can be constructed by using the variance-covariance matrix $(\widehat{\Sigma})$ estimated from the dummy-variable model.

3 JF exercise 8.10

Testing contrasts using group means: Suppose that we wish to test a hypothesis concerning a contrast of group means in a one-way ANOVA:

$$H_0 : c_1\mu_1 + c_2\mu_2 + \cdots + c_m\mu_m = 0$$

where $c_1 + c_2 + \cdots + c_m = 0$. Define the sample value of the contrast as

$$C \equiv c_1\bar{Y}_1 + c_2\bar{Y}_2 + \cdots + c_m\bar{Y}_m$$

and let

$$C'^2 \equiv \frac{C^2}{\frac{c_1^2}{n_1} + \frac{c_2^2}{n_2} + \cdots + \frac{c_m^2}{n_m}}$$

C'^2 is the sum of squares for the contrast.

Show that under the null hypothesis

1. $E(C) = 0$
2. $Var(C) = \sigma^2(\frac{c_1^2}{n_1} + \frac{c_2^2}{n_2} + \cdots + \frac{c_m^2}{n_m})$
3. $t_0 = C'/S_E$ follows a t-distribution with $n - m$ degrees of freedom. [Hint: The $\bar{Y}_j$ are independent, and each is distributed as $N(\mu_j, \sigma^2/n_j)$]