The dictionary approach for spherical deconvolution
Thanh Mai Pham Ngoc, Vincent Rivoirard

To cite this version:
Thanh Mai Pham Ngoc, Vincent Rivoirard. The dictionary approach for spherical deconvolution. Journal of Multivariate Analysis, Elsevier, 2013, 115, pp.138-156. <hal-00616519>

HAL Id: hal-00616519
https://hal.archives-ouvertes.fr/hal-00616519
Submitted on 22 Aug 2011
The dictionary approach for spherical deconvolution

Thanh Mai Pham Ngoc* and Vincent Rivoirard†

August 19, 2011

Abstract

We consider the problem of estimating a density of probability from indirect data in the spherical convolution model. We aim at building an estimate of the unknown density as a linear combination of functions of an overcomplete dictionary. The procedure is devised through a well-calibrated $\ell_1$-penalized criterion. The spherical deconvolution setting has been barely studied so far, and the two main approaches to this problem, namely the SVD and the hard thresholding ones considered only one basis at a time. The dictionary approach allows to combine various bases and thus enhances estimates sparsity. We provide an oracle inequality under global coherence assumptions. Moreover, the calibrated procedure that we put forward gives very satisfying results in the numerical study when compared with other procedures.

Keywords: Density deconvolution, Dictionary, Lasso estimate, Oracle inequalities, Calibration, Sparsity, Second generation wavelets.


1 Introduction

We consider the spherical deconvolution problem. We observe:

\[ Z_i = \varepsilon_i X_i, \quad i = 1, \ldots, N \]  

where the $\varepsilon_i$ are i.i.d. random variables of $\mathbb{SO}(3)$ the rotation group in $\mathbb{R}^3$ and the $X_i$’s are i.i.d. random variables of $S^2$, the unit sphere of $\mathbb{R}^3$. We suppose that $X_i$ and $\varepsilon_i$ are independent. We also assume that the distributions of $Z_i$ and $X_i$ are absolutely continuous with respect to the uniform measure on $S^2$ and we set $f_Z$ and $f$ the densities of $Z_i$ and $X_i$ respectively. The distribution of $\varepsilon_i$ is absolutely continuous with respect to the Haar measure on $\mathbb{SO}(3)$ and we will denote it $f_\varepsilon$. In this paper, we consider that $f_\varepsilon$ is known.

Then we have

\[ f_Z = f_\varepsilon * f, \]

where $*$ denotes the convolution product which is defined below in (10).

The aim of the present paper is to recover the unknown density $f$ from the noisy observations $Z_i$

---

*Laboratoire de Mathématique, UMR CNRS 8628, Université Paris Sud, 91405 Orsay Cedex, France, Email: thanh.pham-ngoc@math.u-psud.fr
†CEREMADE UMR CNRS 7534, Université Paris Dauphine, Place du Maréchal De Lattre De Tassigny, 75775 PARIS Cedex 16, France, Email: Vincent.Rivoirard@dauphine.fr
thanks to a well-calibrated $\ell_1$-penalised least squares criterion. Roughly speaking, each genuine
observation $X_i$ is contaminated by a small random rotation. Although the problem of decon-
volution has been extensively addressed in the case of the real line, it has been barely the case
on the sphere. The spherical geometry has its own characteristics and includes more complex
analytical tools.

The model of spherical convolution, as expressed in (1), has applications in medical imaging
and in astrophysics. In medical imaging, people are interested in estimating a fiber orientation
density from high angular resolution diffusion MRI data (MRI stands for Magnetic Resonance
Imaging) see the work of Tournier, Calamante, Gadian and Connelly [31]. In their paper, the
spherical convolution (1) models the situation where the density of the MRI data is viewed
as a convolution of a response function and the density of interest. In astrophysics, the so-
called UHECR (Ultra High Energy Cosmic Rays) are at the core of astrophysics concerns. In
order to understand the mechanisms of the UHECR, a crucial challenge is the estimation of the
density probability of the incidence directions with which the UHECR arrive on the earth. The
convolution model takes into account a natural noise which corrupts the genuine observations
$X_i$.

The first authors who actually solved this problem were Healy, Hendriks and Kim in their
pioneering work, see [18]. They introduced an orthogonal series method based on the Fourier
basis of $L_2(S^2)$ namely the spherical harmonics and assessed its theoretical performances by
presenting convergence rates for Sobolev type regularities. Moreover, the spherical harmonics
constitute the SVD (Singular Value Decomposition) basis in the spherical deconvolution setting
and hence allow to invert the convolution operator $f_\varepsilon$ in a stable way. Subsequently, Kim and Koo
[20] proved that those rates of convergence were optimal and refined those results by enhancing
sharp minimaxity under a super-smooth condition on the error distribution, see [21]. The SVD
procedure is of course appealing for its simplicity and its ability to invert quickly the operator
$f_\varepsilon$ but it has poor local performances. Indeed, the spherical harmonics which are spread all over
the sphere might be a drawback if one is interested in highlighting some local features of the
density of interest. It is the case whenever one concentrates on the infinity norm or on adapting
to inhomogeneous smoothness. To circumvent these problems, Kerkyacharian, Pham Ngoc and
Picard [19] considered a thresholding procedure on needlets. The needlets due to Narcowich,
Petrushev and Ward [27] is a tight frame constructed on the spherical harmonics. They enjoy
very good localization properties. This procedure turned out to be profitable both in theory with
consideration of $L_p$ loss with $1 \leq p \leq \infty$ and in practice.

Nonetheless as one may have noticed, each approach mentioned above leans on only one basis,
the spherical harmonics or the needlet one. Consequently, instead of sticking to only one basis,
it may be relevant to consider an overcomplete dictionary. Moreover, $K$ can be larger than the
number of observations $N$ contrary to thresholding techniques where $K \leq N$.

With this aim in view, we would like to build an estimate of $f$ as a linear combination of
functions of a dictionary $(\varphi_1, \ldots, \varphi_K)$ with $\varphi_k \in L_2(S^2)$. Denote by $f_\lambda$ the linear combination
\[
 f_\lambda(x) = \sum_{k=1}^{K} \lambda_k \varphi_k(x), \quad x \in S^2, \quad \lambda = (\lambda_1, \ldots, \lambda_K) \in \mathbb{C}^K.
\]

By considering an overcomplete dictionary which cardinality $K$ can be larger than the sample
size $N$, we tacitly believe that the estimates of $f$ is sparse, namely that very few coordinates of
$\hat{\lambda}$ is non zero. To the best of our knowledge, the dictionary approach has not been used to face
the spherical convolution model (1) or its analogous on the real line expressed as $Y = X + \varepsilon$.

A question immediately comes into sight. Because we precisely treat a convolution problem
which provides a relevant setup where observations may come from one source observed through
some noise, is there some hope to keep a sparse structure of the estimates of $\lambda$? In other words, is the dictionary approach capable to retrieve sparsity despite the action of the convolution operator? The answer seems to be affirmative at least in the present numerical study that we conducted with a $\ell_1$-penalized criterion.

Indeed, we suggest a data-driven choice of $\hat{\lambda}$ that will be obtained by a well-calibrated $\ell_1$-penalized criterion. The so-called popular Lasso first introduced by Tibshirani [30] has been widely used since then in the statistical literature. In a fairly general Gaussian framework we may cite the recent work of Massart and Meynet [25], in the linear model regression, see [11, 13, 26, 30] and for nonparametric regression with general fixed or random design, see [2, 7, 6, 4]. The Lasso performances were also studied in the density estimation framework by Bunea, Tsybakov and Wegkamp [5, 8], van de Geer [32] and Bertin, Le Pennec and Rivoirard [1]. In addition, many efforts have also been provided to prove model selection consistency of the Lasso, see [2, 23, 26, 34, 35, 36].

$\ell_1$ penalty methods have also been investigated to solve inverse problems. We may cite among others the work of Loubes (see [22]) who tackled the classical inverse regression model with independent errors by minimizing an empirical contrast built upon the SVD basis of the operator with an $\ell_1$ penalty term. But we stress that it was by no means a dictionary approach. In addition, we point out that the model of interest in [22] and papers devoted to inverse problems in general are much more linked to regression problem whereas our convolution model expressed in (1) is to be more connected to a density estimation problem.

