Tuning Parameter Selection in Cox Proportional Hazards Model with a Diverging Number of Parameters

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SUMMARY: Regularized variable selection is a powerful tool for identifying the true regression model from a large number of candidates by applying penalties to the objective functions. The penalty functions typically involve a tuning parameter that control the complexity of the selected model. The ability of the regularized variable selection methods to identify the true model critically depends on the correct choice of the tuning parameter. In this study we develop a consistent tuning parameter selection method for regularized Cox’s proportional hazards model with a diverging number of parameters. The tuning parameter is selected by minimizing the generalized information criterion. We prove that, for any penalty that possesses the oracle property, the proposed tuning parameter selection method identifies the true model with probability approaching one as sample size increases. Its finite sample performance is evaluated by simulations. Its practical use is demonstrated in the Cancer Genome Atlas (TCGA) breast cancer data.

KEY WORDS: Cox proportional hazards model; diverging number of parameter; generalized information criterion; TCGA data; tuning parameter selection; variable selection.
1. Introduction

In modern epidemiological and biomedical research, investigators are increasingly facing large-scale data with numerous variables. Investigators are often interested in identifying which of those variables are associated with the outcome of interest. Therefore, variable selection becomes an important task for large-scale data analysis. In order to avoid missing any potentially important variables and functional forms of them such as polynomials and interactions, it is desirable to include in the variable selection process as many candidate variables and their functions as the sample size allows. Regularized variable selection method is an effective and efficient tool to identifying important variables from a large number of candidates. In this method, a penalty is applied to the objective function to shrink the estimates of regression coefficients and achieve sparsity by estimating small coefficients as exactly zero. Many penalty functions have been proposed in the literature including Lasso (Tibshirani, 1996), adaptive Lasso (Zou, 2006), and smoothly clipped absolute deviation (SCAD) (Fan & Li, 2001), among others. It has been shown that certain penalty functions possess the so-called oracle property that they identify the true model with probability approaching one as sample size goes to infinity and estimate the nonzero parameters as efficient as if the true model is known with a proper choice of the tuning parameter (Fan & Li, 2001).

In variable selection literature, the number of parameters $p$ is typically categorized into three scenarios according to its relationship with sample size $n$. In the first category, $p$ is considered fixed as $n \to \infty$. In the next category, $p$ is allowed to increase to infinity with $n$ but at a slower rate. The relationship is commonly assumed to be $p = O(n^\kappa)$ where $0 < \kappa < 1$. Models in this category are often said to have a diverging dimension. In the last category, $p$ is assumed to increase to infinity at a faster rate than $n$ such as $p = O(n^\kappa)$ with $\kappa > 1$ or $\log(p) = O(n)$. Models in this category are called high-dimensional, and some researcher call them ultra high-dimensional when $\log(p) = O(n)$. In this paper we are concerned with the second category where $p$ goes to infinity but at a slower rate than $n$. This scenario is useful in many practical situations. For example, in studies
that involve gene sequencing data, the number of observed single nucleotide polymorphisms and other gene alterations usually increases with the number of subjects under study. If each alteration is considered as a covariate, then it is necessary to allow the number of parameters in the model to increase with sample size. Many high-dimensional variable selection problems with $p \gg n$ can be reduced to problems with a diverging number of parameters by applying a pre-screening procedure (Fan & Lv, 2008; Fan et al., 2010b,a; Wang & Zhu, 2011).

Tuning parameter is an important component of any penalty function. It controls the complexity of the selected model. The oracle property of the penalty functions only ensures the existence of a tuning parameter that leads to the true model, but it does not provide a method to identify such tuning parameter consistently. Under the fixed-$p$ scenario, Fan & Li (2001) used generalized cross-validation to choose the tuning parameter. This method has been shown to be analogous to the Akaike information criterion (Akaike, 1973) and overfit models with a positive probability asymptotically (Wang et al., 2007). The same authors proposed a Bayesian information criterion-based tuning parameter selection method and proved its model selection consistency in linear models. Zhang et al. (2010) further introduced a generalized information criterion for generalized linear models. Su et al. (2016) proposed an approximate information criterion for variable selection in Cox proportional hazards model. Under the diverging model dimension scenario, Wang et al. (2009) proposed a modified Bayesian information criterion for tuning parameter selection in linear models. Under the high-dimensional model setting, Wang & Zhu (2011) proposed a family of Bayesian information criteria for linear models. The authors proved that the generalized information criterion identifies the true model consistently if the penalty coefficient diverges to infinity with a rate slower than $n^{1/2}$. Fan & Tang (2013) extended this criterion to generalized linear models and established the divergence rate of its penalty coefficient for model selection consistency. More recently, Luo et al. (2015) tackled the problem from a Bayesian perspective and proposed the Extended Bayesian information criteria by modifying the prior distribution of the model space. The
authors established model selection consistency under high-dimensional \( p = O(n^\kappa) \) with \( \kappa > 1 \) Cox proportional hazards model but with the requirement that the number of nonzero parameters is finite. In this paper, we extend the generalized information criterion to the Cox proportional hazards model with diverging numbers of candidate as well as nonzero parameters by establishing the required divergence rate of the penalty coefficient in the information criterion.

