Optimal Aggregation of Affine Estimators

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Introduction

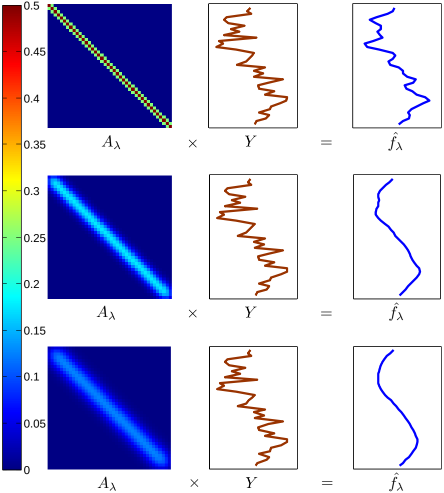
Motivations

- Theoretical : sharp oracle inequalities (high dimension, sparsity), Adaptation in the regression model
- Applications : image processing, genetics, inverse problems (derivative estimation, deconvolution with a known kernel, tomography), etc.

Underlying Heuristic

- Aggregating/mixing estimators can be better than selecting only one estimator

Doing as good as the best filter (1D example)



$Y \in \mathbb{R}^n$: noisy signal
$\hat{f}_\lambda$: estimated signal
A_λ : convolution/filter/kernel matrix indexed by some smoothing parameter (bandwidth) λ in a family Λ
$\mathcal{F}_\Lambda$: family of estimators

Doing as good as the best filter (2D example)

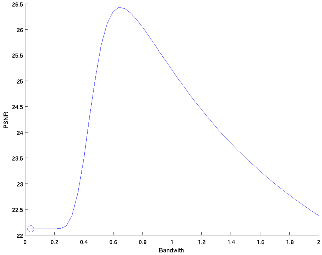
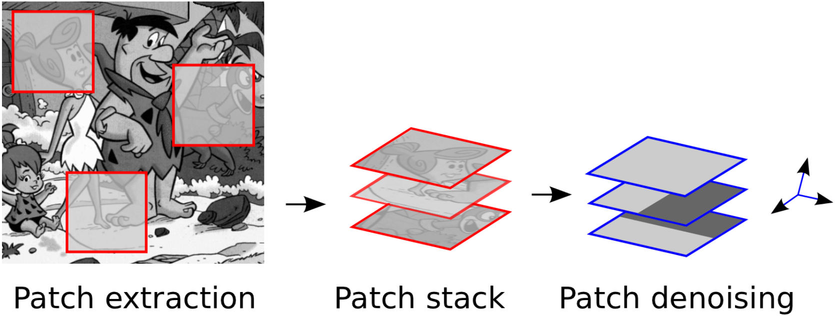


FIGURE: Evolution of the PSNR/MSE with respect to the bandwidth λ

Doing as good as the best dictionary approximation

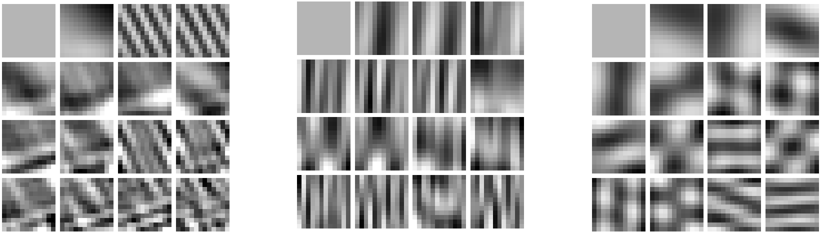
Patch-based methods are State-of-the-Art for denoising images

- Dabov et al. [07] (Wavelet),
- Mairal et al. [09] (Dictionary learning),
- Deledalle et al. [11] (PCA)



Doing as good as the best dictionary approximation

Image denoising with patches



Dictionary (Dictionaries ?)

