

Solving the OSCAR and SLOPE Models Using a Semismooth Newton-Based Augmented Lagrangian Method

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Abstract

The octagonal shrinkage and clustering algorithm for regression (OSCAR), equipped with the ℓ_1 -norm and a pair-wise ℓ_∞ -norm regularizer, is a useful tool for feature selection and grouping in high-dimensional data analysis. The computational challenge posed by OSCAR, for high dimensional and/or large sample size data, has not yet been well resolved due to the non-smoothness and non-separability of the regularizer involved. In this paper, we successfully resolve this numerical challenge by proposing a sparse semismooth Newton-based augmented Lagrangian method to solve the more general SLOPE (the sorted L-one penalized estimation) model. By appropriately exploiting the inherent sparse and low-rank property of the generalized Jacobian of the semismooth Newton system in the augmented Lagrangian subproblem, we show how the computational complexity can be substantially reduced. Our algorithm offers a notable computational advantage in the high-dimensional statistical regression settings. Numerical experiments are conducted on real data sets, and the results demonstrate that our algorithm is far superior, in both speed and robustness, to the existing state-of-the-art algorithms based on first-order iterative schemes, including the widely used accelerated proximal gradient (APG) method and the alternating direction method of multipliers (ADMM).

Keywords: Linear Regression, OSCAR, Sparsity, Augmented Lagrangian Method, Semismooth Newton method

1. Introduction

Feature selection and grouping is highly beneficial in learning with high-dimensional data containing spurious features, and thus has found wide applications in statistics (Hocking, 1976; Miller, 2002), computer vision (Mairal et al., 2014), signal processing (Chen et al., 1998; Tropp, 2006; Figueiredo et al., 2007), bioinformatics (Wang et al., 2005; Rapaport et al., 2007). The octagonal shrinkage and clustering algorithm for regression (OSCAR) proposed by (Bondell and Reich, 2008), serves as an efficient sparse modeling tool with automatic feature grouping by employing the ℓ_1 -norm regularizer together with a pairwise ℓ_∞ penalty. The OSCAR penalized problem for linear regression with the least squares loss function takes the form of

$$\min_{x \in \mathbb{R}^n} \frac{1}{2} \|Ax - b\|^2 + w_1 \|x\|_1 + w_2 \sum_{i < j} \max\{|x_i|, |x_j|\}, \quad (1)$$

where $b \in \mathbb{R}^m$ is the response vector, $A \in \mathbb{R}^{m \times n}$ is the design matrix, $x \in \mathbb{R}^n$ is the vector of unknown coefficients to be estimated, w_1 and w_2 are two nonnegative tuning parameters for the tradeoff of the sparsity and equality of coefficients for correlated features promoted by the ℓ_1 -norm and the pairwise ℓ_∞ term, respectively. Note that in high dimensional statistical regressions, we often have $n \gg m$, that is, the number of features is larger than the sample size.

The OSCAR penalized problem (1) is a convex optimization problem. When the pairwise ℓ_∞ term is removed, the problem (1) is reduced to the well-known LASSO model proposed by Tibshirani (1996) in statistics and a rich variety of algorithms have been proposed, most of them have taken the advantage of the componentwise separability of the ℓ_1 -norm in their algorithmic design. With the additional pairwise ℓ_∞ term, the problem (1) becomes understandably more challenging due to the lack of separability of the OSCAR regularization term. In Bondell and Reich (2008), the traditional quadratic programming (QP) and sequential quadratic programming (SQP) based algorithms are employed for solving (1) with numerical implementations limited to small data sets. Efficient numerical algorithms are in dire need especially for large scale problems resulting from the explosion in the size and complexity of modern data sets in practical applications. In Zhong and Kwok (2012), the accelerated proximal gradient (APG) method, proposed by Nesterov (1983) and coined as FISTA for the ℓ_1 -norm regularization problem by Beck and Teboulle (2009), is adopted for solving relatively large scale instances by taking advantage of the efficient computation of the proximal mapping of the OSCAR penalty function, which is explained in the next paragraph.

We begin by introducing some notation. For a given vector $x \in \mathbb{R}^n$, denote $|x|$ to be the vector obtained from x by taking the absolute value of its components. Let $|x|_{(i)}$ be the i -th largest component of $|x|$ such that $|x|_{(1)} \geq |x|_{(2)} \geq \dots \geq |x|_{(n)}$. With the above notation, the OSCAR penalty can be written as

$$w_1 \|x\|_1 + w_2 \sum_{i=1}^n \max_{i < j} \{|x_i|, |x_j|\} = \sum_{i=1}^n \lambda_i |x|_{(i)}, \quad (2)$$

where $\lambda_i = w_1 + w_2(n - i)$, $i = 1, \dots, n$, satisfy the property that $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n \geq 0$. The resulting regularization function $\kappa_\lambda(x) := \sum_{i=1}^n \lambda_i |x|_{(i)}$ for any $x \in \mathbb{R}^n$, termed as the

decreasing weighted sorted ℓ_1 -norm (DWSL1) by Zeng and Figueiredo (2014b), is exactly the weighted Ky Fan norm as studied in Wu et al. (2014) as long as $\lambda_1 > 0$. The computation of the proximal mapping of DWSL1 has been studied in the literature (see, e.g., Zeng and Figueiredo, 2014a,b; Bogdan et al., 2015). It is heavily related to the pool adjacent violators algorithm (PAVA) for solving isotonic regression problems (Barlow and Brunk, 1972) in the field of ordered statistics (see, e.g., Robertson et al., 1988; Silvapulle and Sen, 2011).

As a more general framework of the OSCAR problem (1), the least-squares problem with the DWSL1 regularization term is called the sorted L-one penalized estimation (SLOPE), which has been shown to have good performance for controlling the false discovery rate (FDR) in sparse statistical models in Bogdan et al. (2015). The APG method is employed in the latter paper for solving the SLOPE model by relying on the efficient numerical evaluation of the proximal mapping of the sorted ℓ_1 -norm. As can be seen, most of the existing methods for solving the OSCAR model and the more general SLOPE model in the large scale settings are based on the first-order information of the underlying nonsmooth optimization model. However, as demonstrated by the works of Li et al. (2018a) for the LASSO and Li et al. (2018b) for the fused LASSO, there are compelling evidences to suggest that one can design a much more efficient algorithm if one can fully exploit the inherent second-order sparsity and low-rank property present in the OSCAR model or the more general SLOPE model. In this paper, we will show how this can be achieved by focusing on the following SLOPE model:

$$\min_{x \in \mathbb{R}^n} \frac{1}{2} \|Ax - b\|^2 + \sum_{i=1}^n \lambda_i |x|_{(i)} \quad (3)$$

with parameters $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n \geq 0$ and $\lambda_1 > 0$. Note that here the parameter vector λ is a general vector satisfying the previous condition. It needs not be restricted to the parameter vector associated with the OSCAR penalty in (2).

The main goal of this paper is to design a semismooth Newton-based augmented Lagrangian method (Newt-ALM for short) for solving the SLOPE model (2) from the dual perspective. As a main contribution of this paper, in Section 2 and Subsection 3.4, we will see that one can extract some special low-rank and sparsity structures in the generalized Jacobian of the proximal mapping associated with the sorted ℓ_1 -norm. In turn, the Hessian matrices involved in the ALM subproblems also inherit the special structures which we can wisely exploit to design a very efficient semismooth Newton method to solve the subproblems. The latter fact, combined with the fast linear convergence of the augmented Lagrangian method which we will establish in Section 3, will enable our Newt-ALM algorithm to perform highly efficiently later in the numerical experiments on large scale instances. The comparison of our algorithm with the inexact ADMM (iADMM) proposed in Chen et al. (2017) and the APG method implemented in the SLOPE solver in Bogdan et al. (2015) for solving OSCAR problems indicates that our Newt-ALM can outperform these state-of-the-art first-order algorithms substantially.

The remaining parts of the paper are organized as follows. In Section 2, some analytical properties of the proximal mapping of the sorted ℓ_1 -norm and their generalized Jacobians are reviewed and developed. These properties are critical for the subsequent analysis on the local convergence rate of the algorithm in the next section. Section 3 is dedicated to the semismooth Newton augmented Lagrangian method and its convergence analysis. In

addition, we also extract the low-rank and sparsity structures present in the generalized Jacobians of the proximal mapping of the sorted ℓ_1 -norm. These structures are crucial for the efficient numerical computation in the semismooth Newton method. Numerical results are reported in Section 4 to demonstrate the high efficiency and robustness of our algorithm. We conclude our paper in Section 5. Technical proofs are provided in Appendix A.