In this paper, we aim at showing that the dictionary approach conducted thanks to the Lasso minimization algorithm can be used successfully to face the spherical deconvolution problem in theory but especially in practice. Indeed, in the simulation study, we compare it with the hard thresholding procedure on needlets of Kerkyacharian, Pham Ngoc and Picard [19], showing that the dictionary approach does pretty well both in graphics reconstructions and in terms of quadratic and sup-norm losses. The Lasso estimates actually enhance the sparsity of the representation of the signal. Moreover, the choice of tuning parameters turns out to be easy to calibrate and match what the theory states contrary to thresholding techniques where theorems are too conservative about the allowed values of tuning parameters. This constitutes an undeniable advantage of the present Lasso procedure especially when simulations are time consuming which is the case on the sphere.

Here is the outline of the present paper. In section 2 we give some basic tools of Fourier analysis on $L^2(\mathbb{S}^2)$ and $L^2(\SO(3))$ and the construction of the Lasso estimates. In section 3 we obtain oracle inequalities under mild assumptions on the dictionaries. In section 4 we present our simulation results. Section 5 is devoted to the proofs of our results.

## 2 Lasso-type estimates of the density $f$

### 2.1 Preliminaries about harmonic analysis on $\mathbb{S}^2$ and $\SO(3)$

Let us begin with some notations and some elements of harmonic analysis on $\mathbb{S}^2$ and $\SO(3)$ which will be useful throughout the paper.

For two functions $g$ and $h$ we denote $<g, h>$ the $L_2$-hermitian product between $g$ and $h$:

$$<g, h> = \int_{x \in \mathbb{S}^2} g(x)\overline{h(x)}dx,$$

and $\| \cdot \|_2$ is the associated norm.

$|$ will denote the modulus, $\Re$ and $\Im$ the real and the imaginary part of a complex number.
The set can hold pointwise. Equation (5) is to be understood in with $m$, $l$, $n$ in $\mathbb{I}_l$ and $m, n \in \mathbb{I}_l$. The rotational inversion can be obtained by

$$f(g) = \sum_{l \leq m, n \leq l} (f_{mn})^l D_{mn}^l (g^{-1}).$$

Equation (5) is to be understood in $\mathbb{L}_2$-sense although with additional smoothness conditions, it can hold pointwise.

A parallel spherical Fourier analysis is available on $\mathbb{S}^2$. Any point on $\mathbb{S}^2$ can be represented by

$$\omega = (\cos \phi \sin \theta, \sin \phi \sin \theta, \cos \theta)^T,$$

with $\phi \in [0, 2\pi)$, $\theta \in [0, \pi)$. We also define the functions:

$$Y_m^l(\omega) = Y_m^l(\theta, \phi) = (-1)^m \sqrt{(2l+1)(l-m)!} p_m^l(\cos \theta)e^{im\phi}, \ m \in \mathbb{I}_l, \ l = 0, 1, \ldots,$$

with $\phi \in [0, 2\pi)$, $\theta \in [0, \pi]$ and $p_m^l(\cos \theta)$ are the associated Legendre functions. The functions $Y_m^l$ obey

$$Y_{-m}^l(\theta, \phi) = (-1)^m Y_m^l(\theta, \phi).$$

The set $\{Y_m^l, m \in \mathbb{I}_l, l = 0, 1, \ldots\}$ is forming an orthonormal basis of $\mathbb{L}_2(\mathbb{S}^2)$, generally referred to as the spherical harmonic basis.

Again, as above for $f \in \mathbb{L}_2(\mathbb{S}^2)$, we define the spherical Fourier transform on $\mathbb{S}^2$ by

$$(f^s)_m = \int_{\mathbb{S}^2} f(x) Y_m^l(x) dx.$$
where \( dx \) is the uniform probability measure on the sphere \( \mathbb{S}^2 \). Then \((f^*)_m\) is a vector of size \( 2l + 1 \) which entrance is given by the element \((f^*)_m\) with \( m \in \mathcal{I}_l \). The spherical inversion can be obtained by

\[
(f \ast l)_m = \sum_{m \in \mathcal{I}_l} (f \ast l)_m Y_m^l(x).
\]

(9)

The bases detailed above are important because they realize a singular value decomposition of the convolution operator created by our model. In effect, we define for \( f \in L_2(\mathbb{S}^2) \), \( f \ast l \) by the following formula:

\[
f \ast l \ast f(x) = \int_{\mathbb{S}^2} f(u) f(u^{-1} x) du,
\]

(10)

and we have for all \( m \in \mathcal{I}_l \), \( l = 0, 1, \ldots \),

\[
(f \ast l)_m = \sum_{n \in \mathcal{I}_l} (f \ast l)_m (f^*)_n.
\]

(11)

2.2 The lasso estimator of the density \( f \).

In the sequel, the estimate of \( f \) will be a linear combination of functions of the dictionary \( \Upsilon = (\varphi_k)_{k=1}^{K} \). For any \( \lambda \in \mathbb{C}^K \) we set:

\[
f_\lambda = \sum_{k=1}^{K} \lambda_k \varphi_k, \quad \lambda = (\lambda_k)_{k=1}^{K}.
\]

We assume that for any \( k \), \( \|\varphi_k\|_2 = 1 \). We set for any \( k \),

\[
\beta_k = \int_{\mathbb{S}^2} \varphi_k(x) f(x) dx.
\]

If we denote for any function \( \varphi_k \), \((\varphi^*_k)_m\) the \((l, m)\)-Fourier coefficient of \( \varphi_k \):

\[
(\varphi^*_k)_m = \langle \varphi_k, Y_m^l \rangle = \int_{\mathbb{S}^2} \varphi_k(x) Y_m^l(x) dx,
\]

the Parseval equality yields

\[
\beta_k = \sum_{l=0}^{\infty} \sum_{m \in \mathcal{I}_l} (\varphi^*_k)_m (f^*)_m.
\]

The SVD method yields the following unbiased estimate of \((f^*)_m\) (see Healy, Hendriks and Kim [18], Kim and Koo [20] and Kerkyacharian, Pham Ngoc and Picard [19]).

\[
(f^*)_m = \frac{1}{N} \sum_{i=1}^{N} \sum_{n \in \mathcal{I}_l} (f^*_n)_m^{-1} Y_m^l(Z_i),
\]

where \((f^*_n)_m^{-1}\) denotes the inverse of the rotational Fourier transform of \( f_n \). Precisely, one considers the matrix \( f^*_n \) of size \((2l + 1) \times (2l + 1)\) which entrance at lign \( m \) and column \( n \) is given
by the Fourier transform \((f^*_\varepsilon)_{mn}\), then one inverts this matrix and take the entrance at lign \(m\) and column \(n\) given by \((f^*_\varepsilon)^{-1}_{mn}\). Consequently,
\[
\hat{\beta}_k = \frac{1}{N} \sum_{i=1}^{N} \sum_{l=0}^{\infty} \sum_{m \in I_l} \sum_{n \in I_l} (\varphi^*_l)_m (f^*_\varepsilon)_{mn}^{-1} Y_n(Z_i),
\]
is an unbiased estimate of \(\beta_k\). In particular, if we set for any \(x \in S^2\),
\[
\phi_k(x) = \sum_{l=0}^{\infty} \sum_{m \in I_l} \sum_{n \in I_l} (\varphi^*_l)_m (f^*_\varepsilon)^{-1}_{mn} Y_n(x),
\]
then
\[
\hat{\beta}_k = \frac{1}{N} \sum_{i=1}^{N} \phi_k(Z_i).
\]
We now introduce the Lasso estimator \(\hat{f}^L\) of the density \(f\).

**Definition 1.** The lasso estimate is
\[
\hat{f}^L = \max \left\{ \Re(f\lambda), 0 \right\}
\]
where \(\lambda\) is the solution of the following minimization problem
\[
\hat{\lambda}^L = \arg\min_{\lambda \in \mathbb{C}^K} \left\{ C(\lambda) + 2 \sum_{k=1}^{K} \eta_{1,k} |\Re(\lambda_k)| + \eta_{2,k} |\Im(\lambda_k)| \right\},
\]
where
\[
C(\lambda) = \|f\lambda - f\|^2 - 2\Re \left( \sum_{k=1}^{K} \lambda_k \hat{\beta}_k \right).
\]
and \((\eta_{1,k})_{k \in \{1,\ldots,K\}}\) and \((\eta_{2,k})_{k \in \{1,\ldots,K\}}\) are two sequences of positive real numbers chosen in (21) and (22) subsequently.

The next proposition shows that \(\hat{\lambda}^L\) is obtained by minimizing a \(\ell_1\)-penalized empirical contrast.