Estimate an image/patch f by $\hat{f}_\lambda = f_\lambda = \sum_{j=1}^{M} \lambda_j \varphi_j$, for some dictionary/frame/orthonormal basis $\{\varphi_j, j = 1, \cdots, M\}$
$\mathcal{F}_\Lambda = \mathrm{Span}(\varphi_1, \cdots, \varphi_M)$ and the $\lambda = (\lambda_1, \cdots, \lambda_M)$ are the coefficients

Penalization Methods

Assume $\hat{f}_\lambda = f_\lambda = \sum_{j=1}^{M} \lambda_j \varphi_j$, for some features $\varphi_j \in \mathbb{R}^n$, $\Lambda = \mathbb{R}^M$

$\hat{r}_\lambda = \| Y - \hat{f}_\lambda \|_n^2 = \frac{1}{n} \sum_{i=1}^{n} (Y_i - \hat{f}_{\lambda,i})^2$: empirical quadratic risk

Penalization Methods

$$\hat{f}^{\mathrm{Pen}} = f_{\hat{\lambda}}, \quad \text{where} \quad \hat{\lambda} = \arg\min_{\lambda \in \mathbb{R}^M} \Big(\underbrace{\hat{r}_\lambda}_{\text{data-fitting}} + \underbrace{\mathrm{Pen}(\lambda)}_{\text{regularization}} \Big)$$

- $\mathrm{Pen}(\lambda) = \beta \|\lambda\|_2^2$: Ridge Tikhonov [43]
- $\mathrm{Pen}(\lambda) = \beta \|\lambda\|_0$: AIC,BIC,... Akaike [74], Schwarz [78]
- $\mathrm{Pen}(\lambda) = \beta \|\lambda\|_1$: LASSO Tibshirani [96]

Rem 1 : β smoothing parameter

Rem 2 : possible blocks/mixture versions (*eg.* Elastic Net)

Rem 3 : one usually uses only one estimate in the end : $f_{\hat{\lambda}}$

Mixing classical filtering and dictionary learning : known results

- Y : noisy vector/patch of pixels intensities, f the true one.
- Classical filtering : estimate f by AY, A convolution matrix.
  - Sharp oracle inequality for mixing estimators of the form AY with A projection matrix (Countable family) Leung and Barron [06]
- Dictionary learning : estimate f combining features b that are essentially independent of Y.
  - Sharp oracle inequality for mixing estimators built on an independent sample Dalalyan and Tsybakov [07,08]
- Goal : extending those results to aggregate estimates of the form $AY + b$ with A and b independent of Y.

Notation and model

Gaussian Heteroscedastic Model

$$Y_i = f_i + \sigma_i \varepsilon_i, \quad i = 1, \cdots, n \qquad (\star)$$

$$\varepsilon_i \quad \text{i.i.d} \quad \mathcal{N}(0,1) \quad \text{and} \quad \Sigma = \mathrm{diag}(\sigma_1^2, \cdots, \sigma_n^2) \, (\Sigma \text{ known})$$

- Rem 1 : $f_i = f(x_i), (x_i)_{i=1,\cdots,n}$ fixed design (cf. pixels)
- Rem 2 : $\Sigma = \sigma^2 I_n$, homoscedastic model

Goal : estimate f by $\hat{f}$, with a small (quadratic) risk

$$r = \mathbb{E}\left(\left\|f - \hat{f}\right\|_n^2\right) = \mathbb{E}\left(\frac{1}{n}\sum_{i=1}^{n}(f_i - \hat{f}_i)^2\right)$$

Rem : link with inverse problems wit known operator Cavalier [08]

Link inverse problems / heteroscedatic

T : ***known*** operator on a a Hilbert space$(\mathcal{H}, \langle\cdot|\cdot\rangle_{\mathcal{H}})$ Y : random process on $\mathcal{H}$, for a $h \in \mathcal{H}$

$$Y = Th + \varepsilon\xi \quad \Longleftrightarrow \quad Y(g) = \langle Th|g\rangle_{\mathcal{H}} + \varepsilon\xi(g), \quad \forall g \in \mathcal{H},$$

T^* : Hermitian adjoint of T; when $T^*\,T$ is compact, using the SVD

$$T\phi_k = b_k\psi_k, \quad T^*\psi_k = b_k\phi_k, \qquad k \in \mathbb{N},$$

b_k : singular values, $\{\phi_k\}$: orthonormal basis of $\mathcal{H}$,
$\{\psi_k\}$:orthonormal basis of $\mathrm{Im}(T) \subset \mathcal{H}$. Model could be written

$$Y(\psi_k) = \langle h|\phi_k\rangle_{\mathcal{H}}\, b_k + \varepsilon\xi(\psi_k), \qquad k \in \mathbb{N}.$$