2. Generalized Information Criterion under Cox Proportional Hazards Model

Suppose there are \( n \) independent subjects. Let \( T \) and \( C \) be respectively the time to the outcome of interest and the censoring time. Let \( X = \min(T, C) \) be the observed time and \( \Delta = I(T \leq C) \) be the censoring indicator, where \( I(\cdot) \) is an indicator function. Let \( Z_i(t) \) be the \( d_n \times 1 \) possibly time-dependent covariate vector for subject \( i \) at time \( t \). \( T \) and \( C \) are assumed to be independent conditional on \( Z \). Let \( \beta = (\beta_1, ..., \beta_{d_n})^T \in \mathcal{B} \subset \mathbb{R}^{d_n} \) be a vector of regression coefficients and \( \beta_0 = (\beta_{01}, ..., \beta_{0d_n})^T \) be its true value. Assume there are \( k_n \) nonzero components of \( \beta_0 \) and \( d_n - k_n \) zero components. We allow both \( d_n \) and \( k_n \) to increase to infinity with \( n \) but with a slower rate than \( n \). Although the dimensions of \( \beta \), \( \beta_0 \), and \( Z_i(t) \) all depend on \( n \), we omit \( n \) from the subscript for notational simplicity. Define for subject \( i \) the counting process \( N_i(t) = I(X_i \leq t, \Delta_i = 1) \), and the at risk process \( Y_i(t) = I(X_i \geq t) \). The log-partial likelihood under Cox proportional hazards model is

\[
\ell_n(\beta) = \sum_{i=1}^{n} \int_{0}^{\tau} \left( \beta^T Z_i(t) - \log \left[ \frac{1}{n} \sum_{j=1}^{n} Y_j(t) \exp \{ \beta^T Z_j(t) \} \right] \right) dN_i(t),
\]

where \( \tau \) is the time at the end of study. This log-partial likelihood is slightly different from the conventional definition by including a \( 1/n \) term inside the logarithm. This leads to the same score function and estimate of \( \beta \) as the conventional definition but will facilitate the theoretical derivations in this paper. Let \( P_\lambda(\cdot) \) be a penalty function with tuning parameter \( \lambda \). We assume that the penalty function possesses the oracle property. The penalized maximum partial likelihood
estimator $\hat{\beta}_\lambda$ is the maximizer of the following objective function,

$$\ell_n(\beta) - n \sum_{j=1}^{d_n} P_\lambda(|\beta_j|). \tag{2}$$

Let $\alpha_\lambda$ be the model that is identified by the tuning parameter $\lambda$. Let $\alpha_0$ be the true model. Let $|\alpha_\lambda|$ be the size of model $\alpha_\lambda$. Then $|\alpha_0| = k_n$. We consider the generalized information criterion

$$\text{GIC}(\lambda) = \frac{1}{n} \left\{ -\ell_n(\hat{\beta}_\lambda) + a_n |\alpha_\lambda| \right\}, \tag{3}$$

where the penalty coefficient $a_n$ is a positive sequence depending on $n$. When $a_n = 1$ the criterion becomes the AIC statistic. Wang et al. (2007) noted that, when $d_n$ is small compared to $n$, the AIC statistic is approximately equal to the generalized cross-validation statistic (Craven & Wahba, 1979), which is frequently used for tuning parameter selection in Cox model (Tibshirani, 1997; Fan & Li, 2002; Cai et al., 2005; Zhang & Lu, 2007). When $a_n = \log(n)/2$, the criterion becomes the Bayesian information criterion (BIC). Although there is no direct use of BIC for Cox model selection, some modified forms of BIC have been proposed for Cox model selection in the literature (Volinsky & Raftery, 2000; Luo et al., 2015). The selected tuning parameter $\hat{\lambda}$ is the minimizer of (3). The oracle property guarantees the existence of at least one $\lambda$ that gives rise to the true model $\alpha_0$. The goal of this paper is to determine the characteristic of the sequence $a_n$ so that the $\lambda$ leading to the true model is identified with probability tending to one as sample size goes to infinity.