2. The generalized Jacobian of the proximal mapping of the DWSL1 norm

As mentioned in the introduction, a key factor contributing to the high computational efficiency of our proposed Newt-ALM is the characterization of the generalized Jacobian matrix of the proximal mapping for the DWSL1 norm (or sorted ℓ_1 -norm). In particular, the characterization will enable us to extract the underlying low-rank and sparsity structures present in the generalized Jacobian which we can fully exploit for computational efficiency within the semismooth Newton method for solving the subproblem in each iteration of the augmented Lagrangian method. The purpose of this section is to present the characterization of the generalized Jacobian of the proximal mapping for the DWSL1 norm and its analytical properties.

Let $\mathbf{\Pi}_n^s$ be the set of all signed permutation matrices in $\mathbb{R}^{n \times n}$. Recall that an $n \times n$ signed permutation matrix is a matrix whose rows are the permutation of those of the $n \times n$ identity matrix and the only non-zero element in each row can take the value ± 1 . Note that the cardinality of $\mathbf{\Pi}_n^s$ is $2^n n!$. For any given vector $y \in \mathbb{R}^n$, denote

$$\Pi^s(y) := \{ \pi \in \mathbf{\Pi}_n^s \mid (\pi y)_i = |y|_{(i)}, i = 1, \dots, n \}.$$

Let $\kappa_\lambda(x) := \sum_{i=1}^n \lambda_i |x|_{(i)}$ with $\lambda_1 \geq \dots \geq \lambda_n \geq 0$. The proximal mapping of κ_λ is

$$\text{Prox}_{\kappa_\lambda}(y) = \arg \min_x \left\{ \frac{1}{2} \|x - y\|^2 + \kappa_\lambda(x) \right\}, \quad \forall y \in \mathbb{R}^n.$$

Since the involved objective function is strongly convex (see, e.g., Wu et al., 2014; Bogdan et al., 2015) and piecewise quadratic, the proximal mapping $\text{Prox}_{\kappa_\lambda}$ is then piecewise affine, a result known from Sun (1986) or (Rockafellar and Wets, 1998, Proposition 12.30). Define

$$x_\lambda(w) := \arg \min_x \left\{ \frac{1}{2} \|x - w\|^2 + \lambda^\top x \mid Bx \geq 0 \right\}, \quad w \in \mathfrak{R}^n, \quad (4)$$

where

$$Bx = [x_1 - x_2, x_2 - x_3, \dots, x_{n-1} - x_n, x_n]^\top \in \mathbb{R}^n.$$

It is known from (Bogdan et al., 2015, Proposition 2.2) that for any $y \in \mathbb{R}^n$ and $\pi \in \Pi^s(y)$, $\text{Prox}_{\kappa_\lambda}(\pi y) = x_\lambda(\pi y)$. Furthermore, for any $\lambda \in \mathbb{R}_+^n$ satisfying $\lambda_1 \geq \dots \geq \lambda_n$, and any vector $y \in \mathbb{R}^n$, we have

$$\text{Prox}_{\kappa_\lambda}(y) = \pi^{-1} x_\lambda(\pi y), \quad \forall \pi \in \Pi^s(y) \subseteq \mathbf{\Pi}_n^s. \quad (5)$$

Given the structure of $x_\lambda(\cdot)$, one can see that the Jacobian of $x_\lambda(\cdot)$ at any $w \in \mathbb{R}^n$, as constructed in (Han and Sun, 1997), is given by

$$\mathcal{P}(w) = \left\{ P \in \mathbb{R}^{n \times n} \mid P = I - B_\Gamma^\top \left(B_\Gamma B_\Gamma^\top \right)^{-1} B_\Gamma, \Gamma \in \mathcal{K}(w) \right\}. \quad (6)$$

Here

$$\mathcal{K}(w) := \{\Gamma \subseteq \{1, \dots, n\} \mid \text{Supp}(z_\lambda(w)) \subseteq \Gamma \subseteq \mathbf{I}(x_\lambda(w))\},$$

where $z_\lambda(w) = (BB^\top)^{-1}B(w - \lambda - x_\lambda(w))$ is an optimal dual multiplier vector associated with the inequality constraints in (4), $\mathbf{I}(x_\lambda(w)) = \{i \in \{1, \dots, n\} \mid (Bx_\lambda(w))_i = 0\}$ is the set of active indices (the indices of the active constraints) in (4), and B_Γ is the submatrix obtained by extracting the rows of B with indices in Γ . In the above, $\text{Supp}(z_\lambda(w))$ is the support of $z_\lambda(w)$, i.e., the index set of nonzero components of $z_\lambda(w)$. Observe that each element of $\mathcal{P}(w)$ is the projection onto the null space of B_Γ for some index set Γ sandwiched between the set of active indices $\mathbf{I}(x_\lambda(w))$ and $\text{Supp}(z_\lambda(w))$.

It is known from Lemma 2.1 in Han and Sun (1997) that for any $w \in \mathbb{R}^n$, there exists a neighborhood W of w such that for all $w' \in W$,

$$\begin{cases} \mathcal{K}(w') \subseteq \mathcal{K}(w), \\ \mathcal{P}(w') \subseteq \mathcal{P}(w), \\ x_\lambda(w') - x_\lambda(w) - P(w' - w) = 0, \quad \forall P \in \mathcal{P}(w'). \end{cases} \quad (7)$$

Define the multifunction $\mathcal{M} : \mathbb{R}^n \rightrightarrows \mathbb{R}^{n \times n}$ by

$$\mathcal{M}(y) := \{M \in \mathbb{R}^{n \times n} \mid M = \pi^{-1}P\pi, \pi \in \Pi^s(y), P \in \mathcal{P}(\pi y)\}. \quad (8)$$

Recall that the set-valued mapping $\mathcal{M} : \mathbb{R}^n \rightrightarrows \mathbb{R}^{n \times n}$ is said to be upper semicontinuous (Aubin and Frankowska, 1990, Definition 1.4.1) at a certain point $y \in \mathbb{R}^n$ if for any neighborhood \mathcal{N} of $\mathcal{M}(y)$, there exists a constant $\rho > 0$ such that

$$\mathcal{M}(y') \subset \mathcal{N}, \quad \forall y' \in \mathbb{B}(y, \rho) := \{y' \in \mathbb{R}^n \mid \|y' - y\| \leq \rho\}.$$

Then we have the following theorem which is adapted from (Li et al., 2018b, Proposition 7). Its proof is given in Appendix A.

Theorem 1 *Let $\lambda \in \mathbb{R}_+^n$ be such that $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$. Then $\mathcal{M}(\cdot)$ is a nonempty and compact valued, upper semicontinuous multifunction, and for any given $y \in \mathbb{R}^n$, every $M \in \mathcal{M}(y)$ is symmetric and positive semidefinite. Moreover, there exists a neighborhood U of y such that for all $y' \in U$,*

$$\text{Prox}_{\kappa_\lambda}(y') - \text{Prox}_{\kappa_\lambda}(y) - M(y' - y) = 0, \quad \forall M \in \mathcal{M}(y'). \quad (9)$$

Example. Next, we present an example to illustrate the result in equation (9) of Theorem 1 explicitly. Consider the vector $y = [4, 3, 0]^\top$ and the parameter vector $\lambda = [3, 1, 1]^\top$. For any $y' = [y'_1, y'_2, y'_3]^\top$ that is sufficiently close to y , say $\|y' - y\| \leq 0.1$, we can show by using the pool adjacent violators algorithm that

$$\text{Prox}_{\kappa_\lambda}(y) = \begin{bmatrix} 1.5 \\ 1.5 \\ 0 \end{bmatrix}, \quad \text{Prox}_{\kappa_\lambda}(y') = \begin{bmatrix} \frac{y'_1 + y'_2 - 4}{2} \\ \frac{y'_1 + y'_2 - 4}{2} \\ 0 \end{bmatrix}.$$

Thus

$$\text{Prox}_{\kappa_\lambda}(y') - \text{Prox}_{\kappa_\lambda}(y) = M(y' - y) \quad \text{with} \quad M = \begin{bmatrix} 1/2 & 1/2 & 0 \\ 1/2 & 1/2 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

In this case $\mathcal{M}(y') = \{M\}$.

Next, we discuss the semismoothness property of the proximal mapping $\text{Prox}_{\kappa_\lambda}$. Recall from Mifflin (1977); Kummer (1988); Qi and Sun (1993); Sun and Sun (2002) or directly from (Li et al., 2018b, Definition 1) that the semismoothness with respect to a given nonempty compact valued, upper semicontinuous multifunction is defined as follows.