If $b_k \neq 0$ the model is equivalent to $(\star)$, with $f_i = \langle h|\phi_i\rangle_{\mathcal{H}}$ and $\sigma_i = \varepsilon b_i^{-1}$

Aggregation of Estimators and Oracle Inequalities

Family of « pre-estimators » : $\mathcal{F}_\Lambda = \{\hat{f}_\lambda \in \mathbb{R}^n, \lambda \in \Lambda\}, \Lambda \subset \mathbb{R}^M$
Goal : providing a **non asymptotic** bound on the risk of an estimator $\hat{f}_{aggr}$ build upon $\mathcal{F}_\Lambda$

Oracle Inequality / Aggregation Nemirovski [00]

$$\mathbb{E}\|\hat{f}_{aggr} - f\|_n^2 \leq C_n \inf_{\lambda \in \Lambda} \mathbb{E}\|\hat{f}_\lambda - f\|_n^2 + R_{n,\Lambda}$$

- An **Oracle** is any $\hat{f}_{\lambda^*}$ s.t. $\lambda^* \in \arg\min_{\lambda \in \mathcal{F}_\lambda} \mathbb{E}\|\hat{f}_\lambda - f\|_n^2$
- $C_n \geq 1$. When $C_n = 1$: the inequality is said **Sharp**
- $R_{n,\Lambda} \xrightarrow{n\to\infty} 0$: price to pay for not knowing the Oracle, depends on the complexity of Λ and on the noise intensity

Rem 1 : $\hat{f}_{aggr}$ might not be in $\mathcal{F}_\Lambda$
Rem 2 : Optimality (lower bound) for some sets Λ Tsybakov [03]

EWA : classical point of view

Family of « pre-estimators » : $\mathcal{F}_\Lambda = \{\hat{f}_\lambda \in \mathbb{R}^n, \lambda \in \Lambda\}, \Lambda \subset \mathbb{R}^M$

EWA/Gibbs Measure

$$\boxed{\hat{\pi}^{\text{EWA}}(d\lambda) \propto \exp(-n\hat{r}_\lambda/\beta)\pi(d\lambda)}$$

- $\hat{\pi}^{\text{EWA}}$: posterior over Λ
- π : prior over Λ
- β : smoothing parameter/temperature
- $\hat{r}_\lambda$: unbiased risk estimate $\mathbb{E}(\hat{r}_\lambda) = \mathbb{E}\|\hat{f}_\lambda - f\|_n^2 = r_\lambda$

Posterior expectation : $\boxed{\hat{f}^{\text{EWA}} = \int_\Lambda \hat{f}_\lambda \hat{\pi}^{\text{EWA}}(d\lambda)}$

Rem 1 : -if $\beta \to 0$, $\hat{f}^{\text{EWA}} \to \hat{f}_{\lambda^*}$ with $\lambda^* = \arg\min_{\lambda \in \Lambda} \hat{r}_\lambda$

-if $\beta \to \infty$, $\hat{f}^{\text{EWA}} \to \int_\Lambda \hat{f}_\lambda \pi(d\lambda)$

Rem 2 : unbiased risk estimates $\hat{r}_\lambda$ by Stein's Lemma Stein [81]

EWA : Penalty point of view

- Extension : enlarge the parameter space and adapt the penalty
- Parameter space : $\mathcal{P}_\Lambda = \{p : \text{probability over } \Lambda\}$
- Extended penalty : $\hat{f}^{\mathrm{Pen}} = \int_\Lambda \hat{f}_\lambda \hat{\pi}^{\mathrm{Pen}}(d\lambda)$ with

$$\hat{\pi}^{\mathrm{Pen}} = \arg\min_{p \in \mathcal{P}_\Lambda} \left(\int_\Lambda \hat{r}_\lambda p(d\lambda) + \int_\Lambda \mathrm{Pen}(\lambda) p(d\lambda) \right)$$

EWA/Kullback-Leibler penalty

$$\mathrm{EWA} : \begin{cases} \hat{\pi}^{\mathsf{EWA}} & = \arg\min_{p \in \mathcal{P}_\Lambda} \left(\int_\Lambda \hat{r}_\lambda p(d\lambda) + \frac{\beta}{n} \mathcal{K}(p, \pi) \right) \\ \hat{f}^{\mathsf{EWA}} & = \int_\Lambda \hat{f}_\lambda \hat{\pi}^{\mathsf{EWA}}(d\lambda) \end{cases}$$