**Proposition 1.** For any \(\lambda \in \mathbb{C}^K\),
\[
\mathbb{E}[C(\lambda)] = \|f\lambda - f\|^2 - \|f\|^2,
\]
which yields
\[
\arg\min_{\lambda \in \mathbb{C}^K} \mathbb{E}[C(\lambda)] = \arg\min_{\lambda \in \mathbb{C}^K} \|f\lambda - f\|^2.
\]
Let \(G\) the Gram matrix associated to the dictionary \(\Upsilon\) given for any \(1 \leq k, k' \leq K\) by
\[
G_{kk'} = \int_{S^2} \varphi_k(x) \overline{\varphi_{k'}}(x) \, dx.
\]
We have for any \(k\) and \(k'\), \(G_{kk'} = \overline{G_{k'k}}\) which entails that the matrix \(G\) is hermitian. Now, the key point for establishing oracle properties of \(\hat{f}^L\) is the following result.

**Proposition 2.** A necessary condition for \(\lambda\) to be a solution of (12) is
\[
|\Re((G\lambda)_k - \hat{\beta}_k)| \leq \eta_{1,k} \quad \text{and} \quad |\Im((G\lambda)_k - \hat{\beta}_k)| \leq \eta_{2,k} \quad \forall k \in \{1,\ldots,K\}.
\]
In particular, for any \(k\),
\[
|\Re((G\lambda)_k - \hat{\beta}_k)| \leq |\eta_k|,
\]
where
\[
\eta_k = \eta_{1,k} + i\eta_{2,k}.
\]
Now, we are ready to propose values for the parameters \((\eta_{1,k})_k\) and \((\eta_{2,k})_k\). We rely on following heuristic arguments. Let us denote \(\Pi_\Upsilon(f)\) the projection of \(f\) on the linear space spanned by the functions of the dictionary \(\Upsilon\). There exists \(\lambda(f) \in \mathbb{C}_k\) such that

\[
\Pi_\Upsilon(f) = \sum_{k=1}^{K} \lambda(f)_k \varphi_k.
\]  

Our goal is to choose \(\eta_{1,k}\) and \(\eta_{2,k}\) as small as possible such that \(\lambda(f)\) satisfies (14). If, as expected, our wealthy dictionary \(\Upsilon\) provides a sparse linear combination of the functions of \(\Upsilon\) that approximates \(f\) accurately, we can hope that the well calibrated Lasso procedure does a good job for estimating \(f\). Let us justify these points. On the one hand, for fixed \(k\), we have:

\[
(G\lambda(f))_k = \int \varphi_k(x) \sum_{k'=1}^{K} \lambda(f)_{k'} \varphi_{k'}(x) dx = \int \varphi_k(x) \Pi_\Upsilon(f)(x) dx = \int \varphi_k(x) f(x) dx = \beta_k.
\]

On the other hand, when \(N\) goes to infinity,

\[
|\hat{\beta}_k - \beta_k| = O_P(1).
\]

More precisely, we have the following result providing the values of the Lasso parameters \((\eta_{1,k})_k\) and \((\eta_{2,k})_k\).

**Theorem 1.** We set

\[
\tilde{\sigma}^2_{1,k} = \frac{1}{2N(N-1)} \sum_{i \neq j} (\Re(\phi_k(Z_i)) - \Re(\phi_k(Z_j)))^2
\]

and

\[
\tilde{\sigma}^2_{2,k} = \frac{1}{2N(N-1)} \sum_{i \neq j} (\Im(\phi_k(Z_i)) - \Im(\phi_k(Z_j)))^2
\]

the unbiased estimates of

\[
\sigma^2_{1,k} = \text{Var}(\Re(\phi_k(Z_1))) \quad \text{and} \quad \sigma^2_{2,k} = \text{Var}(\Im(\phi_k(Z_1))).
\]

Then we introduce

\[
\tilde{\sigma}^2_{1,k} = \sigma^2_{1,k} + 2\|\Re(\phi_k)\|_\infty \sqrt{\frac{2\tilde{\sigma}^2_{1,k} \gamma \log K}{N}} + \frac{8\|\Re(\phi_k)\|_\infty^2 \gamma \log K}{N},
\]

\[
\tilde{\sigma}^2_{2,k} = \sigma^2_{2,k} + 2\|\Im(\phi_k)\|_\infty \sqrt{\frac{2\tilde{\sigma}^2_{2,k} \gamma \log K}{N}} + \frac{8\|\Im(\phi_k)\|_\infty^2 \gamma \log K}{N},
\]

\[
\eta_{1,k} = \sqrt{\frac{2\tilde{\sigma}^2_{1,k} \gamma \log K}{N}} + \frac{2\|\Re(\phi_k)\|_\infty \gamma \log K}{3N},
\]

and

\[
\eta_{2,k} = \sqrt{\frac{2\tilde{\sigma}^2_{2,k} \gamma \log K}{N}} + \frac{2\|\Im(\phi_k)\|_\infty \gamma \log K}{3N}.
\]
Let us assume that $K$ satisfies

$$N \leq K \leq \exp(N^\delta)$$

for $\delta < 1$. Let $\gamma > 1$. Then, for any $\varepsilon > 0$, there exists a constant $C_1(\varepsilon, \delta, \gamma)$ depending on $\varepsilon$, $\delta$ and $\gamma$ such that if $\Omega$ is the random set such that for any $k \in \{1, \ldots, K\}$

$$|\Re(\beta_k - \hat{\beta}_k)| \leq \eta_{1,k} \text{ and } |\Im(\beta_k - \hat{\beta}_k)| \leq \eta_{2,k},$$

then

$$P(\Omega^c) \leq C_1(\varepsilon, \delta, \gamma)K^{1 - \frac{\gamma}{2+\varepsilon}}.$$ 

The probability bounds of Theorem 1 were established under the condition $\gamma > 1$. It is a well-known fact that the conditions on tuning parameters provided by the theory proved to be very often too conservative in practice. For instance, in thresholding techniques, one is often lead to consider smaller tuning parameter values than what the theory allows to. Here, we set in the sequel $\gamma = 1.01$ the smallest value authorized by the theory which conducts to a full calibrated Lasso procedure.

3 Oracle and minimax properties satisfied by lasso-type estimates

3.1 Oracle inequalities under coherence assumptions for general dictionaries

In the sequel, we establish oracle inequalities under classical assumptions on the dictionary. We first introduce the minimal “restricted” eigenvalue of the Gram matrix $G$: for $1 \leq l \leq K$, we denote

$$\xi_{\min}(l) = \min_{\lambda \in \mathbb{C}^K} \min_{\lambda_j \neq 0} \frac{||f_{\lambda_j}||_2^2}{||\lambda_j||_\ell_2^2}.$$ 

Since the functions of the dictionary satisfy $||\varphi_k||_2 = 1$ for any $k$, we have $\xi_{\min}(l) \in [0, 1]$ for any $l$. When the dictionary constitutes an orthonormal system, we have $\xi_{\min}(l) = 1$ for any $1 \leq l \leq K$. By contrast, if two functions of the dictionary are proportional, then $\xi_{\min}(l) = 0$ for any $2 \leq l \leq K$. So, assuming that $\xi_{\min}(l)$ is close to 1 means that every set of columns of $G$ with cardinality less than $l$ behaves like an orthonormal system. We also consider the restricted correlations: for $1 \leq l, l' \leq K$, we denote

$$\theta_{l,l'} = \max_{|J| \leq l} \max_{\lambda, \lambda' \in \mathbb{C}^K \lambda_j \neq 0, \lambda_j' \neq 0} \frac{\langle f_{\lambda_j}, f_{\lambda_j'} \rangle}{||\lambda_j||_{\ell_2}||\lambda_j'||_{\ell_2}}.$$ 

Small values of $\theta_{l,l'}$ mean that two disjoint sets of columns of $G$ with cardinality less than $l$ and $l'$ span nearly orthogonal spaces. We shall use the following assumption:

**Assumption 1.** For $s$ an integer such that $1 \leq s \leq K/2$ and $c_0$ a positive real number, we have

$$\xi_{\min}(2s) > c_0 \theta_{s,2s}.$$
Oracle inequalities for the Dantzig selector were established under Assumption 1 with $c_0 = 1$ in the parametric linear model by Candès and Tao in [10]. It was also considered by Bickel, Ritov and Tsybakov [2] for non-parametric regression and for the Lasso estimate for larger values of $c_0$.

For any $J \in \{1, \ldots, K\}$, let us set $J^C = \{1, \ldots, K\}\setminus J$ and define $\lambda_J$ the vector which has the same coordinates as $\lambda$ on $J$ and zero coordinates on $J^C$.