Let $\mathcal{O} \subseteq \mathbb{R}^n$ be any given open set, $\mathcal{K} : \mathcal{O} \rightrightarrows \mathbb{R}^{m \times n}$ be a nonempty compact valued, upper semicontinuous multifunction, and $F : \mathcal{O} \rightarrow \mathbb{R}^m$ be a locally Lipschitz continuous function, i.e., for any $x \in \mathcal{O}$, there exist positive constants L_x and δ_x such that for all $y, y' \in \mathcal{O}$ satisfying $\|y - x\| \leq \delta_x$ and $\|y' - x\| \leq \delta_x$, we get $\|F(y) - F(y')\| \leq L_x \|y - y'\|$. F is said to be *semismooth* at $x \in \mathcal{O}$ with respect to the multifunction \mathcal{K} if F is directionally differentiable at x and for any $V \in \mathcal{K}(x + d)$ with $d \rightarrow 0$,

$$F(x + d) - F(x) - Vd = o(\|d\|).$$

Let γ be a positive scalar. F is said to be γ -order semismooth (strongly semismooth if $\gamma = 1$) at $x \in \mathcal{O}$ with respect to \mathcal{K} if F is directionally differentiable at x and for any $V \in \mathcal{K}(x + d)$ with $d \rightarrow 0$,

$$F(x + d) - F(x) - Vd = O(\|d\|^{1+\gamma}).$$

F is said to be a semismooth (γ -order semismooth, strongly) function on \mathcal{O} with respect to \mathcal{K} if F is semismooth (γ -order semismooth, strongly semismooth) everywhere in \mathcal{O} with respect to \mathcal{K} . It is known from Theorem 1 that $\text{Prox}_{\kappa_\lambda}$ is γ -order semismooth on \mathbb{R}^n with respect to \mathcal{M} for any given positive γ .

3. A semismooth Newton augmented Lagrangian method

3.1. The algorithmic framework

Given $A \in \mathbb{R}^{m \times n}$, $b \in \mathbb{R}^m$ and $\lambda_1 \geq \dots \geq \lambda_n \geq 0$ with $\lambda_1 > 0$, the DWSL1 regularized least squares problem can be rewritten as

$$(P) \quad \max_{x \in \mathbb{R}^n} \left\{ -f(x) := -\frac{1}{2} \|Ax - b\|^2 - \kappa_\lambda(x) \right\}. \quad (10)$$

Its dual problem takes the form of

$$(D) \quad \min_{y \in \mathbb{R}^m, \xi \in \mathbb{R}^n} \left\{ \frac{1}{2} \|y\|^2 + \langle b, y \rangle + \kappa_\lambda^*(\xi) \mid A^\top y + \xi = 0 \right\}, \quad (11)$$

where $\kappa_\lambda^*(v) := \sup_{x \in \mathbb{R}^n} \{ \langle x, v \rangle - \kappa_\lambda(x) \}$ is the Fenchel conjugate function of κ_λ . For any given scalar $\sigma > 0$, the corresponding reduced augmented Lagrangian function associated with (D) is defined by

$$\begin{aligned} L_\sigma(y; x) &:= \inf_{\xi \in \mathbb{R}^n} \left\{ \frac{1}{2} \|y\|^2 + \langle b, y \rangle + \kappa_\lambda^*(\xi) - \langle A^\top y + \xi, x \rangle + \frac{\sigma}{2} \|A^\top y + \xi\|^2 \right\} \\ &= \frac{1}{2} \|y\|^2 + \langle b, y \rangle + \inf_{\xi \in \mathbb{R}^n} \left\{ \kappa_\lambda^*(\xi) + \frac{\sigma}{2} \|A^\top y + \xi - \sigma^{-1}x\|^2 - \frac{1}{2\sigma} \|x\|^2 \right\} \\ &= \frac{1}{2} \|y\|^2 + \langle b, y \rangle - \frac{1}{2\sigma} \|x\|^2 + \sigma \phi_{\kappa_\lambda^*/\sigma}(\sigma^{-1}x - A^\top y), \end{aligned}$$

where $\phi_{\kappa_\lambda^*/\sigma}$ is the Moreau-Yosida regularization of κ_λ^*/σ defined as

$$\phi_{\kappa_\lambda^*/\sigma}(x) := \min_{u \in \mathbb{R}^n} \left\{ \frac{1}{\sigma} \kappa_\lambda^*(u) + \frac{1}{2} \|u - x\|^2 \right\}, \quad \forall x \in \mathbb{R}^n.$$

The inexact augmented Lagrangian method (Rockafellar, 1976b) together with the semismooth Newton method will be employed to solve (D) with the algorithmic framework as described in Algorithm 1. Note that the most expensive part in each iteration of the ALM is in solving the subproblem in Step 1.

Algorithm 1: An inexact augmented Lagrangian method for (D) (Newt-ALM)

Choose $\sigma_0 > 0$ and $(y^0, x^0) \in \mathbb{R}^m \times \mathbb{R}^n$. For $k = 0, 1, \dots$, perform the following steps in each iteration:

Step 1. Compute $y^{k+1} \approx \arg \min_{y \in \mathbb{R}^m} \{\Psi_k(y) := L_{\sigma_k}(y; x^k)\}$;

Step 2. Compute $x^{k+1} = \text{Prox}_{\sigma_k \kappa_\lambda}(x^k - \sigma_k A^\top y^{k+1})$;

Step 3. Update $\sigma_{k+1} \uparrow \sigma_\infty \leq \infty$.

The stopping criteria for the approximation in Step 1 of the inexact augmented Lagrangian method have been well discussed in Rockafellar (1976b,a). Given two summable sequences of nonnegative numbers, $\{\epsilon_k\}_{k \geq 0}$ and $\{\delta_k\}_{k \geq 0}$, and a nonnegative convergent sequence $\{\delta'_k\}_{k \geq 0}$ with limit 0, the stopping criteria can be simplified as follows in our case:

$$(A) \quad \|\nabla \Psi_k(y^{k+1})\| \leq \epsilon_k / \sqrt{\sigma_k};$$

$$(B1) \quad \|\nabla \Psi_k(y^{k+1})\| \leq (\delta_k / \sqrt{\sigma_k}) \|x^{k+1} - x^k\|;$$

$$(B2) \quad \|\nabla \Psi_k(y^{k+1})\| \leq (\delta'_k / \sigma_k) \|x^{k+1} - x^k\|.$$

3.2. Convergence theory

The piecewise linear-quadratic property of f as defined in (10) leads to the polyhedral multifunction ∂f (the sub-differential of f). By a fundamental result in Robinson (1981), this further implies that ∂f satisfies the error bound condition with a common modulus, say a_f . Specifically, the error bound condition states that for the optimal solution set $(\partial f)^{-1}(0)$ of (P), which we denote by S^* , there exists some $\varepsilon > 0$ such that for any $x \in \mathbb{R}^n$ satisfying $\text{dist}(0, \partial f(x)) \leq \varepsilon$, it holds that

$$\text{dist}(x, S^*) \leq a_f \text{dist}(0, \partial f(x)). \quad (12)$$

Similarly, consider the Lagrangian function associated with (D) which is defined by

$$l(y; x) := \frac{1}{2} \|y\|^2 + \langle b, y \rangle + \kappa_\lambda^*(\xi) - \langle A^\top y + \xi, x \rangle.$$

For the polyhedral multifunction T_l defined as $T_l(y, x) = \{(y', x') \mid (y', -x') \in \partial l(y; x)\}$, there exist some a_l and $\varepsilon' > 0$ such that for any $(y, x) \in \mathbb{R}^m \times \mathbb{R}^n$ satisfying $\text{dist}(0, T_l(y, x)) \leq \varepsilon'$, it has

$$\text{dist}((y, x), \{y^*\} \times S^*) \leq a_l \text{dist}(0, T_l(y, x)), \quad (13)$$

where y^* is the unique optimal solution of (D). Following the results on global and local convergence of the ALM as stated in (Rockafellar, 1976b,a; Li et al., 2018a,b), we can readily obtain the following convergence results on Algorithm 1 with the above stopping criteria. As the proofs of the theorems are almost the same as those appeared in (Li et al., 2018a, Theorems 3.2 and 3.3), we will omit them here.