- π prior over Λ ; β smoothing parameter (aka « temperature »)
- $\mathcal{K}(p, \pi)$: KL-divergence between probabilities $p, \pi \in \mathcal{P}_\Lambda$,

$$\mathcal{K}(p, \pi) = \begin{cases} \int_\Lambda \log \left(\frac{dp}{d\pi}(\lambda) \right) p(d\lambda) & \text{if } p \ll \pi, \\ +\infty & \text{otherwise.} \end{cases}$$

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Affine estimators

Affine estimators

$$\boxed{\hat{f}_\lambda = A_\lambda Y + b_\lambda}$$

- A_λ : $n \times n$ matrix ; b_λ : deterministic vector in $\mathbb{R}^n$
- A_λ , b_λ : independent of Y
- Λ : possibly non-countable

Constant case : $A_\lambda = 0$, $\hat{f}_\lambda = b_\lambda$

$\{\varphi_1, \cdots, \varphi_M\}$ is a finite « dictionary »of features

- $\mathcal{F}_\Lambda = \{\varphi_1, \cdots, \varphi_M\}$ finite family
- $\mathcal{F}_\Lambda = \mathrm{conv}(\varphi_1, \cdots, \varphi_M)$ convex combinations
- $\mathcal{F}_\Lambda = \mathrm{Span}(\varphi_1, \cdots, \varphi_M)$ linear combinations
- $\mathcal{F}_\Lambda = \mathrm{Span}_S(\varphi_1, \cdots, \varphi_M)$ S-sparse combinations

Lower bounds : Tsybakov [03], Bunea et al. [07] , Lounici [07]

Linear case : $\hat{f}_\lambda = A_\lambda Y \quad (b_\lambda = 0)$

Ordinary Least Squares

$\{\mathcal{S}_\lambda : \lambda \in \Lambda\}$ family of subspaces of $\mathbb{R}^n$ A_λ : orthogonal projectors over $\mathcal{S}_\lambda$ Leung and Barron [06], Alquier and Lounici [10], Rigollet and Tsybakov [11,11']

Diagonal Matrices : $\quad A_\lambda = \mathrm{diag}(a_1, \ldots, a_n)$

- Ordered projections : $a_k = \mathbb{1}_{(k \leq \lambda)}$ for λ integer, ie. $\Lambda = \{1, \ldots, n\}$
- Pinsker's Filter : $a_k = \left(1 - \frac{k^\alpha}{w}\right)_+$, with $x_+ = \max(x, 0)$ and $w, \alpha > 0$, i.e., $\Lambda = (\mathbb{R}_+^*)^2$
- ...

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Affine estimators and risk estimation

Stein Unbiased Risk Estimate (Gaussian Noise) Stein [81]

SURE : If $\hat{f}$ is almost everywhere differentiable in Y and $\partial_{Y_i}\hat{f}_i$ is integrable, then

$$\hat{r} = \| \boldsymbol{Y} - \hat{f} \|_n^2 + \frac{2}{n} \sum_{i=1}^{n} \sigma_i^2 \partial_{Y_i} \hat{f}_i - \frac{1}{n} \sum_{i=1}^{n} \sigma_i^2$$

is an unbaised risk estimate $\mathbb{E}(\hat{r}) = r$

SURE, Affine case : $\hat{f}_\lambda = A_\lambda Y + b_\lambda$

$$\boxed{\hat{r}_\lambda = \| \boldsymbol{Y} - \hat{f}_\lambda \|_n^2 + \frac{2}{n} \operatorname{Tr}(\Sigma A_\lambda) - \frac{1}{n} \operatorname{Tr}(\Sigma)}$$

is an unbiased risk estimate $\mathbb{E}(\| f - \hat{f}_\lambda \|_n^2) = r_\lambda$ where $\Sigma = \operatorname{diag}(\sigma_1^2, \cdots, \sigma_n^2)$

Pré-estimateurs affines et estimation du risque

Formule de Stein [81] (bruit gaussien)