We now have:

**Theorem 2.** Let us assume that Assumption 1 is true for some positive integer $s$ and with $c_0 = 1$. On $\Omega$, the random set introduced in Theorem 1, we have for any $\alpha > 0$, any $\lambda$ that satisfies the Lasso constraint (14)

$$
\|\hat{f}_J - f\|_2^2 \leq \inf_{\lambda \in \mathbb{R}^K \atop \|\lambda\|_1 \leq \lambda_{\ell_1}} \left\{ \|f_\lambda - f\|_2^2 + \alpha \left( 1 + \frac{2\mu_s}{\kappa_s} \right)^2 \frac{\|\lambda_{J^C}\|_1^2}{s} + 16s \left( \frac{1}{\alpha} + \frac{1}{\kappa_s^2} \right) \|\eta\|_{\ell_\infty}^2 \right\}
$$

(23)

with, using (15),

$$
\|\eta\|_{\ell_\infty} = \max_{k \in \{1, \ldots, K\}} |\eta_k|,
$$

and $\kappa_s$ and $\mu_s$ are defined as follows:

$$
\mu_s = \frac{\theta_{s,2s}}{\sqrt{\xi_{\min}(2s)}}, \quad \kappa_s = \sqrt{\xi_{\min}(2s)} - \frac{\theta_{s,2s}}{\sqrt{\xi_{\min}(2s)}}.
$$

Let us give an interpretation of the right hand side of Inequality (23). The value of the infimum depends on three terms. The first two terms are approximation terms that naturally appear since our procedure is based on minimization of an $\ell_1$-penalized $\ell_2$-criterion and the third one can be viewed as a variance term.

Concerning the behaviour of this variance term $\|\eta\|_{\ell_\infty}^2$ our result can be closely connected to the one recently obtained by Dalalyan and Salmon [12] (see in their technical report the Theorem 1, the Remark 4 and the section 3 devoted to ill-posed inverse problems and group weighting). Indeed, their paper deals with non-parametric regression model with heteroscedastic Gaussian noise which is known to well describe ill-posed inverse problems and they obtain the same behaviour for their remaining term.

4 Numerical results

In this section, we present some numerical experiments which make a comparison in practice between the Lasso procedure described in this paper and the thresholding algorithm on needlets of Kerkyacharian, Pham Ngoc and Picard [19]. We aim at reconstructing a density defined on $\mathbb{S}^2$ from noisy data. This density presents one principal mode and minor fluctuations at the basis which means that the observations are mainly concentrated in one direction and otherwise a little bit spread all over the sphere. In directional statistics, the unimodal density is of general interest as a common density to model spherical data is given by the well-known von Mises-Fisher distribution characterized by a mean direction and a concentration parameter.

For each method, we consider a data set of 800 observations generated from our target density. Then we contaminate each data by some noise which consists in a rotation about the $0z$ axis by a random angle. For each observation, the random angle is of course different and follows a uniform law on a certain interval $U[0, \alpha]$, $\alpha > 0$. Of course the larger the interval of the uniform law is, the larger the amount of noise is.
The dictionary combines spherical harmonics and needlets which are so far the two approximations basis which have been put forward in the spherical deconvolution issue. The dictionary is actually composed of \(81\) spherical harmonics and \(1020\) needlets, hence the cardinality of the dictionary is \(K = 1101\). The number of spherical harmonics used corresponds to a maximal degree \(L = 8\) and the needlets to a maximal resolution \(J = 3\). Our dictionary thus mixes an orthonormal family the spherical harmonics and a semi-orthogonal family the needlets, namely, every two needlets which are from levels at least two levels apart are orthogonal. Hence the needlets are close to an orthonormal basis. The ensuing overcomplete dictionary ensures a property of mutual incoherence following the terminology of [13].

The construction of the needlets has been conducted using the spherical pixelization HEALPix software package. HEALPix provides an approximate quadrature of the sphere with a number of data points of order \(12 \times 2^J\) and a number of quadrature weights of order \(12 \times 2^J\). This approximation is considered as reliable enough and commonly used in astrophysics.

More precisely, let us describe the scheme for the Lasso procedure.

1. Compute the \(\hat{\beta}_k\) for all \(k = 1 \ldots K\)
2. Compute \(\hat{\sigma}_1^2, \hat{\sigma}_2^2, \hat{\sigma}_3^2, \text{ and } \hat{\sigma}_4^2\) given by (17)-(20).
3. Compute the \(\eta_{1,k}\) and \(\eta_{2,k}\) defined in (21) and (22) with \(\gamma = 1.01\).
4. Compute the coefficients \(\hat{\lambda}_L\) by the Lasso minimization described in (12).
5. Select the support \(\hat{J}_L\) of the estimate \(\hat{\lambda}_L\). \(\hat{J}_L\) defines a subset of the dictionary on which the density is regressed:

\[
(\hat{\lambda}_L')_{jL} = G_{jL}^{-1}(\hat{\beta}_k)_{jL},
\]

where \(G_{jL}\) is the submatrix of the Gram matrix \(G\) corresponding to the subset \(\hat{J}_L\). The values of \(\hat{\lambda}_L'\) outside \(\hat{J}_L\) are set to 0.
6. Compute the final estimate \(\hat{f}_L = \Re(f_{\hat{\lambda}_L'}) = \Re(\sum_{k=1}^{K} \hat{\lambda}_k' \phi_k)\).

We shall give some comments about this scheme. The Gram matrix have been pre-computed, the scalar products between the dictionary functions being computed thanks to the spherical quadrature formula see [27]. Step 5 is a least squares step as advocated in Candes and Tao [10] which is intended to decrease the bias introduced by the Lasso. As already pointed out in the comments of Theorem 1, the tuning parameter \(\gamma\) in the expression of \(\eta_{1,k}\) and \(\eta_{2,k}\) is set to 1.01.

Let us describe now briefly the needlet thresholding algorithm, all details for this procedure can be found in Kerkyacharian, Pham Ngoc and Picard [19]. A needlet is denoted \(\psi_{j\eta}\), \(\hat{\beta}_{j\eta}\) is the estimate of the scalar product between \(f\) and \(\psi_{j\eta}\), \(j\) is the resolution level and \(\eta\) is the quadrature point around which the corresponding needlet is almost exponentially localized. Each \(\eta\) belongs to a quadrature set \(Z_j\) provides by HEALPix and which cardinality is equal to \(12 \times 2^J\). We have set \(J = 3\). The estimator of \(f\) is given by:

\[
\hat{f}_T = \Re\left(\sum_{j=0}^{J} \sum_{\eta \in Z_j} \hat{\beta}_{j\eta} \mathbf{1}\{|\hat{\beta}_{j\eta}| \geq \kappa N |\sigma_j|\} \psi_{j\eta}\right),
\]
with

\[ t_N = \sqrt{\frac{\log N}{N}}, \]
\[ \sigma_j^2 = A 2^{j+1} \sum_{l=2^{j-1}}^{2^j} \left| \sum_{n \in \mathcal{I}_l} \psi_{j_0,m}^*(f_{x} \tilde{\beta}_{mn}) \right|^2, \]

with \( A \geq \|f_x\|_\infty \). The quantity \( \sigma_j^2 \) constitutes an upper bound for the variance of the estimated coefficients \( \hat{\beta}_{j,q} \). Here, we have decided to estimate directly the variance of \( \hat{\beta}_{j,q} \) and plug it in the expression of \( \hat{f}^T \), like in [19].

As for the tuning parameter \( \kappa \), we set it to \( \kappa = 1 \) which gives the best results in terms of \( L_2 \) loss. Let us give some comments to highlight the choice of tuning parameters in both methods. This latter value of \( \kappa = 1 \) was not easy to find and relies on the data at stake and the type of noise, in other words it is an ad hoc choice. Moreover, \( \kappa = 1 \) does not correspond to what the theory says. Theorems in Kerkyacharian Pham Ngoc and Picard [19] states that for the \( L_2 \) loss for instance, \( \kappa \) should be taken greater than \( \frac{18}{\sqrt{3} \pi \|f\|_\infty} \) which is equal to 17 with our target density, not to mention that for real data \( \|f\|_\infty \) is unknown. This ad hoc choice of \( \kappa \) constitutes a real drawback especially when simulations are time consuming which is the case on the sphere. On the other hand, for the Lasso, once one has set \( \gamma = 1.01 \) which is the smallest value allowed by theoretical arguments, the Lasso offers a full-calibrated procedure and gives good results.

Now, we present the graphics reconstructions, \( L_2 \) and \( L_\infty \) losses. The estimated losses are computed over 15 runs. The sup-norm loss is computed on an almost uniform grid of \( S^2 \) of 192 points provided by the software HEALPix.