Theorem 2 (Global convergence) *Let $\{(y^k, x^k)\}$ be the infinite sequence generated by Algorithm 1 with stopping criterion (A) applied to Ψ_k in Step 1. Then $\{x^k\}$ converges to an optimal solution to (P), and $\{y^k\}$ converges to the unique optimal solution of (D).*

Theorem 3 (Local linear-rate convergence) *Let $\{(y^k, x^k)\}$ be the infinite sequence generated by Algorithm 1 with stopping criteria (A) and (B1) applied to Ψ_k in Step 1. Then for all k sufficiently large,*

$$\text{dist}(x^{k+1}, S^*) \leq \theta_k \text{dist}(x^k, S^*),$$

where

$$\theta_k := \left(\frac{a_f}{\sqrt{a_f^2 + \sigma_k^2}} + 2\delta_k \right) \frac{1}{1 - \delta_k} \rightarrow \theta_\infty := \frac{a_f}{\sqrt{a_f^2 + \sigma_\infty^2}} < 1$$

as $k \rightarrow +\infty$, and a_f is from (12). Additionally, if the criterion (B2) is also adopted, then for all k sufficiently large,

$$\|y^{k+1} - y^*\| \leq \theta'_k \|x^{k+1} - x^k\|,$$

where

$$\theta'_k := \frac{a_l(1 + \delta'_k)}{\sigma_k} \rightarrow \frac{a_l}{\sigma_\infty}$$

as $k \rightarrow +\infty$, and a_l is from (13).

Remark 4 (Global linear-rate convergence) *Besides the local linear-rate convergence as stated in Theorem 3, one can also obtain the global Q-linear convergence of the primal sequence $\{x^k\}$ and the global R-linear convergence of the dual infeasibility and the duality gaps for the sequence generated by Algorithm 1 based on (Cui et al., 2018, Proposition 2 and Lemma 3) or by mimicking the proofs of (Zhang et al., 2018, Theorem 4.1 and Remark 4.1) since problem (P) possesses the following property: For any positive scalar r , there exists $t > 0$ such that*

$$\text{dist}(x, S^*) \leq t \text{dist}(0, \partial f(x)), \quad \forall x \in \mathbb{R}^n \text{ satisfying } \text{dist}(x, S^*) \leq r,$$

(see, Zhang et al., 2018, Proposition 2.2). We omit the details here.

3.3. The semismooth Newton method for solving the subproblem in Step 1

It is known from Moreau (1965) or (Rockafellar, 1970, Theorem 31.5) that Ψ_k is continuously differentiable and

$$\nabla \Psi_k(y) = y + b - A \text{Prox}_{\sigma_k \kappa_\lambda}(x^k - \sigma_k A^\top y), \quad \forall y \in \mathbb{R}^m.$$

Since Ψ_k is strongly convex with bounded level sets, the unique solution of the minimization subproblem, $\min_{y \in \mathbb{R}^m} \Psi_k(y)$, in Step 1 of the ALM can be computed by solving the following first-order optimality condition

$$\nabla \Psi_k(y) = 0. \quad (14)$$

For any $y \in \mathbb{R}^m$, define

$$\mathcal{G}_k(y) := \left\{ V \in \mathbb{R}^{m \times m} \mid V = I_m + \sigma_k A M A^\top, M \in \mathcal{M} \left((\sigma_k)^{-1} x^k - A^\top y \right) \right\},$$

where \mathcal{M} is defined in (8). The following semismooth Newton (SSN) method is then applied to solve the semismooth equation (14), as presented in Algorithm 2.

Algorithm 2: A semismooth Newton method for solving (14)

Choose $\mu \in (0, 1/2)$, $\bar{\eta} \in (0, 1)$, $\delta \in (0, 1)$, $\tau \in (0, 1]$, $y^0 \in \mathbb{R}^m$. For $j = 0, 1, \dots$, perform the following steps in each iteration:

Step 1. (Computing the Newton direction) Choose an element $M_j \in \mathcal{M}((\sigma_k)^{-1} x^k - A^\top y^j)$ and set $V_j := I_m + \sigma_k A M_j A^\top$. Solve the Newton equation

$$V_j d = -\nabla \Psi_k(y^j) \quad (15)$$

exactly or by the conjugate gradient (CG) algorithm to get d^j such that $\|V_j d^j + \nabla \Psi_k(y^j)\| \leq \min\{\bar{\eta}, \|\nabla \Psi_k(y^j)\|^{1+\tau}\}$.

Step 2. (Line search) Set $\alpha_j = \delta^{m_j}$, where m_j is the least nonnegative integer m satisfying

$$\Psi_k(y^j + \delta^m d^j) \leq \Psi_k(y^j) + \mu \delta^m \langle \nabla \Psi_k(y^j), d^j \rangle.$$

Step 3. Set $y^{j+1} = y^j + \alpha_j d^j$.

3.4. Efficient implementations of the semismooth Newton method

In this subsection, the sparsity and low-rank structure of the coefficient matrix in the linear system (15) will first be uncovered. Then the structures will be exploited through designing novel numerical techniques for solving the large scale system (15) to achieve efficient implementations of the semismooth Newton method in Algorithm 2. For any given index set $\Gamma \subseteq \{1, \dots, n\}$, define the diagonal matrix $\Sigma_\Gamma \in \mathbb{R}^{n \times n}$ by

$$(\Sigma_\Gamma)_{ii} = \begin{cases} 1, & \text{if } i \in \Gamma; \\ 0, & \text{otherwise.} \end{cases}$$

Similar to the case in (Li et al., 2018b, Proposition 6), there exists some positive integer N such that Σ_Γ can be rewritten as a block diagonal matrix

$$\Sigma_\Gamma = \text{Diag}(\Lambda_1, \dots, \Lambda_N)$$

with $\Lambda_i \in \{O_{n_i}, I_{n_i}\}$ for each $i \in \{1, \dots, N\}$ where any two consecutive blocks Λ_i and Λ_{i+1} are not of the same type. Note that O_{n_i} denotes the n_i by n_i zero matrix. Denote

$$J = \{j \in \{1, \dots, N\} \mid \Lambda_j = I_{n_j}\}.$$

Then we have

$$P = I_n - B_\Gamma^\top (B_\Gamma B_\Gamma^\top)^{-1} B_\Gamma = \text{Diag}(P_1, \dots, P_N),$$

where

$$P_i = \begin{cases} \frac{1}{n_i+1} e_{n_i+1} e_{n_i+1}^\top, & \text{if } i \in J \text{ and } i \neq N; \\ O_{n_i}, & \text{if } i \in J \text{ and } i = N; \\ I_{n_i-1}, & \text{if } i \notin J \text{ and } i \neq 1; \\ I_{n_i}, & \text{if } i \notin J \text{ and } i = 1 \end{cases}$$

with the convention $I_0 = \emptyset$. This block diagonal matrix P can be further decomposed into the sum of a sparse diagonal term and a low-rank term as $P = H + UU^\top$, where $H = \text{Diag}(H_1, \dots, H_N) \in \mathbb{R}^{n \times n}$ with

$$H_i = \begin{cases} O_{n_i+1}, & \text{if } i \in J \text{ and } i \neq N; \\ O_{n_i}, & \text{if } i \in J \text{ and } i = N; \\ I_{n_i-1}, & \text{if } i \notin J \text{ and } i \neq 1; \\ I_{n_i}, & \text{if } i \notin J \text{ and } i = 1 \end{cases}$$

and $U \in \mathbb{R}^{n \times N}$ with its (k, j) -th entry given by

$$U_{kj} = \begin{cases} 1/\sqrt{n_j+1}, & \text{if } \sum_{t=1}^{j-1} n_t + 1 \leq k \leq \sum_{t=1}^j n_t + 1 \text{ and } j \in J \setminus \{N\}; \\ 0, & \text{otherwise.} \end{cases}$$

Define $\alpha := \{j \in \{1, \dots, n\} \mid H_{ii} = 1\} = \{1, \dots, n\} \setminus \Gamma$, and let U_{J_N} be the submatrix of U generated by extracting its columns indexed by $J \setminus \{N\}$. Then for any given $A \in \mathbb{R}^{m \times n}$, any $\Gamma \in \{1, \dots, n\}$ with its corresponding matrix P defined as above, and any signed permutation matrix π , we have

$$\begin{aligned} A\pi^\top P\pi A^\top &= A\pi^\top H\pi A^\top + A\pi^\top UU^\top \pi A^\top \\ &= A\pi(\alpha, :)^\top \pi(\alpha, :)^T A^\top + \tilde{A}\tilde{U}_{J_N}\tilde{U}_{J_N}^\top \tilde{A}^\top \\ &=: V_1 V_1^\top + V_2 V_2^\top, \end{aligned} \tag{16}$$

where $V_1 = A\pi(\alpha, :)^\top$, $V_2 = \tilde{A}\tilde{U}_{J_N}$ with \tilde{U}_{J_N} being the submatrix of U_{J_N} obtained by dropping all its zero rows and \tilde{A} is the submatrix obtained from the permuted matrix $A\pi^\top$ by dropping the columns corresponding to those zero rows in U_{J_N} . We call the structure uncovered in (16) that is inherited from the sparse plus low-rank structure of the generalized Jacobian P as the *second-order sparsity*.