Si $\hat{f}$ est un estimateur différentiable presque partout en Y et que $\partial_{Y_i}\hat{f}_i$ est intégrable alors

$$\hat{r}_n = \| \boldsymbol{Y} - \hat{f} \|_n^2 + \frac{2}{n} \sum_{i=1}^{n} \partial_{Y_i}\hat{f}_i \sigma_i^2 - \frac{1}{n} \sum_{i=1}^{n} \sigma_i^2$$

est un estimateur sans biais du risque $\mathbb{E}(\hat{r}_n) = r$

$$\text{Cas affine : } \hat{f}_\lambda = A_\lambda \boldsymbol{Y} + b_\lambda$$

$$\text{Conclusion : } \boxed{\hat{r}_\lambda = \| \boldsymbol{Y} - \hat{f}_\lambda \|_n^2 + \frac{2}{n} \operatorname{Tr}(\Sigma A_\lambda) - \frac{1}{n} \operatorname{Tr}(\Sigma)}$$

est un estimateur sans biais du risque $r_\lambda = \mathbb{E}(\|f - \hat{f}_\lambda\|_n^2)$
Rappel : $\Sigma = \operatorname{diag}(\sigma_1^2, \cdots, \sigma_n^2)$

Orthonormal family

Family of « pre-estimators » : $\mathcal{F}_\Lambda = \{f_\lambda \in \mathbb{R}^n, \lambda \in \Lambda\}, \Lambda = \mathbb{R}^M$

Assume $f_\lambda = \sum_{j=1}^n \lambda_j \varphi_j$, for some features $\varphi_j \in \mathbb{R}^n$

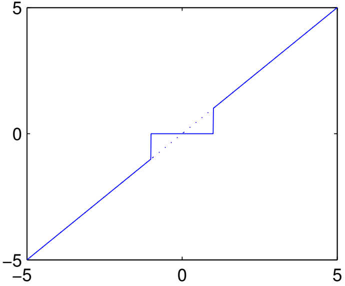
As before if $f_{\hat\lambda} = \arg\min_{\lambda \in \mathbb{R}^M} \Big(\| Y - f_\lambda \|_n^2 + \beta \operatorname{Pen}(\lambda) \Big)$

- For $\operatorname{Pen}(\lambda) = \beta \|\lambda\|_0$:

$$f_{\hat\lambda} = \sum_{j=1}^{M} \eta_{\mathrm{HT}}(\langle \varphi_j | Y \rangle) \varphi_j$$

where $\eta_{\mathrm{HT}}(x) = x \cdot \mathbb{1}(\sqrt{\beta} < |x|)$.

HARD thresholding



η_{HT}

Orthonormal family $n = M$

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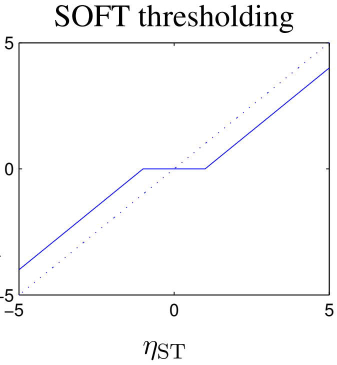
- For $\mathrm{Pen}(\lambda) = \beta \|\lambda\|_1$:

$$f_{\hat\lambda} = \sum_{j=1}^n \eta_{\mathrm{ST}}(\langle \varphi_j | Y \rangle) \varphi_j$$

where $\eta_{\mathrm{ST}}(x) = sign(x) \cdot (|x| - \beta)_+$



Orthonormal family

Family of « pre-estimators » : $\mathcal{F}_\Lambda = \{\mathrm{Proj}_\lambda\, Y, \lambda \in \Lambda\}, \Lambda = \{0,1\}^n$
$Proj_\lambda$: projection on the φ_i associated to the "support" vector λ

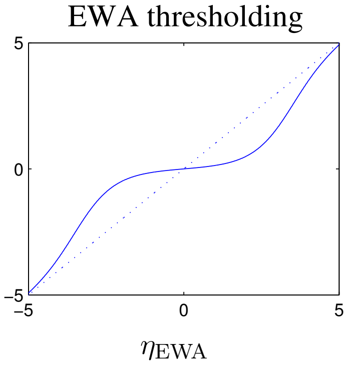
$$\boxed{\hat{\pi}^{\mathsf{EWA}}(\lambda) \propto \exp(-n\hat{r}_\lambda/\beta)\pi(\lambda)}$$

$$\text{then } f_{\hat{\lambda}} = \sum_{j=1}^{n} \eta_{\mathrm{EWA}}(\langle \varphi_j | Y \rangle)\varphi_j$$