The analytic expression of our target density in spherical coordinates is:

\[ f(\theta, \phi) = c_1 \left[ 0.2 (\cos(1.7 \times \theta))^2 \sin(1.2 \times \phi) + \exp \left[ -4((\sin(\theta) \times \cos(\phi) + 0.7071)^2 + (\sin(\theta) \times \sin(\phi) + 0.7071)^2 + \cos^2(\theta))) + 0.2 \right] \right], \]

with \( c_1 \) a normalization constant and \( \theta \in [0, \pi] \) and \( \phi \in [0, 2\pi] \).

Concerning the graphics reconstructions, we present the target density, the Lasso estimate and the needlet thresholding one for various amounts of noise.

**L_2**loss

<table>
<thead>
<tr>
<th>Estimator</th>
<th>( \phi = \frac{\pi}{8} )</th>
<th>( \phi = \frac{3\pi}{16} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Thresholding estimator</td>
<td>0.0014</td>
<td>0.0015</td>
</tr>
<tr>
<td>Calibrated lasso</td>
<td>0.0008</td>
<td>0.0027</td>
</tr>
</tbody>
</table>
Analyzing the graphic reconstructions, it appears that for the first case of noise with \( \phi \sim U[0, \frac{\pi}{16}] \), the Lasso selects only four coefficients whereas the needlet thresholding procedure keeps 31 coefficients. Consequently, the Lasso enhances much better the sparsity of the signal. As we increase the noise, with \( \phi \sim U[0, \frac{3\pi}{16}] \), the Lasso keeps only one coefficient, whereas the needlet thresholding algorithm keeps 27 ones. Once again, the Lasso highlights the very sparse feature of the signal. Of course, for both methods, the intensity of the peaks decreases as the random rotations scatter the observations. We precise that on the graphics, the left extremity of the estimated density is the continuation of the right one because of the spherical symmetry.

At closer inspection, both methods manage to recover the principal mode even if the small
fluctuations for the Lasso are slightly flattened on the top. Although the graphic reconstructions seem a bit better for the thresholding method, both procedures are capable to localize the main peak which constitutes the most important fact in directional problems. That said, as the Lasso only keeps very few coefficients, it is pretty normal that the reconstructions are visually a bit more distorted but on the other hand we stress that we gain sparsity and clearer interpretation of our signal.

Considering the $\|\cdot\|_2^2$ loss and the sup-norm loss, the Lasso performs better in three of four cases and always better for the sup-norm which is a nice result.

5 Appendix

5.1 Proof of Proposition 1

Straightforward computations establish Proposition 1. We have:

$$
E[C(\lambda)] = \int_{S^2} \left| \sum_{k=1}^K \lambda_k \varphi_k(x) \right|^2 dx - \sum_{k=1}^K \lambda_k \beta_k - \sum_{k=1}^K \lambda_k \beta_k
$$

$$
= \int_{S^2} \left| \sum_{k=1}^K \lambda_k \varphi_k(x) \right|^2 dx - \sum_{k=1}^K \lambda_k \int_{S^2} f(x) \varphi_k(x) dx - \sum_{k=1}^K \lambda_k \int_{S^2} f(x) \varphi_k(x) dx
$$

$$
= \int_{S^2} \left| \sum_{k=1}^K \lambda_k \varphi_k(x) \right|^2 dx - \sum_{k=1}^K \lambda_k \int_{S^2} f(x) \varphi_k(x) dx - \sum_{k=1}^K \lambda_k \int_{S^2} f(x) \varphi_k(x) dx
$$

$$
= \int_{S^2} \left| \sum_{k=1}^K \lambda_k \varphi_k(x) \right|^2 dx - \int_{S^2} f(x) \left( \sum_{k=1}^K \lambda_k \varphi_k(x) + \lambda_k \varphi_k(x) \right) dx.
$$

But,

$$
\left\| \sum_{k=1}^K \lambda_k \varphi_k - f \right\|_2^2 = \int_{S^2} \left( \sum_{k=1}^K \lambda_k \varphi_k(x) - f(x) \right) \left( \sum_{k=1}^K \lambda_k \varphi_k(x) - f(x) \right) dx
$$

$$
= \int_{S^2} \left( \sum_{k=1}^K \lambda_k \varphi_k(x) \right)^2 + f^2(x) - f(x) \sum_{k=1}^K \lambda_k \varphi_k(x) - f(x) \sum_{k=1}^K \lambda_k \varphi_k(x) \right) dx
$$

$$
= E[C(\lambda)] + \|f\|_2^2,
$$

which proves the result.

5.2 Proof of Proposition 2

We set for any $k$,

$$
\lambda_k^{(1)} = \Re(\lambda_k), \quad \lambda_k^{(2)} = \Im(\lambda_k),
$$

$$
\varphi_k^{(1)} = \Re(\varphi_k), \quad \varphi_k^{(2)} = \Im(\varphi_k)
$$

and

$$
\hat{\beta}_k^{(1)} = \Re(\hat{\beta}_k), \quad \hat{\beta}_k^{(2)} = \Im(\hat{\beta}_k).
$$

13
We now show that for any \( k \),
\[
\frac{\partial C(\lambda)}{\partial \lambda^{(1)}_k} = 2 \Re ((G\lambda)_k - \tilde{\beta}_k),
\]
and
\[
\frac{\partial C(\lambda)}{\partial \lambda^{(2)}_k} = 2 \Im (\tilde{\beta}_k - (G\lambda)_k).
\]

We have:
\[
\|f_\lambda\|^2 = \int \left[ \sum_{k=1}^{K} \lambda_k^{(1)} \varphi_k^{(1)}(x) - \lambda_k^{(2)} \varphi_k^{(2)}(x) + i(\lambda_k^{(2)} \varphi_k^{(1)}(x) + \lambda_k^{(1)} \varphi_k^{(2)}(x)) \right]
\times \left[ \sum_{k=1}^{K} \lambda_k^{(1)} \varphi_k^{(1)}(x) - \lambda_k^{(2)} \varphi_k^{(2)}(x) - i(\lambda_k^{(2)} \varphi_k^{(1)}(x) + \lambda_k^{(1)} \varphi_k^{(2)}(x)) \right] dx
\]

Let us compute partial derivatives:
\[
\frac{\partial \|f_\lambda\|^2}{\lambda^{(1)}_1} = \int \left( \varphi_1^{(1)}(x) + i\varphi_1^{(2)}(x) \right) f_\lambda(x) \left( \varphi_1^{(1)}(x) - i\varphi_1^{(2)}(x) \right) dx
\]
\[
= 2 \Re \left( \varphi_1(x) \sum_{k=1}^{K} \lambda_k \varphi_k(x) \right) dx
\]
\[
= 2 \Re \left( \sum_{k=1}^{K} \lambda_k \int \varphi_1(x) \varphi_k(x) dx \right)
\]
\[
= 2 \Re \left( \sum_{k=1}^{K} \lambda_k G_{1k} \right) = 2 \Re ((G\lambda)_1).
\]

Besides, we have
\[
\frac{\partial \|f_\lambda\|^2}{\lambda^{(2)}_1} = \int \left( -\varphi_1^{(2)}(x) + i\varphi_1^{(1)}(x) \right) f_\lambda(x) \left( -\varphi_1^{(2)}(x) - i\varphi_1^{(1)}(x) \right) dx
\]
\[
= 2 \Re \left( i \varphi_1(x) \sum_{k=1}^{K} \lambda_k \varphi_k(x) \right) dx
\]
\[
= 2 \Re \left( i \sum_{k=1}^{K} \lambda_k \int \varphi_1(x) \varphi_k(x) dx \right)
\]
\[
= 2 \Re (i(G\lambda)_1) = -2 \Im ((G\lambda)_1).
\]

Finally, if we set \( A = 2 \Re \left( \sum_{k=1}^{K} \lambda_k \tilde{\beta}_k \right) \),
\[
A = 2 \Re \left( \sum_{k=1}^{K} (\lambda_k^{(1)} + i\lambda_k^{(2)})(\tilde{\beta}_k^{(1)} + i\tilde{\beta}_k^{(2)}) \right)
\]
\[
= 2 \sum_{k=1}^{K} (\lambda_k^{(1)} \tilde{\beta}_k^{(1)} - \lambda_k^{(2)} \tilde{\beta}_k^{(2)})
\]
hence we have
\[
\frac{\partial A}{\lambda_1^{(1)}} = 2\mathcal{R}(\hat{\beta}_1), \quad \frac{\partial A}{\lambda_2^{(2)}} = -2\Im(\hat{\beta}_1),
\]
which completes the proofs of (24) and (25). KKT first-order conditions end the proof of Proposition 2.