Based on the structure in (16), the cost of computing $A\pi^\top P\pi A^\top$ is dramatically reduced from $\mathcal{O}(mn(n+m))$ by naive computation to $\mathcal{O}(m^2(r_1+r_2))$, where r_1 is number of columns in V_1 and r_2 is the number of columns in V_2 . Here r_1 refers to the number of inactive constraints in $Bx \geq 0$, and r_2 refers to the number of distinct nonzero identical components in Bx , both of which are generally no larger than the number of nonzero components of x . In the setting of high-dimensional sparse grouping linear regression models, m , r_1 , r_2 and N are generally much smaller than n , therefore the aforementioned reduction of the computational cost can be highly significant.

If m is not too large, we can use the (sparse) Cholesky factorization to directly solve the linear system (15). In the case where $r_1 + r_2 \ll m$, the cost of solving (15) can be further reduced by using the Sherman-Morrison-Woodbury (SMW) formula as follows:

$$\left(I_m + \sigma A \pi^\top P \pi A^\top\right)^{-1} = (I_m + W W^\top)^{-1} = I_m - W(I_{r_1+r_2} + W^\top W)^{-1} W^\top,$$

where $W = \sqrt{\sigma}[V_1 \ V_2] \in \mathbb{R}^{m \times (r_1+r_2)}$. In the event when m is extremely large and $r_1 + r_2$ is not small so that using the SMW formula is also expensive, we can use the preconditioned conjugate gradient (PCG) method to solve the linear system (15).

4. Numerical experiments

The performance of our proposed sparse semismooth Newton-based augmented Lagrangian method (Newt-ALM) for solving SLOPE (3) and the special case of the OSCAR model in (1) will be evaluated by comparing it with the following first-order methods:

- the accelerated proximal gradient (APG) algorithm implemented in Bogdan et al. (2015) with its MATLAB code available at <http://statweb.stanford.edu/~candes/SortedL1>;
- the semi-proximal alternating direction method of multipliers (sPADMM) (see, e.g., Fazel et al. (2013)) applied to the dual problem (with implementation details presented in Subsection 4.2).

All the computational results are obtained from a desktop computer running on 64-bit Windows Operating System having 4 cores with Intel(R) Core(TM) i5-5257U CPU at 2.70GHz and 8 GB memory.

4.1. Stopping criteria

To measure the accuracy of an approximate optimal solution (y, x) for the dual problem (11) and the primal problem (10), the relative duality gap and the dual infeasibility will be adopted. Specifically, denote

$$\text{Obj}_P := \frac{1}{2} \|Ax - b\|^2 + \kappa_\lambda(x), \text{ and } \text{Obj}_D := -b^\top y - \frac{1}{2} \|y\|^2.$$

Then the relative duality gap can be defined by

$$\eta_G := \frac{|\text{Obj}_P - \text{Obj}_D|}{\max\{1, |\text{Obj}_P|\}}.$$

Note that $\kappa_\lambda^*(\cdot)$ is actually the indicator function induced by the closed convex set

$$\mathcal{C}_\lambda := \left\{ z \mid \sum_{j \leq i} |z|_{(j)} \leq \sum_{j \leq i} \lambda_j, \ i = 1, \dots, n \right\},$$

which is exactly the unit ball of the dual norm to κ_λ (see, e.g., Bogdan et al., 2015; Wu et al., 2014). To characterize the dual infeasibility of y , or equivalently $-A^\top y \in \mathcal{C}_\lambda$, we adopt the measure proposed in Bogdan et al. (2015) which is

$$\eta_D := \max \left\{ 0, \max_{1 \leq i \leq n} \sum_{j \leq i} \left(|A^\top (Ax - b)|_{(j)} - \lambda_j \right) \right\}.$$

For given accuracy parameters ε_G and ε_D , our algorithm Newt-ALM will be terminated once

$$\eta_G \leq \varepsilon_G \text{ and } \eta_D \leq \varepsilon_D, \quad (17)$$

while both the sPADMM and the APG method will be terminated if (17) holds or if the number of iterations reaches the maximum of 50,000. In our numerical experiments, we choose $\varepsilon_G = \varepsilon_D = 1\text{e-}6$.

The relative KKT residual

$$\eta = \frac{\|x - \text{Prox}_{\kappa_\lambda}(x - A^\top(Ax - b))\|}{1 + \|x\| + \|A^\top(Ax - b)\|}$$

is adopted to measure the accuracy of an approximate optimal solution x generated from any of the algorithms tested in the numerical experiments.

4.2. ADMM for the dual problem (11)

The implementation details of the (semi-proximal) ADMM for solving problem (11) are elaborated in this subsection. Recall the dual problem (11)

$$(D) \quad \min_{y \in \mathbb{R}^m, \xi \in \mathbb{R}^n} \left\{ \frac{1}{2} \|y\|^2 + \langle b, y \rangle + \kappa_\lambda^*(\xi) \mid A^\top y + \xi = 0 \right\}.$$

We can apply the ADMM framework to solve (D) as follows:

$$\begin{cases} y^{k+1} \approx \arg \min_y \mathcal{L}_\sigma(y, \xi^k; x^k) + \frac{1}{2} \|y - y^k\|_S^2, \\ \xi^{k+1} \approx \arg \min_\xi \mathcal{L}_\sigma(y^{k+1}, \xi; x^k) + \frac{1}{2} \|\xi - \xi^k\|_T^2, \\ x^{k+1} = x^k - \tau \sigma (A^\top y^{k+1} + \xi^{k+1}), \end{cases} \quad (18)$$

where $\sigma > 0$ is a given penalty parameter, $\tau \in (0, \frac{1+\sqrt{5}}{2})$ is the dual steplength, which is typically chosen to be 1.618,

$$\mathcal{L}_\sigma(y, \xi; x) := \frac{1}{2} \|y\|^2 + \langle b, y \rangle + \kappa_\lambda^*(\xi) - \langle x, A^\top y + \xi \rangle + \frac{\sigma}{2} \|A^\top y + \xi\|^2$$

is the augmented Lagrangian function associated with (D) and S and T are two symmetric positive semidefinite matrices. The convergence results of such a general ADMM including the classical ones with the subproblems solved exactly have been discussed in Fazel et al. (2013) under some mild conditions. An inexact version for the general semi-proximal ADMM scheme and its convergence proof can be found in the recent paper by Chen et al. (2017).

In (18), the subproblem for updating y can be handled by solving the following linear system corresponding to its optimality condition:

$$\left(I_m + \sigma AA^\top + S\right) y = Ax^k - b - \sigma A\xi^k + Sy^k.$$

The weight matrix S in the proximal term can be simply chosen to be the zero matrix when $I_m + \sigma AA^\top$ admits a relatively cheap Cholesky factorization. Otherwise, we can adopt the rule elaborated in Subsection 7.1 in Chen et al. (2017) for choosing S appropriately.

The subproblem for updating ξ can be reformulated as:

$$\xi^{k+1} \approx \arg \min_{\xi} \kappa_{\lambda}^*(\xi)/\sigma + \frac{1}{2} \|\xi - (x^k/\sigma - A^\top y^{k+1})\|^2 + \frac{1}{2\sigma} \|\xi - \xi^k\|_T^2.$$

By utilizing the efficient algorithm for computing the proximal mapping $\text{Prox}_{\sigma\kappa_{\lambda}}(w^k)$ (Bogdan et al., 2015), together with the Moreau identity, we can simply choose $T = 0$ and update ξ as follows:

$$\xi^{k+1} = \text{Prox}_{\kappa_{\lambda}^*/\sigma}(w^k/\sigma) = \frac{1}{\sigma} \left(w^k - \text{Prox}_{\sigma\kappa_{\lambda}}(w^k)\right),$$

where $w^k := x^k - \sigma A^\top y^{k+1}$.

4.3. Results on solving the OSCAR model

In this subsection, we will test our proposed algorithm Newt-ALM for solving the OSCAR model and benchmark it against the APG algorithm implemented in the SLOPE package from Bogdan et al. (2015) and the ADMM scheme (Gabay and Mercier, 1976; Glowinski and Marrocco, 1975) presented in Subsection 4.2. The comparison among these three algorithms will be in terms of the computation time, the iteration number, and the accuracy measured via the relative KKT residual on several selected data from the UCI data repository Lichman (2013) and the BioNUS data set considered in Li et al. (2018b). To demonstrate the performance of these three methods for solving the OSCAR model, with less consideration on the tuning parameter adjustment for pursuing a nice statistical behavior of the regularization model, here we manually choose the tuning parameters w_1 and w_2 as follows:

$$w_1 = a\|A^\top b\|_{\infty} \text{ and } w_2 = w_1/\sqrt{n} \quad (19)$$

with several testing values for the factor a . The sparsity is recorded in terms of the minimum number k such that the first k largest components in magnitude contribute a percentage of no less than 99.9% for the ℓ_1 -norm. Results are shown in Table 1 and the data description is listed in Table 2. The “nnz” column in Table 1 counts the number of nonzeros in the solution x obtained by Newt-ALM such that $\text{nnz} = \min\{t : \sum_{i=1}^t |x|_{(i)} \geq 0.999\|x\|_1\}$.