- π : prior over Λ s.t $\pi(m) \propto c^{-\|\lambda\|_0}$ for any subpsace m in
- $\hat{r}_\lambda = \|Y - f_\lambda\|_n^2 + \frac{2\sigma^2\|\lambda\|_0}{n} - \sigma^2$

$$\eta_{\mathrm{EWA}}(x) = \frac{x}{1 + ce^{-2\sigma^2/\beta}e^{-x^2/\beta}}$$

Giraud [08]



Main theorem conditions

$$\boxed{\hat{f}_\lambda = A_\lambda Y + b_\lambda}$$

Condition C_1

- Matrices A_λ : orthogonal projections ($A_\lambda^2 = A_\lambda^\top = A_\lambda$)
- Vectors b_λ : $A_\lambda b_\lambda = 0$

Example : A_λ projectors on subspaces Leung and Barron [06]

Condition C_2

- Matrices A_λ : symmetric, positive semi-definite
- $A_\lambda A_{\lambda'} = A_{\lambda'} A_\lambda, \forall \lambda, \lambda' \in \Lambda$ and $A_\lambda \Sigma = \Sigma A_\lambda, \forall \lambda \in \Lambda$
- Vectors b_λ : $A_{\lambda'} b_\lambda = 0, \forall \lambda, \lambda' \in \Lambda$

Example : two-blocks James-Stein shrinking estimators Leung [04]

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Main Theorem

PAC (EAC) - Bayesian Bound

If $\mathbf{C}_1$ or $\mathbf{C}_2$ is satisfied, then for any prior π, $\hat{f}^{\mathsf{EWA}}$ satisfies :

$$\mathbb{E}(\|\hat{f}^{\mathsf{EWA}} - f\|_n^2) \leq \inf_{p \in \mathcal{P}_\Lambda} \left(\int_\Lambda \mathbb{E}\|\hat{f}_\lambda - f\|_n^2 \, p(d\lambda) + \frac{\beta}{n} \, \mathcal{K}(p, \pi) \right)$$

$$\text{where} \qquad \beta \geq 4 \max_{i=1,\dots,n} \sigma_i^2 \text{ under } \mathbf{C}_1$$

$$\beta \geq 8 \max_{i=1,\dots,n} \sigma_i^2 \text{ under } \mathbf{C}_2$$

with $\mathcal{K}(p, \pi)$ the KL divergence between p and π

Corollary : finite case

Oracle Inequality : $\Lambda = [\![1, M]\!]$, π uniform

If $\mathbf{C}_1$ or $\mathbf{C}_2$ is satisfied, and if π is uniform on $[\![1, M]\!]$, then

$$\mathbb{E}(\|\hat{f}^{\text{EWA}} - f\|_n^2) \leq \inf_{\lambda \in [\![1,M]\!]} \left(\mathbb{E}\|\hat{f}_\lambda - f\|_n^2 \right) + \frac{\beta \log(M)}{n}$$

where $\quad \beta \geq 4 \max_{i=1,\dots,n} \sigma_i^2$ under $\mathbf{C}_1$

$\beta \geq 8 \max_{i=1,\dots,n} \sigma_i^2$ under $\mathbf{C}_2$

- If $b_\lambda = 0$: extends result by Leung and Barron [06]
- If $A_\lambda = 0$, $\Sigma = \sigma I_n$: optimal inequality Tsybakov [03] and no selector can achieve a rate faster than $\sqrt{\frac{\log(M)}{n}}$ for some function f and dictionary $\mathcal{F}_\Lambda = \{f_1, \cdots, f_M\}$! Juditsky et al. [08], Rigollet and Tsybakov [11]

Corollary : Sparse Oracle Inequality

Sparse scenario : $\Lambda = \mathbb{R}^M$ and $\exists \lambda^*$ s.t. $\hat{f}_{\lambda^*} \approx f$. Let π be a sparsifying (heavy-tailed) prior and $\tau > 0$ a scale parameter.