5.3 Proof of Theorem 1

We only make the proof for the real part. Identical arguments hold for the imaginary part. First of all, let us establish that \(\hat{\sigma}_{1,k}^2\) is an unbiased estimator of the variance \(\sigma_{1,k}^2\). We have
\[
\hat{\sigma}_{1,k}^2 = \frac{1}{2N(N-1)} \sum_{i \neq j} (\Re^2(\phi_k(Z_i)) + \Re^2(\phi_k(Z_j)) - 2\Re(\phi_k(Z_i))\Re(\phi_k(Z_j))).
\]
So,
\[
\mathbb{E}(\hat{\sigma}_{1,k}^2) = \frac{N(N-1)}{N(N-1)} \mathbb{E}((\Re^2(\phi_k(Z_i))) - \frac{1}{N(N-1)} \sum_{i \neq j} \mathbb{E}(\Re(\phi_k(Z_i)))\mathbb{E}(\Re(\phi_k(Z_j)))
= \mathbb{E}(\Re^2(\phi_k(Z_i))) - (\mathbb{E}(\Re(\phi_k(Z_i))))^2
= \sigma_{1,k}^2.
\]

Now, we set
\[
W_i = \Re\left(\frac{1}{N}(\phi_k(Z_i) - \beta_k)\right).
\]
As
\[
W_i = \Re\left(\frac{1}{N} \left(\phi_k(Z_i) - \int_{\mathbb{R}^2} \phi_k(x)f_{Z}(x)dx\right)\right)
\]
then the \(W_i\) satisfy almost surely
\[
|W_i| \leq \frac{2\|\Re(\phi_k)\|_{\infty}}{N}.
\]
Then, we apply Bernstein’s Inequality (see [24] on pages 24 and 26) with the variables \(W_i\) and \(-W_i\); for any \(u > 0\),
\[
\mathbb{P}\left(|\Re(\hat{\beta}_k - \beta_k)| \geq \sqrt{\frac{2\sigma_{1,k}^2u}{N} + \frac{2u\|\phi_k\|_{\infty}}{3N}}\right) \leq 2e^{-u}.
\]  
(26)

Now, let us decompose \(\hat{\sigma}_{1,k}^2\) in two terms:
\[
\hat{\sigma}_{1,k}^2 = \frac{1}{2N(N-1)} \sum_{i \neq j} (\Re(\phi_k(Z_i) - \phi_k(Z_j)))^2
= \frac{1}{2N} \sum_{i=1}^{N} (\Re(\phi_k(Z_i) - \beta_k))^2 + \frac{1}{2N} \sum_{j=1}^{N} (\Re(\phi_k(Z_j) - \beta_k))^2
- \frac{2}{N(N-1)} \sum_{i=2}^{N} \sum_{j=1}^{N-1} (\Re(\phi_k(X_i) - \beta_k))(\Re(\phi_k(Z_j) - \beta_k))
= sN - \frac{2}{N(N-1)}uN
with

\[ s_N = \frac{1}{N} \sum_{i=1}^{N} (\Re(\phi_k(Z_i) - \beta_k))^2 \quad \text{and} \quad u_N = \sum_{i=2}^{N} \sum_{j=1}^{i-1} (\Re(\phi_k(Z_i) - \beta_k))(\Re(\phi_k(Z_j) - \beta_k)). \tag{27} \]

Let us first focus on \( s_N \) that is the main term of \( \hat{\sigma}_{1,k}^2 \) by applying again Bernstein’s Inequality with

\[ Y_i = \frac{\sigma_{1,k}^2 - (\Re(\phi_k(Z_i) - \beta_k))^2}{N} \]

which satisfies

\[ Y_i \leq \sigma_{1,k}^2. \]

One has that for any \( u > 0 \)

\[ \mathbb{P}\left( \sigma_{1,k}^2 \geq s_N + \sqrt{2}v_k u + \frac{\sigma_{1,k}^2 u^3}{3N} \right) \leq e^{-u} \]

with

\[ v_k = \frac{1}{N} \mathbb{E}\left( [\sigma_{1,k}^2 - (\Re(\phi_k(Z_i) - \beta_k))^2]^2 \right). \]

But we have

\[
\begin{align*}
v_k &= \frac{1}{N} \left( \sigma_{1,k}^4 + \mathbb{E}[\Re(\phi_k(Z_i) - \beta_k)^4] - 2\sigma_{1,k}^2 \mathbb{E}[\Re(\phi_k(Z_i) - \beta_k)^2] \right) \\
&= \frac{1}{N} \left( \mathbb{E}[\Re(\phi_k(Z_i) - \beta_k)^4] - \sigma_{1,k}^4 \right) \\
&\leq \frac{\sigma_{1,k}^2}{N} \left( \|\Re(\phi_k)\|_\infty + \|\Re(\beta_k)\|^2 \right) \\
&\leq \frac{4\sigma_{1,k}^2}{N}\|\Re(\phi_k)\|_\infty^2.
\end{align*}
\]

Finally, with for any \( u > 0 \)

\[ S(u) = 2\sqrt{2} \sigma_{1,k} \|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}} + \frac{\sigma_{1,k}^2 u}{3N}, \]

we have

\[ \mathbb{P}(\sigma_{1,k}^2 \geq s_N + S(u)) \leq e^{-u}. \tag{28} \]

The term \( u_N \) is a degenerate U-statistics that satisfies for any \( u > 0 \)

\[ \mathbb{P}(|u_N| \geq U(u)) \leq 6e^{-u}, \tag{29} \]

with for any \( u > 0 \)

\[ U(u) = \frac{4}{3}Au^2 + \left(\frac{4\sqrt{2}}{3} + \frac{2}{3}\right)Bu^2 + \left(2D + \frac{2}{3}F\right)u + 2\sqrt{2}C\sqrt{u}, \]
where \(A, B, C, D\) and \(F\) are constants not depending on \(u\) that satisfy
\[
\begin{align*}
A & \leq 4\|\Re(\phi_k)\|_\infty^2, \\
B & \leq 2\sqrt{N-1}\|\Re(\phi_k)\|_\infty^2, \\
C & \leq \sqrt{\frac{N(N-1)}{2}}\sigma_{1,k}, \\
D & \leq \sqrt{\frac{N(N-1)}{2}}\sigma_{1,k},
\end{align*}
\]
and
\[
F \leq 2\sqrt{2}\|\Re(\phi_k)\|_\infty^2 \sqrt{(N-1)\log(2N)}
\]  
(see \([29]\)). Then, we have for any \(u > 0\),
\[
\frac{2}{N(N-1)}U(u) \leq \frac{32}{3} \frac{\|\Re(\phi_k)\|_\infty^2}{N(N-1)}u^2 + \left(16\sqrt{2} + \frac{8}{3}\right) \frac{\|\Re(\phi_k)\|_\infty^2}{\sqrt{N(N-1)}}u^2 + \left(2\sqrt{2} \frac{\sigma_{1,k}}{\sqrt{N(N-1)}} + \frac{8}{3} \frac{\sqrt{\log(2N)}\|\Re(\phi_k)\|_\infty^2}{\sqrt{N(N-1)}}\right) u + \frac{4\sigma_{1,k}^2}{\sqrt{N(N-1)}} \sqrt{u}.
\]
Now, we take \(u\) that satisfies
\[
u = o(N)
\]  
(30)
and
\[
\sqrt{\log(2N)} \leq \sqrt{2u}
\]  
(31)
Therefore, for any \(\varepsilon_1 > 0\), we have for \(N\) large enough,
\[
\frac{2}{N(N-1)}U(u) \leq \varepsilon_1 \sigma_{1,k}^2 + \left(16\sqrt{2} + \frac{8}{3}\right) \frac{\|\Re(\phi_k)\|_\infty^2}{\sqrt{N(N-1)}}u^2 + \frac{32}{3} \frac{\|\Re(\phi_k)\|_\infty^2}{N(N-1)}u^2.
\]
So, for \(N\) large enough,
\[
\frac{2}{N(N-1)}U(u) \leq \varepsilon_1 \sigma_{1,k}^2 + C_1 \frac{\|\Re(\phi_k)\|_\infty^2}{N} \left(\frac{u}{N}\right)^2,
\]  
(32)
where \(C_1 = 16\sqrt{2} + 19\). Using Inequalities (28) and (29), we obtain
\[
P\left(\sigma_{1,k}^2 \geq \sigma_{1,k}^2 + S(u) + \frac{2}{N(N-1)}U(u)\right) = P\left(\sigma_{1,k}^2 \geq s_N - \frac{2}{N(N-1)}u_N + S(u) + \frac{2}{N(N-1)}U(u)\right)
\leq P\left(\sigma_{1,k}^2 \geq s_N + S(u)\right) + P\left(u_N \geq U(u)\right)
\leq 7e^{-u}.
\]
Now, using (32), for any \(0 < \varepsilon_2 < 1\), we have for \(n\) large enough,
\[
\sigma_{1,k}^2 + S(u) + \frac{2}{N(N-1)}U(u) = \sigma_{1,k}^2 + 2\sqrt{2} \sigma_{0,m} \|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}} + \frac{\sigma_{1,k}^2 u}{3N} + \frac{2}{N(N-1)}U(u)
\leq \sigma_{1,k}^2 + 2\sqrt{2} \sigma_{1,k} \|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}} + \frac{\sigma_{1,k}^2 u}{3N} + \varepsilon_1 \sigma_{1,k}^2 + C_1 \|\Re(\phi_k)\|_\infty^2 \left(\frac{u}{N}\right)^2
\leq \sigma_{1,k}^2 + 2\sqrt{2} \sigma_{1,k} \|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}} + \varepsilon_2 \sigma_{1,k}^2 + C_1 \|\Re(\phi_k)\|_\infty^2 \left(\frac{u}{N}\right)^2.
\]
17
Therefore,