Table 1: The comparison results obtained by testing real data from the UCI and the BioNUS data sets with (w_1, w_2) set as in (19). A₁: the ADMM with $\tau = 1.618$; A₂: the APG method implemented by the SLOPE package; A₃: our Newt-ALM.

No.	a	nnz	η ($A_1 A_2 A_3$)	Time(s) ($A_1 A_2 A_3$)	Iter No. ($A_1 A_2 A_3$)
p1	1e-7	1	4.37e-07 8.47e-05 5.26e-10	6.86 3.01 1.97	51 25 7
	1e-8	2	2.53e-07 1.56e-05 3.37e-09	328.20 3071.39 7.11	2251 32704 37
	1e-9	158	9.72e-08 7.37e-04 1.83e-10	779.00 4678.39 25.33	4054 50000 52
p2	1e-7	1	4.00e-07 4.53e-05 2.60e-09	2.48 1.78 1.14	51 25 7
	1e-8	3	5.88e-07 3.14e-04 3.61e-08	99.28 961.80 3.86	2101 16525 35
	1e-9	256	1.89e-07 3.77e-04 1.16e-11	277.84 2605.04 48.97	4627 50000 64
p3	1e-3	6	9.07e-09 1.61e-07 6.48e-09	549.90 396.43 4.07	7827 5522 23
	1e-4	81	3.29e-08 1.18e-06 1.78e-09	4521.18 3652.90 8.77	50000 50000 39
	1e-5	100	3.87e-06 3.26e-05 2.62e-10	5781.13 3776.61 38.20	50000 50000 48
p4	1e-3	245	5.97e-10 1.62e-07 1.51e-11	351.95 203.92 9.22	802 607 7
	1e-4	343	1.04e-07 3.52e-07 1.02e-09	2498.72 7069.69 21.94	4139 21205 23
	1e-5	419	1.84e-04 3.69e-05 3.63e-09	10800.80 17138.70 100.32	9893 50000 41
p5	1e-4	11	1.22e-07 6.48e-07 1.90e-08	144.99 629.91 2.69	1292 17531 21
	1e-5	26	2.07e-07 1.31e-05 3.66e-09	815.35 1618.06 5.32	4896 50000 37
	1e-6	70	2.44e-07 3.72e-04 7.74e-09	859.92 1613.81 24.21	4320 50000 44
p6	1e-6	2	2.30e-07 1.95e-08 2.04e-10	215.07 712.95 4.31	1761 10696 23
	1e-7	10	2.14e-07 1.52e-05 1.42e-09	583.87 2899.70 8.19	3509 50000 33
	1e-8	51	9.61e-09 1.11e-04 5.70e-10	1662.10 2886.64 19.88	6153 50000 46
p7	1e-3	8	2.41e-08 1.70e-07 2.04e-08	286.68 89.86 3.03	2713 1401 16
	1e-4	39	9.98e-07 5.40e-07 4.96e-09	373.67 1745.63 4.64	1782 29896 24
	1e-5	120	9.75e-07 6.81e-06 1.18e-08	1303.22 3032.56 11.39	4266 50000 32
p8	1e-3	3	7.75e-08 2.54e-07 1.70e-07	2.20 5.73 0.73	302 881 13
	1e-4	14	1.06e-07 2.64e-06 1.57e-07	4.95 35.55 0.95	513 8013 21
	1e-5	60	1.20e-07 3.90e-06 2.05e-08	16.28 106.13 1.61	1302 31678 32
p9	1e-3	1	1.75e-09 1.42e-08 2.56e-07	2.50 1.01 0.55	51 28 4
	1e-4	6	6.64e-07 3.99e-07 5.24e-07	8.20 22.47 0.97	151 715 10
	1e-5	15	4.66e-07 1.20e-06 2.50e-08	46.97 220.01 2.02	701 10905 15
p10	1e-2	3	4.05e-08 7.39e-07 3.33e-08	4.20 0.84 0.72	623 82 20
	1e-3	130	2.76e-08 1.24e-06 9.58e-09	13.94 194.86 3.13	1910 25299 33
	1e-4	160	9.66e-07 2.75e-06 1.53e-09	29.99 220.75 5.77	2963 50000 45
p11	1e-3	32	2.93e-08 1.85e-06 7.21e-09	42.61 586.28 2.41	3755 50000 34
	1e-4	155	3.97e-07 1.83e-05 1.83e-08	32.15 713.13 3.25	2216 50000 40
	1e-5	193	2.71e-07 4.08e-05 8.81e-10	93.55 352.37 11.47	4608 50000 54
p12	1e-3	34	3.17e-08 7.60e-07 6.19e-09	9.84 218.69 1.06	3024 42154 34
	1e-4	54	5.97e-07 3.78e-06 2.31e-09	14.02 267.84 2.11	3766 50000 39
	1e-5	59	7.55e-07 7.58e-06 8.24e-10	46.34 267.88 4.22	11501 50000 52
p13	1e-3	7	2.71e-08 8.99e-06 1.93e-08	524.93 842.24 2.17	38456 50000 44
	1e-4	38	2.86e-08 4.68e-05 7.02e-09	761.06 840.22 5.83	50000 50000 45
	1e-5	151	2.28e-07 1.33e-04 3.05e-10	246.02 670.25 10.42	8130 50000 53
p14	1e-2	5	4.93e-08 6.27e-07 4.16e-08	2.20 4.07 0.62	997 1187 22
	1e-3	33	4.65e-07 6.93e-07 5.91e-09	2.89 68.43 1.11	1302 22498 34
	1e-4	51	5.87e-07 3.37e-06 1.61e-08	7.89 154.98 2.08	4063 50000 39
p15	1e-2	1	5.46e-09 4.47e-09 5.08e-09	3.71 1.72 0.72	1002 234 23
	1e-3	11	6.78e-08 2.50e-06 9.02e-09	9.89 300.71 1.17	2531 50000 32
	1e-4	76	1.40e-08 1.79e-05 7.98e-09	13.93 304.82 4.67	3144 50000 41

Table 2: The problem names and sizes

No.	Problem name	$[m, n]$
p1	E2006.train	[16087,150360]
p2	E2006.test	[3308,150358]
p3	pyrim_scaled-expanded5	[74, 201376]
p4	triazines_scaled-expanded4	[186,635376]
p5	abalone_scale_expanded7	[4177,6435]
p6	bodyfat_scale_expanded7	[252,116280]
p7	housing_scale_expanded7	[506,77520]
p8	mpg_scale_expanded7	[392, 3432]
p9	space_ga_scale_expanded9	[3107,5005]
p10	DLBCL_H	[160, 7399]

p11	lung_H1	[203, 12600]
p12	NervousSystem	[60, 7129]
p13	ovarian_P	[253, 15153]
p14	DLBCL_S	[47, 4026]
p15	lung_M	[96, 7129]

From Table 1, we observe that all the 45 tested instances are successfully solved by Newt-ALM within 2 minutes (for most of the cases within less than half a minute), while 3 and 22 cases have failed (i.e., not achieving our stopping criteria) to be solved by ADMM and SLOPE, respectively. This shows that our Hessian based Newt-ALM algorithm is more robust compared to the first-order methods (ADMM and the accelerated proximal gradient method implemented in SLOPE) in its ability to successfully solve difficult problems. Both the solution accuracy (as shown in the column under “ η ”) and the computation time (as shown in the column under “Time(s)”) also show a tremendous computational advantage of Newt-ALM comparing to ADMM and SLOPE. In particular, for many of the instances corresponding to p3, p4, p5, p6, p7, p13, our algorithm can be more than 100 times faster than ADMM and SLOPE.

It is noteworthy that the dual-based ADMM also works better than SLOPE for majority of the tested instances. The performance profiles of these three algorithms for all 45 tested problems are presented in Figure 1. Recall that a point (x, y) on a particular profile curve implies that the algorithm can solve $(100y)\%$ of all the tested instances up to the desired accuracy within at most x times of the fastest algorithm for each instance. More specifically, for $x = 150$, we can see from Figure 1 that even by consuming more than 150 times of the computation time taken by Newt-ALM, there are still around 40% and 10% of tested instances which are not successfully solved by SLOPE and ADMM, respectively.

