L1-REGULARIZATION

- The L1-regularized risk of a model $f(\mathbf{x} \mid \boldsymbol{\theta})$ is

$$\mathcal{R}_{\text{reg}}(\boldsymbol{\theta}) = \mathcal{R}_{\text{emp}}(\boldsymbol{\theta}) + \sum_j \lambda |\theta_j|$$

  and the (sub-)gradient is:

$$\nabla_\theta \mathcal{R}_{\text{emp}}(\boldsymbol{\theta}) + \lambda \,\text{sign}(\boldsymbol{\theta})$$

- Unlike in $L2$, contribution to grad. doesn't scale with θ_j elements.
- Again: quadratic Taylor approximation of $\mathcal{R}_{\text{emp}}(\boldsymbol{\theta})$ around its minimizer $\hat{\theta}$, then regularize:

$$\tilde{\mathcal{R}}_{\text{reg}}(\boldsymbol{\theta}) = \mathcal{R}_{\text{emp}}(\hat{\theta}) + \frac{1}{2}(\theta - \hat{\theta})^T \boldsymbol{H}(\theta - \hat{\theta}) + \sum_j \lambda |\theta_j|$$

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- To cheat and simplify, we assume the $\boldsymbol{H}$ is diagonal, with $H_{j,j} \geq 0$
- Now $\tilde{\mathcal{R}}_{\text{reg}}(\boldsymbol{\theta})$ decomposes into sum over params θ_j (separable!):

$$\tilde{\mathcal{R}}_{\text{reg}}(\boldsymbol{\theta}) = \mathcal{R}_{\text{emp}}(\hat{\theta}) + \sum_j \left[\frac{1}{2} H_{j,j}(\theta_j - \hat{\theta}_j)^2\right] + \sum_j \lambda |\theta_j|$$

- We can minimize analytically:

$$\hat{\theta}_{\text{lasso},j} = \text{sign}(\hat{\theta}_j) \max\left\{|\hat{\theta}_j| - \frac{\lambda}{H_{j,j}}, 0\right\}$$
$$= \begin{cases} \hat{\theta}_j + \frac{\lambda}{H_{j,j}} & \text{, if } \hat{\theta}_j < -\frac{\lambda}{H_{j,j}} \\ 0 & \text{, if } \hat{\theta}_j \in [-\frac{\lambda}{H_{j,j}}, \frac{\lambda}{H_{j,j}}] \\ \hat{\theta}_j - \frac{\lambda}{H_{j,j}} & \text{, if } \hat{\theta}_j > \frac{\lambda}{H_{j,j}} \end{cases}$$

- Shows how lasso (approx) transforms the normal minimizer
- If $H_{j,j} = 0$ exactly, $\hat{\theta}_{\text{lasso},j} = 0$