\[
\mathbb{P}\left( (1 - \varepsilon_2)\sigma^2_{1,k} \geq \delta^2_{1,k} + 2\sqrt{2}\sigma_{1,k}\|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}} + C_1\|\Re(\phi_k)\|_\infty^2 \left( \frac{u}{N} \right)^2 \right) \leq 7e^{-u}.
\]  

(33)

Now, let us set

\[ a = 1 - \varepsilon_2, \quad b = \sqrt{2}\|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}}, \quad c = \delta^2_{1,k} + C_1\|\Re(\phi_k)\|_\infty^2 \left( \frac{u}{N} \right)^2 \]

and consider the polynomial

\[ P(x) = ax^2 - 2bx - c, \]

with roots \( \frac{b \pm \sqrt{b^2 + ac}}{a} \). So, we have

\[
P(\sigma_{1,k}) \geq 0 \iff \sigma_{1,k} \geq \frac{b + \sqrt{b^2 + ac}}{a} \iff \sigma^2_{1,k} \geq \frac{c + \frac{2b^2}{a^2} + \frac{2b\sqrt{b^2 + ac}}{a^2}}{a^2}.
\]

It yields

\[
\mathbb{P}\left( \sigma^2_{1,k} \geq \frac{c + \frac{2b^2}{a^2} + \frac{2b\sqrt{b^2 + ac}}{a^2}}{a^2} \right) \leq 7e^{-u},
\]

so,

\[
\mathbb{P}\left( \sigma^2_{1,k} \geq \frac{c + \frac{4b^2}{a^2} + \frac{2b\sqrt{b^2 + ac}}{a^2}}{a^2} \right) \leq 7e^{-u},
\]

which means that for any \( 0 < \varepsilon_3 < 1 \), we have for \( N \) large enough,

\[
\mathbb{P}\left( \sigma^2_{1,k} \geq (1 + \varepsilon_3) \left( \delta^2_{1,k} + C_1\|\Re(\phi_k)\|_\infty^2 \left( \frac{u}{N} \right)^2 + 8\|\Re(\phi_k)\|_\infty \frac{u}{N} + 2\sqrt{2}\|\Re(\phi_k)\|_\infty \sqrt{\frac{u}{N}} \sqrt{\delta^2_{1,k} + C_1\|\Re(\phi_k)\|_\infty^2 \left( \frac{u}{N} \right)^2} \right) \right) \leq 7e^{-u}.
\]

Finally, we can claim that for any \( 0 < \varepsilon_4 < 1 \), we have for \( N \) large enough,

\[
\mathbb{P}\left( \sigma^2_{1,k} \geq (1 + \varepsilon_4) \left( \delta^2_{1,k} + 8\|\Re(\phi_k)\|_\infty \frac{u}{N} + 2\|\Re(\phi_k)\|_\infty \sqrt{2\delta^2_{1,k} \frac{u}{N}} \right) \right) \leq 7e^{-u}.
\]

Now, we take \( u = \gamma \log K \). Under Assumptions of Theorem 1, Conditions (30) and (31) are satisfied. The previous concentration inequality means that

\[
\mathbb{P}\left( \sigma^2_{1,k} \geq (1 + \varepsilon_4)\tilde{\delta}^2_{1,k} \right) \leq 7K^{-\gamma}.
\]

Now, using (26), we have for \( N \) large enough,

\[
\mathbb{P}\left( \|\Re(\beta_k - \hat{\beta}_k)\| \geq \eta_{1,k} \right) = \mathbb{P}\left( |\Re(\beta_k - \hat{\beta}_k)| \geq \sqrt{\frac{2\sigma^2_{1,k}\gamma \log K}{N}} + \frac{2\|\Re(\phi_k)\|_\infty \gamma \log K}{3N}, \sigma^2_{1,k} < (1 + \varepsilon_4)\tilde{\delta}^2_{1,k} \right)
\]

\[
+ \mathbb{P}\left( |\Re(\beta_k - \hat{\beta}_k)| \geq \eta_{1,k}, \sigma^2_{1,k} \geq (1 + \varepsilon_4)\tilde{\delta}^2_{1,k} \right)
\]

\[
\leq \mathbb{P}\left( |\beta_k - \hat{\beta}_k| \geq \sqrt{\frac{2}\sigma^2_{1,k}(1 + \varepsilon_4)^{-1} \gamma \log K}{N} + \frac{2\|\Re(\phi_k)\|_\infty \gamma (1 + \varepsilon_4)^{-1} \log K}{3N} \right)
\]

\[
+ \mathbb{P}\left( \sigma^2_{1,k} \geq (1 + \varepsilon_4)\tilde{\delta}^2_{1,k} \right) \leq 2K^{-\gamma(1+\varepsilon_4)^{-1}} + 7K^{-\gamma}.
\]
Then, the first part of Theorem 1 is proved: for any \( \varepsilon > 0 \),
\[
\mathbb{P} \left( |\Re(\beta_k - \hat{\beta}_k)| \geq \eta_{1,k} \right) \leq C_1(\varepsilon, \delta, \gamma) K^{-\frac{\alpha}{2}},
\]
where \( C_1(\varepsilon, \delta, \gamma) \) is a constant that depends on \( \varepsilon, \delta \) and \( \gamma \).

### 5.4 Proof of Theorem 2

We first state the following lemma.

**Lemma 1.** Let \( J_0 \subset \{1, \ldots, K\} \) with cardinality \( |J_0| = s \) and \( \Delta \in \mathbb{C}^K \). We have:
\[
\|f\Delta\|_2 \geq \sqrt{\xi_{\min}(2s)}|\Delta_{J_0}|_{\ell_2} - \frac{\mu_s}{\sqrt{s}}|\Delta_{J_0}|_{\ell_2},
\]
with
\[
\mu_s = \frac{\theta_{s,2s}}{\sqrt{\xi_{\min}(2s)}}.
\]

**Proof.** We denote by \( J_1 \) the subset of \( \{1, \ldots, K\} \) corresponding to the \( s \) largest coordinates of \( \Delta \) (in modulus) outside \( J_0 \) and we set \( J_{01} = J_0 \cup J_1 \). We denote by \( P_{J_{01}} \) the projector on the linear space spanned by \((\phi_k)_{k \in J_{01}}\). For \( k > 1 \), we denote by \( J_k \) the indices corresponding to the coordinates of \( \Delta \) outside \( J_0 \) whose absolute values are between the \((k - 1) \times s + 1\)–th and the \( k \times s \)–th largest ones (in absolute value). Note that this definition is consistent with the definition of \( J_1 \). Using this notation, we have
\[
\|P_{J_{01}}f\Delta\|_2 \geq \|P_{J_{01}}f\Delta_{J_0}\|_2 - \sum_{k \geq 2} \|P_{J_{01}}f\Delta_{J_k}\|_2 \geq \|f\Delta_{J_0}\|_2 - \sum_{k \geq 2} \|P_{J_{01}}f\Delta_{J_k}\|_2.
\]

Since \( J_{01} \) has \( 2s \) elements, we have
\[
\|f\Delta_{J_0}\|_2 \geq \sqrt{\xi_{\min}(2s)}|\Delta_{J_0}|_{\ell_2}.
\]