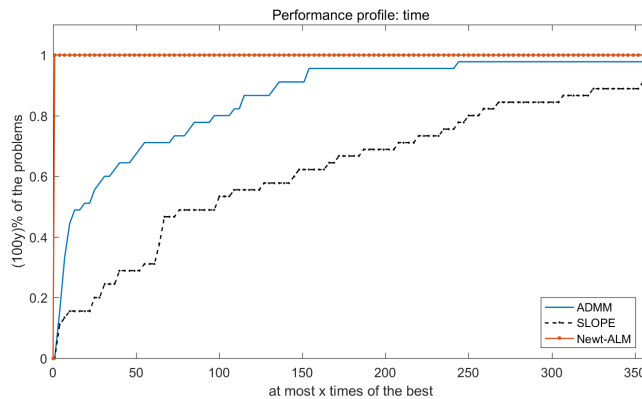


Figure 1: Time comparison for ADMM, SLOPE and Newt-ALM.

4.4. Results on real data sets with group structures

Two real-world data sets with group structures are used to test our proposed algorithm Newt-ALM against the other two first-order algorithms discussed in the previous subsection.

The first one is the breast cancer data set compiled by Van de Vijver et al. (2002), which consists of gene expression data for 8,141 genes in 295 breast cancer tumors (78 metastatic and 217 non-metastatic). We restrict the analysis to 3510 genes which are in at least one pathway. Since the data set is very unbalanced, we adopt the balancing scheme in Jacob et al. (2009) by using 3 replicates of each metastasis tumor and yield a total number of 451 samples. The comparison results are listed in Table 3.

Table 3: The comparison results obtained by testing the breast cancer data set with (w_1, w_2) set as in (19) with different values for a . A_1 : ADMM with $\tau = 1.618$; A_2 : the APG method in the SLOPE package; A_3 : our Newt-ALM.

a	nnz	$\eta (A_1 A_2 A_3)$	Time(s) $(A_1 A_2 A_3)$	Iter No. $(A_1 A_2 A_3)$
1e-3	145	1.43e-08 7.09e-07 2.48e-09	2.42 26.02 0.86	402 6220 20
1e-4	306	3.66e-08 8.74e-07 9.35e-10	10.21 70.51 2.80	1310 18016 33
1e-5	335	1.86e-09 7.12e-06 8.31e-10	34.63 205.39 4.68	3051 50000 43

The second data set is the NCEP/NCAR reanalysis 1 data set from Kalnay et al. (1996) which contains the monthly means of climate data measurements spread across the globe in a grid of $2.5^\circ \times 2.5^\circ$ resolutions (longitude and latitude 144×73) from 1948/01/01 to 2018/05/31. Each grid point has 7 predictive variables including the air temperature, precipitable water, relative humidity, pressure, sea level pressure, horizontal wind speed and vertical wind speed, which leads to a natural group structure in the data set (each group of length 7). The resulting measurement matrix A is of size $[m, n] = 845 \times 73584$. Similar to the parameter scheme chosen in Ndiaye et al. (2016) and Zhang et al. (2018), we manually choose the tuning parameters w_1 and w_2 as follows:

$$w_1 = 0.4w(t) \text{ and } w_2 = 0.6w(t) \tag{20}$$

with $w(t) = 10^{-5+[3(t-1)/99]} \times \|A^\top b\|_\infty$. The numerical results with different t 's are listed in Table 4.

Table 4: The comparison results obtained by testing the NCEP/NCAR reanalysis 1 data set with (w_1, w_2) set as in (20). A_1 : ADMM with $\tau = 1.618$; A_2 : the APG method in the SLOPE package; A_3 : our Newt-ALM.

t	$\eta (A_1 A_2 A_3)$	Time(s) $(A_1 A_2 A_3)$	Iter No. $(A_1 A_2 A_3)$
10	6.85e-07 9.76e-07 6.07e-11	12.75 6.19 1.50	136 104 4
20	1.65e-10 5.29e-07 7.74e-10	18.73 11.68 0.94	201 203 2
30	1.09e-07 8.68e-07 1.33e-11	32.22 12.70 1.20	330 221 3
40	3.02e-07 7.55e-07 3.57e-12	47.10 15.14 0.98	506 265 2
50	3.38e-08 5.16e-07 1.73e-12	55.77 26.52 1.36	608 469 4
60	2.06e-07 8.96e-07 1.16e-10	71.26 28.92 1.12	761 504 2
70	1.35e-08 8.37e-07 1.51e-10	63.14 37.32 1.11	685 653 2
80	5.41e-07 1.24e-03 4.89e-08	574.57 2841.53 4.06	5451 50000 13
90	1.00e-03 2.06e-02 3.17e-08	4911.28 2969.07 3.72	50000 50000 18
100	1.24e-03 1.33e-02 4.05e-08	5833.23 2809.22 5.17	50000 50000 26

From Tables 3 and 4, we can draw a similar conclusion as the experiments on the UCI and the BioNUS data sets discussed in Subsection 4.3. That is, our Newt-ALM method is far superior to the tested first-order methods in terms of computational efficiency and the ability to successfully solve the problems to the required level of accuracy.

4.5. The pathwise solution for a microarray data

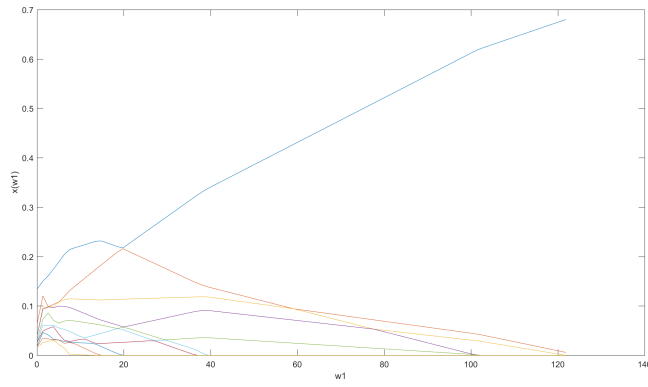
The behavior of the OSCAR model for sparse feature selection and grouping for each specific instance relies heavily on the tuning parameters w_1 and w_2 . To get a reliable and effective estimation for the coefficients of all involved predictors in the context of linear regression, a two-dimensional grid of various w_1 and w_2 values are tested to generate a solution path. The task of generating a solution path can be costly since each single pair of parameters (w_1, w_2) will lead to a different instance of the OSCAR model. The path usually begins with appropriately chosen parameters that shrink all the coefficients to zero, and moves on until we are near the un-regularized solution by varying the values of the parameters. During the construction of the solution path, the warm start strategy (Friedman et al., 2007, 2010) is always used to accelerate the entire process by using the previous near-by solution as the initial point for the next problem.

Here, we will use the microarray data set reported in Scheetz et al. (2006) and processed it by following Huang et al. (2008); Gu et al. (2018), where the design matrix $A \in \mathbb{R}^{m \times n}$ and the response vector $b \in \mathbb{R}^m$ with $m = 120$ and $n = 3000$. A partial solution path with the parameter w_2 fixed at the value $\|A^\top b\|_\infty/n^2$, and the parameter w_1 varying evenly in the interval $[10^{-4}, 10^{-2}] \times \|A^\top b\|_\infty$ for 100 different values will be constructed. The first 10 largest coefficients in magnitude of all the 100 numerical solutions are collected in Figure 2 by using ADMM, SLOPE and Newt-ALM, respectively. The timing comparison for generating the partial solution paths by these three algorithms is presented in Table 5.

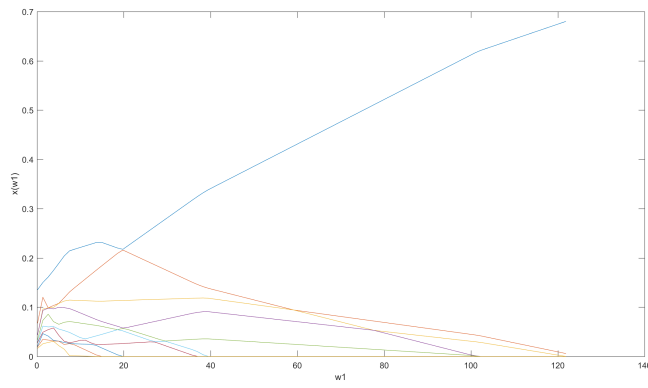
Table 5: Computation time comparison among Newt-ALM, ADMM and SLOPE for generating the partial solution paths, where the row ‘‘Ratio’’ reports the ratios of the computation time of each single algorithm to that of the fastest algorithm.

