High-dimensional Location Estimation via Norm Concentration for Subgamma Vectors

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Jasper C.H. Lee (UW Madison), Eric Price (UT Austin)

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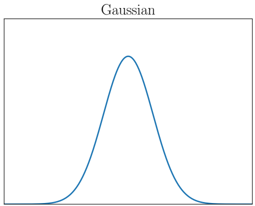
Motivating Examples



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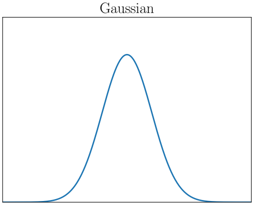

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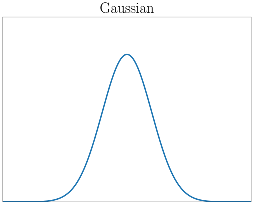

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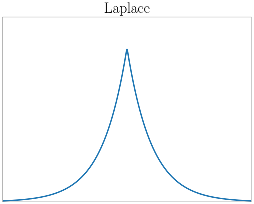

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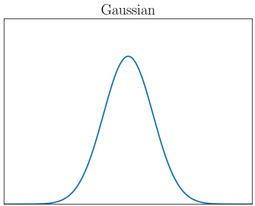

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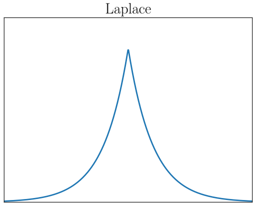

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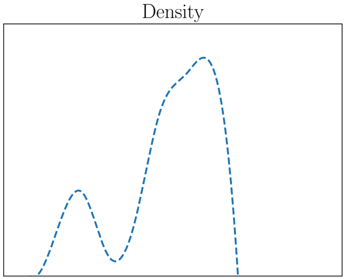
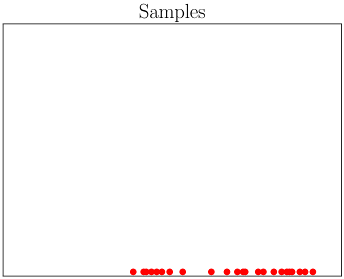
Given a density f (up to shift) on $\mathbb{R}^d$, and n samples $X_1, \ldots, X_n$, what is the best estimator of the mean? **Mean Estimation with known density**.

First attempt





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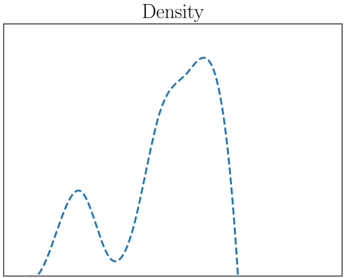

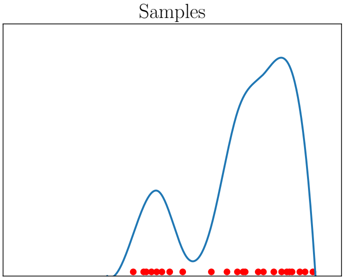

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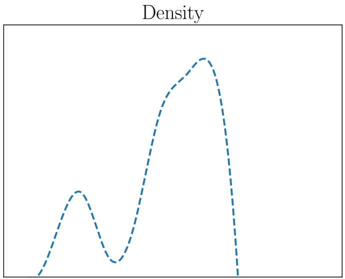

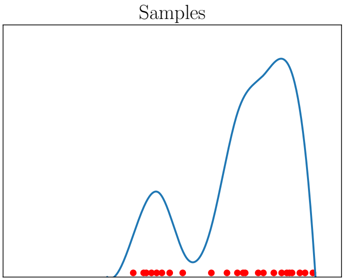

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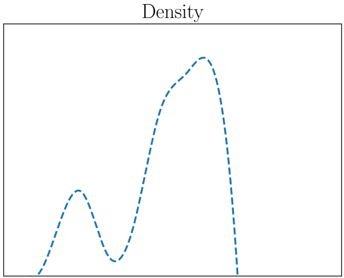

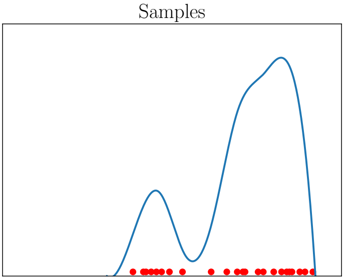

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- Enjoys great properties asymptotically – converges to $\mathcal{N}(\mu, \mathcal{I}^{-1}/n)$, where $\mathcal{I}$ is the *Fisher Information*
- Basically tight: Cramér-Rao bound says any unbiased estimator must have variance at least $\mathcal{I}^{-1}/n$

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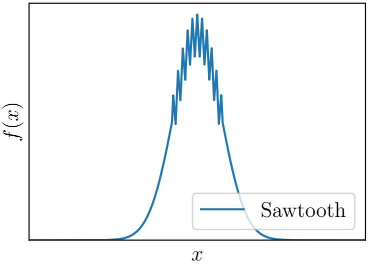

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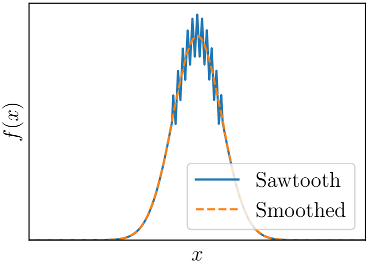

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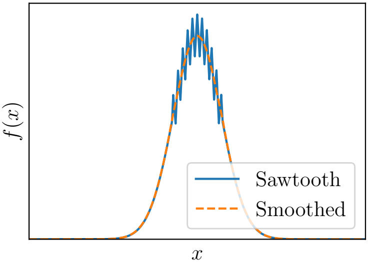

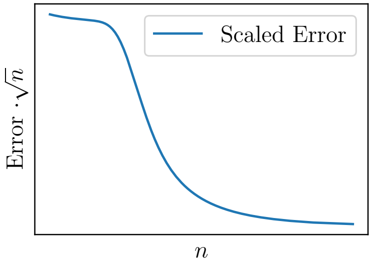

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2. An extension to **high dimensions**.
   - Possible because of simplified algorithm
   - Bound matches Gaussian tail bound for large effective dimension

Our results

Theorem (Informal)

Let $R = r^2 I_d$ and let $\mathcal{I}_R$ be the R-smoothed Fisher information. For large enough r decaying polynomially in n, and any constant $0 < \eta < 1$

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- Based on new theorem for concentration of norm of vectors with subgamma projections

Summary

1. Gaussian Smoothing + MLE $\rightarrow$ Finite sample bound for mean estimation with **known** density in **one dimension**
2. Gaussian Smoothing + single step of Newton's method on gradient of log-likelihood
   - Faster and more accurate
   - Finite sample bound in **high dimensions**

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