$$\text{e.g.} \quad \pi(d\lambda) \propto \prod_{j=1}^{M} 1/(1 + |\lambda_j/\tau|^2)^2 \, d\lambda.$$

Oracle Inequality

With such a π, under $\mathbf{C}_1$ or $\mathbf{C}_2$ and if $\exists \mathcal{M} \in \mathbb{R}^{M \times M}$ s.t :

$$r_\lambda - r_{\lambda'} - \nabla r_{\lambda'}^\top (\lambda - \lambda') \leq (\lambda - \lambda')^\top \mathcal{M} (\lambda - \lambda'), \quad \forall \lambda, \lambda' \in \Lambda.$$

$$\mathbb{E}(\|\hat{f}^{\mathsf{EWA}} - f\|_n^2) \leq \inf_{\lambda \in \mathbb{R}^M} \Big\{ \mathbb{E}\|\hat{f}_\lambda - f\|_n^2 + \frac{4\beta}{n\tau} \|\lambda\|_1 + \mathrm{Tr}(\mathcal{M})\tau^2$$

where $\quad \beta \geq 4 \max_{i=1,\ldots,n} \sigma_i^2$ under $\mathbf{C}_1$(and $8 \max_{i=1,\ldots,n} \sigma_i^2$ under $\mathbf{C}_2$)

Rem : for a dictionary $\varphi_1, \cdots, \varphi_M, \mathcal{M}$ coud be $G = \langle \varphi_i, \varphi_j \rangle_n$ (Gramm Matrix)

No assumption on the dictionary Dalalyan and Tsybakov [07]

Minimax point of view ($\Sigma = \sigma^2 I_n$)

$\theta_k(f) = \langle f | \varphi_k \rangle_n$: Discrete Fourier coefficients
$\mathcal{D}f$: Discrete Fourier Transform of f

Sobolev Ellipsoid : $\mathcal{E}(\alpha, R) = \{f \in \mathbb{R}^n : \sum_{k=1}^{n} k^{2\alpha} \theta_k(f)^2 \leq R\}$

Pinsker's Theorem : linear estimates are minimax on ellipsoids

$$\inf_{\hat{f}} \sup_{f \in \mathcal{E}(\alpha,R)} \mathbb{E}(\|\hat{f} - f\|_n^2) \sim \inf_{A} \sup_{f \in \mathcal{F}(\alpha,R)} \mathbb{E}(\|AY - f\|_n^2)$$
$$\sim \inf_{w>0} \sup_{f \in \mathcal{E}(\alpha,R)} \mathbb{E}(\|A_{\alpha,w} Y - f\|_n^2)$$

the $\inf$ is taken among all the possible estimators $\hat{f}$ and
$A_{\alpha,w} = \mathcal{D}^\top \mathrm{diag}\left((1 - k^\alpha / w)_+ ; k = 1, \ldots, n\right) \mathcal{D}$: Pinsker's Filter

Rem : $\lambda = (\alpha, w)$ and $\Lambda = (\mathbb{R}_+^*)^2$

Corollary : Adaptation

EWA on Pinsker filters : $\hat{f}_\lambda = \hat{f}_{\alpha,w} = \mathcal{D}^\top A_{\alpha,w} \mathcal{D}\, Y$ ($\mathcal{D}$: DCT),
with $A_{\alpha,w} = \mathrm{diag}((1 - \frac{k^\alpha}{w})_+, k = 1, \cdots, n)$
Choose the prior π over $\Lambda = (\mathbb{R}_+^*)^2$:

- Draw α according to an exponential distribution with parameter 1
- Knowing α, draw w according to the density $w \to \frac{2n_\sigma^{-\alpha/(2\alpha+1)}}{\left(1+n_\sigma^{-\alpha/(2\alpha+1)} w\right)^3}$ with $n_\sigma = n/\sigma^2$

Performance

- Theoretical : adaptive in the exact minimax sense on Sobolev ellipsoids
- Practical : performance as good as other classical adaptive methods such as SURE/ Soft Thresholding Donoho and Johnstone [95] , Block James-Stein Cai [99] , empirical risk minimization Cavalier et al. [02]