	Newt-ALM	ADMM	SLOPE
Time(s)	27.74	323.65	1149.73
Ratio	1	11.7	41.4

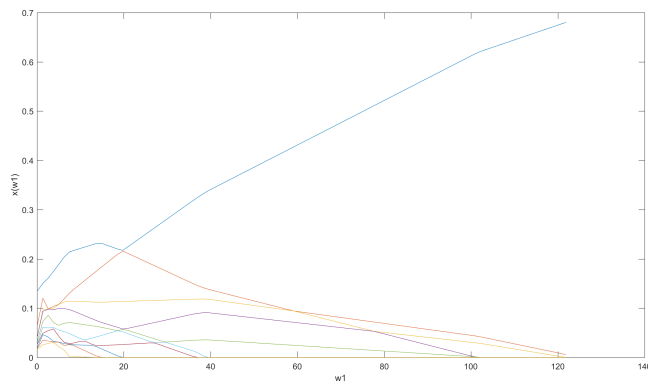
As Figure 2 shows, all the three algorithms obtain almost the same partial solution paths for the microarray data with the above parameters setting. This is due to fact that the size of the data is relatively small ($[m, n] = [120, 3000]$), and all the instances corresponding to the chosen tuning parameter pairs have rather sparse solutions (most of them have less than 10 nonzero components in the numerical solutions) and hence have been successfully solved by all three algorithms. Even for such a nice scenario, the Newt-ALM is still more than 10 times and 40 times faster than ADMM and SLOPE, respectively, as shown in Table 5. For difficult cases, such as large scale problems or those with relatively dense solutions in the



(a)



(b)



(c)

Figure 2: The partial solution paths with the first 10 largest coefficients in magnitude for the microarray data: (a) Newt-ALM; (b) ADMM; (c) SLOPE

high-dimensional linear regression, both the advantage in computation time and solution accuracy of our Newt-ALM will certainly be more significant, as can be observed in Table 1 and deduced from the computational complexity analysis in Subsection 3.4.

With a two-dimensional grid of varying w_1 and w_2 values, we can also construct a three-dimensional scattergram to show those first k (e.g., $k = 10$) largest components in magnitude for the microarray data. Figure 3 shows such a case, from which we can get a partial solution path along w_1 (or w_2) with any fixed w_2 (or w_1), or along any set of (w_1, w_2) pairs on the grid. Figure 3 shows the scattergram which collects the first 10 largest components in magnitude with w_1 and w_2 varying evenly in $[10^{-7}, 10^{-4}] \times \|A^\top b\|_\infty$ and $[10^{-4}, 10^{-2}] \times \|A^\top b\|_\infty/n$, respectively. All the 10,000 problems are solved by our algorithm Newt-ALM in a total of about 70 minutes.

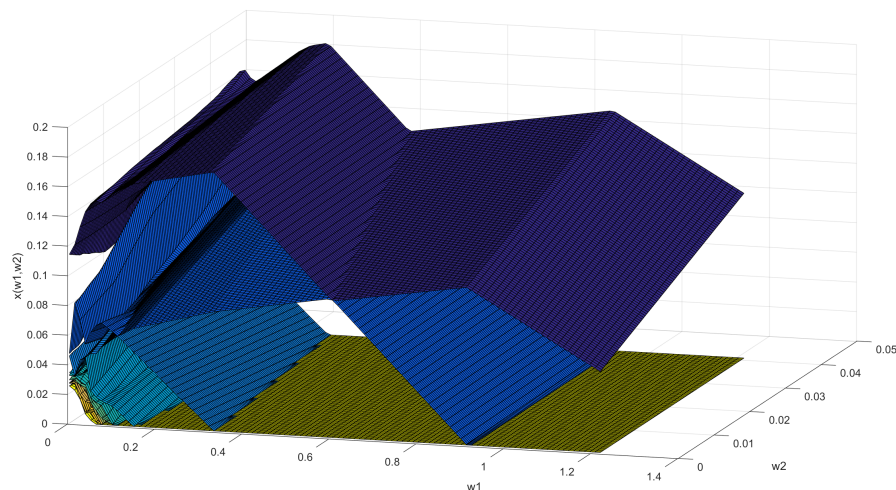


Figure 3: The first 10 largest components in magnitude of solutions with a two-dimensional grid of w_1 and w_2 values for the microarray data

5. Discussions

In this paper we have proposed an efficient semismooth Newton-based augmented Lagrangian method for solving the OSCAR and SLOPE models in high-dimensional statistical regressions from the dual perspective. Numerical results have demonstrated the overwhelming superiority of the proposed algorithm on high-dimensional real data sets, comparing to the widely-used APG and ADMM. It is noteworthy that the original OSCAR and SLOPE models have been transformed to their dual counterparts before applying our method to take the advantage of the high-dimensional setting (i.e., the number of coefficients to be estimated is far larger than the sample size). The success of our second-order iterative method, both in accuracy and in computation time, relies heavily on the subtle second-order sparsity structure present in the generalized Jacobian matrix that corresponds to the

second-order differential information of the underlying structured regularizer. Besides the least squares loss function adopted in the OSCAR and SLOPE models, our method is also applicable for the case of the logistic loss function, in which the desired nice properties of the corresponding subproblems are maintained to guarantee the efficiency and robustness of the algorithm. For classical statistical regression with larger sample size, our method is still applicable. But we may have to explore whether it is more efficient to apply our algorithmic framework directly to the OSCAR and SLOPE models, instead of our current application to the dual problem. The efficiency and effectiveness of our algorithm in solving high-dimensional linear regression with the OSCAR and SLOPE regularizers will greatly facilitate data analysis in statistical learning and related applications across a broad range of fields.

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Appendix A.

In this appendix we prove the following theorem from Section 2:

Theorem *Let $\lambda \in \mathbb{R}_+^n$ be such that $\lambda_1 \geq \dots \geq \lambda_n$. Then $\mathcal{M}(\cdot)$ is a nonempty and compact valued, upper semicontinuous multifunction, and for any given $y \in \mathbb{R}^n$, every $M \in \mathcal{M}(y)$ is symmetric and positive semidefinite. Moreover, there exists a neighborhood U of y such that for all $y' \in U$,*

$$\text{Prox}_{\kappa_\lambda}(y') - \text{Prox}_{\kappa_\lambda}(y) - M(y' - y) = 0, \quad \forall M \in \mathcal{M}(y'). \quad (21)$$

Proof. Let $y \in \mathbb{R}^n$ be an arbitrary point. Then it is obvious that $\mathcal{M}(y)$ is a nonempty and compact set. The symmetric and positive semidefiniteness of $M \in \mathcal{M}(y)$ is trivial by the definitions in (6) and (8). Now we claim that there exists a neighborhood V of $y \in \mathbb{R}^n$ such that

$$\Pi^s(y') \subseteq \Pi^s(y), \quad \forall y' \in V.$$

This claim is trivial for $y = 0$ since $\Pi^s(0) = \mathbf{I}_n^s$. For the case of a nonzero $y \in \mathbb{R}^n$, let r be the number of distinct values in $|y|$, and t_1, \dots, t_r be all those distinct values satisfying $t_1 > t_2 > \dots > t_r \geq 0$. Consider the following two cases:

Case I: If $t_r > 0$, set $\delta := \frac{1}{3} \min \left\{ t_r, \min_{1 \leq i \leq r-1} \{t_i - t_{i+1}\} \right\}$;

Case II: If $t_r = 0$, set $\delta := \frac{1}{3} \min_{1 \leq i \leq r-1} \{t_i - t_{i+1}\}$.

It is easy to verify that in both cases $\delta > 0$ and

$$\Pi^s(y') \subseteq \Pi^s(y), \quad \forall y' \in \mathbf{B}(y, \delta), \quad (22)$$

where $\mathbf{B}(y, \delta)$ is the 2-norm ball centered at y with radius δ . The upper semicontinuity of \mathcal{M} then can be obtained from (22) and (7). The remaining part is to show (21). For any $y' \in \mathbf{B}(y, \delta)$ with δ defined as above, it is known from (5) and the inclusion property in (22) that

$$\text{Prox}_{\kappa_\lambda}(y') - \text{Prox}_{\kappa_\lambda}(y) = \pi^{-1} (x_\lambda(\pi y') - x_\lambda(\pi y)), \quad \forall \pi \in \Pi^s(y'). \quad (23)$$

By combining the properties in (7) and the fact that $\|\pi y' - \pi y\| = \|y' - y\|$, we know that there exists a neighborhood $U \subseteq \mathbf{B}(y, \delta)$ of y such that for all $y' \in U$,

$$x_\lambda(\pi y') - x_\lambda(\pi y) = P(\pi y' - \pi y), \quad \forall P \in P(\pi y'), \forall \pi \in \Pi^s(y'),$$

which together with (23) leads to the desired result in (21). This completes the proof.

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