Note that \( P_{J_{01}}f\Delta_{J_k} = fC_{J_{01}} \) for some vector \( C \in \mathbb{C}^K \). Since,
\[
\langle P_{J_{01}}f\Delta_{J_k} - f\Delta_{J_k}, P_{J_{01}}f\Delta_{J_k} \rangle = 0,
\]
on one obtains that
\[
\|P_{J_{01}}f\Delta_{J_k}\|_2^2 = \langle f\Delta_{J_k}, fC_{J_{01}} \rangle
\]
and thus
\[
\|P_{J_{01}}f\Delta_{J_k}\|_2^2 \leq \theta_{s,2s}|\Delta_{J_k}|_{\ell_2} |C_{J_01}|_{\ell_2} \leq \theta_{s,2s}|\Delta_{J_k}|_{\ell_2} \frac{|fC_{J_{01}}|_2}{\sqrt{\xi_{\min}(2s)}} \leq \frac{\theta_{s,2s}}{\sqrt{\xi_{\min}(2s)}} |\Delta_{J_k}|_{\ell_2} |P_{J_{01}}f\Delta_{J_k}|_2.
\]

This implies that
\[
\|P_{J_{01}}f\Delta_{J_k}\|_2 \leq \frac{\theta_{s,2s}}{\sqrt{\xi_{\min}(2s)}} |\Delta_{J_k}|_{\ell_2} = \mu_s |\Delta_{J_k}|_{\ell_2}.
\]
Now using that $|\Delta_{J_{k+1}}| r_2 \leq |\Delta_{J_k}| r_1 / \sqrt{s}$, we obtain

$$\sum_{k \geq 2} |P_{J_k} f_{\Delta_k}| r_2 \leq \frac{\mu_s}{\sqrt{s}} |\Delta_{J_k}| r_1$$

and

$$|P_{J_1} f_{\Delta}| r_2 \geq \sqrt{\xi_{\min}(2s)} |\Delta_{J_1}| r_2 - \frac{\mu_s}{\sqrt{s}} |\Delta_{J_0}| r_1,$$

which finally leads to

$$|f_{\Delta}| r_2 \geq \sqrt{\xi_{\min}(2s)} |\Delta_{J_1}| r_2 - \frac{\mu_s}{\sqrt{s}} |\Delta_{J_0}| r_1.$$ 

Proof. Since

$$\|\hat{\lambda}_r\| r_1 \leq \|\lambda\| r_1,$$

we have

$$|\Delta_J - \lambda_J| r_1 + |\Delta_{J^r} - \lambda_{J^r}| r_1 \leq \|\lambda_J\| r_1 + \|\lambda_{J^r}\| r_1,$$

and thus

$$|\lambda_J| r_1 - \|\Delta_J\| r_1 + |\Delta_{J^r} - |\lambda_{J^r}| r_1 \leq \|\lambda_J\| r_1 + \|\lambda_{J^r}\| r_1.$$

So, we have

$$|\Delta_{J^r}| r_1 - |\Delta_J| r_1 \leq 2|\lambda_{J^r}| r_1. \tag{34}$$

Using Lemma 1 with $J_0 = J$, we obtain that

$$|f_{\Delta}| r_2 \geq \sqrt{\xi_{\min}(2s)} |\Delta_j| r_2 - \frac{\mu_s}{\sqrt{|J|}} (|\Delta_j| r_1 + 2|\lambda_{J^r}| r_1).$$

Using $|\Delta_j| r_1 \leq \sqrt{|J|} |\Delta_j| r_2$, we deduce that

$$|f_{\Delta}| r_2 \geq \left( \sqrt{\xi_{\min}(2s)} - \mu_s \right) |\Delta_j| r_2 - \frac{\mu_s}{\sqrt{|J|}} |\lambda_{J^r}| r_1$$

$$\geq \kappa_s |\Delta_j| r_2 - \frac{\mu_s}{\sqrt{|J|}} |\lambda_{J^r}| r_1,$$

and thus

$$|\Delta_j| r_2 \leq \frac{1}{\kappa_s} |f_{\Delta}| r_2 + \frac{\mu_s}{\sqrt{|J|} \kappa_s} |\lambda_{J^r}| r_1.$$

By using again (34), we deduce then

$$|\Delta_j| r_1 \leq 2|\Delta_j| r_1 + 2|\lambda_{J^r}| r_1.$$

Now, let $\lambda \in \mathbb{C}^K$ and $J \subset \{1, \ldots, K\}$ such that $|J| = s$. We set $\Delta = \lambda - \hat{\lambda}$ where $\hat{\lambda}$ stands for $\lambda^k$. The $\ell_1$-norm of $\Delta$ satisfies the inequality stated in the following lemma.

Lemma 2. Using assumptions of Theorem 2, we have:

$$|\Delta| r_1 \leq \frac{2\sqrt{|J|}}{\kappa_s} |f_{\Delta}| r_2 + 2|\lambda_{J^r}| r_1 \left( 1 + \frac{2\mu_s}{\kappa_s} \right).$$

Proof. Since

$$\|\hat{\lambda}_r\| r_1 \leq \|\lambda\| r_1,$$

we have

$$|\Delta_J - \lambda_J| r_1 + |\Delta_{J^r} - \lambda_{J^r}| r_1 \leq \|\lambda_J\| r_1 + \|\lambda_{J^r}\| r_1,$$

and thus

$$|\lambda_J| r_1 - \|\Delta_J\| r_1 + |\Delta_{J^r} - |\lambda_{J^r}| r_1 \leq \|\lambda_J\| r_1 + \|\lambda_{J^r}\| r_1.$$

So, we have

$$|\Delta_{J^r}| r_1 - |\Delta_J| r_1 \leq 2|\lambda_{J^r}| r_1.$$
which ends the proof of the lemma.

Now, let us focus on the proof of Theorem 2. We have:

\[
\|f_\lambda - f\|_2^2 = \int (f_\lambda(x) - f(x)) \left( \frac{f_\lambda(x) - f(x)}{\|f_\lambda\|_2 + \|f - f_\lambda\|_2} \right) dx
\]

\[
= \|f_\lambda - f\|_2^2 + \lambda - 2\Re \left[ \int (f_\lambda(x) - f(x)) \left( \frac{f_\lambda(x) - f(x)}{\|f_\lambda\|_2 + \|f - f_\lambda\|_2} \right) dx \right]
\]

\[
= \|f\Delta\|_2^2 + \|f - f_\lambda\|_2^2 + 2\Re \left[ \int \sum_{k=1}^{K} \Delta_k \varphi_k(x) \times \left( \sum_{k'=1}^{K} \frac{\lambda_{k'}}{\varphi_k'(x)} - f(x) \right) dx \right].
\]

So, using Proposition 2, on \(\Omega\),

\[
\|f_\lambda - f\|_2^2 = \|f_\lambda - f\|_2^2 - \|f\Delta\|_2^2 - 2\Re \left[ \sum_{k=1}^{K} \Delta_k \left( (G\lambda)_k - \hat{\beta}_k + \hat{\beta}_k - \beta_k \right) \right]
\]

\[
\leq \|f_\lambda - f\|_2^2 - \|f\Delta\|_2^2 + 2 \sum_{k=1}^{K} |\Delta_k| \times \left( 2\sqrt{\eta_{1,k}^2 + \eta_{2,k}^2} \right)
\]

\[
\leq \|f_\lambda - f\|_2^2 - \|f\Delta\|_2^2 + 4|\eta|_1 \|\Delta\|_{\ell_1}.
\] (35)

Now, we use Lemma 2 to obtain

\[
4|\eta|_1 \|\Delta\|_{\ell_1} \leq \frac{8\sqrt{|J|}}{\kappa_s} \|\eta\|_1 \|\Delta\|_2 + 8\|\lambda_{\ell_1}\|_{\ell_1} \left( 1 + \frac{2\mu_s}{\kappa_s} \right) |\eta|_{1,\infty}
\]

\[
\leq \frac{16J}{J_s^2} \|\eta\|_1 \|\Delta\|_2 + 8\|\lambda_{\ell_1}\|_{\ell_1} \left( 1 + \frac{2\mu_s}{\kappa_s} \right) |\eta|_{1,\infty},
\]

so, we have for any \(\alpha > 0\),

\[
4|\eta|_1 \|\Delta\|_{\ell_1} - \|f\Delta\|_2^2 \leq 16J \left( \frac{1}{\alpha} + \frac{1}{\kappa_s^2} \right) |\eta|_1^2 + \alpha \|\lambda_{\ell_1}\|_{\ell_1}^2 + \left( 1 + \frac{2\mu_s}{\kappa_s} \right)^2.
\] (36)

Since \(\|f^L - f\|_2 \leq \|f_\lambda - f\|_2\), (35) and (36) yield the result.

References