Extension to non symmetric matrices : SEWA, Symmetrized EWA

1. For every λ, compute the risk estimate
   $\hat{r}_\lambda^{\text{unb}} = \| \boldsymbol{Y} - \hat{f}_\lambda \|_n^2 + \frac{2}{n}\operatorname{Tr}(\Sigma A_\lambda) - \frac{1}{n}\operatorname{Tr}[\Sigma]$.
2. Define the prob. distribution $\hat{\pi}^{\mathsf{EWA}}(d\lambda) = \theta(\lambda)\pi(d\lambda)$ with
   $\theta(\lambda) \propto \exp(-n\hat{r}_\lambda^{\text{unb}}/\beta)$.
3. For every λ, build the symmetrized linear smoothers
   $\tilde{f}_\lambda = (A_\lambda + \mathsf{A}_\lambda^\top - \mathsf{A}_\lambda^\top A_\lambda)\,\boldsymbol{Y}$.
4. Average out the symmetrized smoothers w.r.t. posterior

$$\hat{f}_{\text{SEWA}} = \int_\Lambda \tilde{f}_\lambda \hat{\pi}^{\mathsf{EWA}}(d\lambda)$$

$$\text{Rem : } \hat{f}^{\mathsf{EWA}} = \int_\Lambda \hat{f}_\lambda \hat{\pi}^{\mathsf{EWA}}(d\lambda)$$

Main Theorem (II)

Condition $\mathbf{C}_3$

- Matrices A_λ : $\mathrm{Tr}(\Sigma A_\lambda) \leq \mathrm{Tr}(\Sigma \mathsf{A}_\lambda^\top A_\lambda), \forall \lambda \in \Lambda$
- Vectors b_λ : $b_\lambda = 0, \forall \lambda, \lambda' \in \Lambda$

PAC (EAC) - Bayesian Bound

If the matrices A_λ satisfies condition $\mathbf{C}_3$, then for any prior π, $\hat{f}_{\mathrm{SEWA}}$ satisfies :

$$\mathbb{E}(\|\hat{f}_{\mathrm{SEWA}} - f\|_n^2) \leq \inf_{p \in \mathcal{P}_\Lambda} \left(\int_\Lambda \mathbb{E}\|\hat{f}_\lambda - f\|_n^2 \, p(d\lambda) + \frac{\beta}{n} \, \mathcal{K}(p, \pi) \right)$$

$$\text{where} \quad \beta \geq 4 \max_{i=1,\dots,n} \sigma_i^2$$

with $\mathcal{K}(p, \pi)$ the KL divergence between p and π

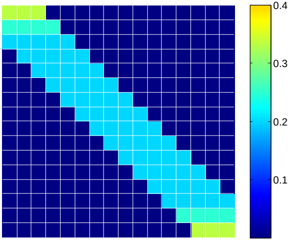
Condition C_3

$\mathrm{Tr}(\Sigma A_\lambda) \leq \mathrm{Tr}(\Sigma A_\lambda^\top A_\lambda), \forall \lambda \in \Lambda$

1. Orth. projection $A_\lambda^\top = A_\lambda = A_\lambda^2$: $\mathrm{Tr}(\Sigma A_\lambda) = \mathrm{Tr}(\Sigma A_\lambda^\top A_\lambda)$
2. If Σ diagonal, and $A_{ii} \leq \sum_{j=1}^n A_{ji}^2$. $A_{ii} = 0$ e.g. k-NN filter in which the weight of the observation Y_i is replaced by 0
3. If $\Sigma = \sigma^2 I_n$ and
   - all the non-zero elements of each row are equal
   - each row sums up to some $c \geq 1$.

   then $\mathrm{Tr}(A_\lambda) = \mathrm{Tr}(A_\lambda^\top A_\lambda)$.

   e.g. : Nadaraya-Watson estimators with rectangular kernel and nearest neighbor filters.



Conclusion

Contributions

- Sharp oracle inequalities for some affine estimators
- Adaptive results with respect to the signal smoothness
- Reasonable experimental performance
- New estimator : SEWA, symmetrized version of the EWA

Details : available on-line

- COLT 2011 (EWA)
- ALT 2011 (SEWA)
- Long version arXiv
- Code

Et Voilà !

Conclusion

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Et Voilà !

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