3. Notations and Regularity Conditions

In addition to the penalized estimator $\hat{\beta}_\lambda$, we also define the unpenalized maximum partial likelihood estimator $\hat{\beta}_{\alpha_\lambda}$ for model $\alpha_\lambda$, which maximizes (1). Note that $\hat{\beta}_\lambda$ is a function of $\lambda$ and $\hat{\beta}_{\alpha_\lambda}$ is a function of the model. For a given model $\alpha_\lambda$, we define its true parameter $\beta_{\alpha_\lambda}^0$ as the minimizer of the Kullback-Leibler distance $D(\beta_{\alpha_\lambda}) = n^{-1}E\{\ell_n(\beta_0) - \ell_n(\beta_{\alpha_\lambda})\}$. The expectation is taken under the true model.
Let $a^{\otimes 0} = 1$, $a^{\otimes 1} = a$, and $a^{\otimes 2} = aa^T$ for a vector $a$. Define the following notations for each $n$:

$$S_n^{(k)}(\beta, t) = \frac{1}{n} \sum_{i=1}^{n} Y_i(t)Z_i(t)^{\otimes k} e^{\beta^T Z_i(t)}, \quad k = 0, 1, 2,$$

$$s_n^{(k)}(\beta, t) = E\{S_n^{(k)}(\beta, t)\}, \quad k = 0, 1, 2,$$

$$I_n(\beta) = -\frac{1}{n} E\left\{ \frac{\partial^2 E_n(\beta)}{\partial \beta^2} \right\}.$$

We require the following regularity conditions:

(A) $\int_0^\tau h_0(t)\,dt < \infty$, where $h_0(t)$ is the baseline hazard function.

(B) $E\{Y(\tau)\} > 0$.

(C) $|Z_{ij}(0)| + \int_0^\tau |dZ_{ij}(t)| < C_1 < \infty$ almost surely for some constant $C_1$ and $i = 1, ..., n$ and $j = 1, ..., d_n$. It implies that $K_n = \max_{1 \leq i \leq d_n, 1 \leq i \leq n} \|Z_{ij}(t)\|_\infty < \infty$, where $\|\cdot\|_\infty$ denotes the supremum norm.

(D) For any model $\alpha$, there exists a neighborhood $\mathcal{B}_\alpha$ of $\beta^{(0)}_{\alpha}$ such that for all $\beta_{\alpha} \in \mathcal{B}_\alpha$ and $t \in [0, \tau]$, $\partial s_n^{(0)}(\beta_{\alpha}, t)/\partial \beta_{\alpha} = s_n^{(1)}(\beta_{\alpha}, t)$, and $\partial^2 s_n^{(0)}(\beta_{\alpha}, t)/\partial \beta_{\alpha}^2 \beta_{\alpha}^T = s_n^{(2)}(\beta_{\alpha}, t)$. The functions $s_n^{(k)}(\beta_{\alpha}, t) (k = 0, 1, 2)$ are continuous and bounded and $s_n^{(0)}(\beta_{\alpha}, t)$ is bounded away from 0 on $\mathcal{B}_\alpha \times [0, \tau]$.

(E) For any model $\alpha$, there exists a neighborhood $\mathcal{B}_\alpha$ of $\beta^{(0)}_{\alpha}$ such that for all $\beta_{\alpha} \in \mathcal{B}_\alpha$, there exists positive constant $C_2$ and $C_3$ such that

$$0 < C_2 < \text{eigen}_{\min}\{I_n(\beta_{\alpha})\} \leq \text{eigen}_{\max}\{I_n(\beta_{\alpha})\} < C_3 < \infty,$$

where $\text{eigen}_{\min}(\cdot)$ and $\text{eigen}_{\max}(\cdot)$ are the minimum and maximum eigenvalues of a matrix, respectively.

(F) $L_n = \sup_{\beta \in \mathcal{B}} \|\beta\|_1 < \infty$, where $\|\cdot\|_1$ denotes the $L_1$ norm. As a consequence of this condition and Condition (C), we can define $\exp\{\|\beta^T Z_i(t)\|\} \leq \exp(L_n K_n) = U_n < \infty$ for $i = 1, ..., n$ and $\beta \in \mathcal{B}$.

(G) $d_n^3/n \to 0$ and $k_n/d_n \to c \in [0, 1)$ as $n \to \infty$.

Condition (A) ensures finite baseline cumulative hazard. Condition (B) ensures non-empty risk
set by the end of the study. Condition (C) requires the stochastic process of each time-dependent co-
variate to have bounded total variation almost surely. Condition (D) essentially requires \( \exp\{\beta^T \alpha Z_i(t)\} \) to be integrable under a diverging dimension so that integration and differentiation with respect to \( S_n^{(k)}(\beta_\alpha, t) \) \((k = 0, 1)\) can be interchanged, which is a standard condition for the proportional hazards model. Condition (E) ensures that the covariance matrices of the score function are positive definite and have uniformly bounded eigenvalues for all \( n \). The same condition has been assumed in the variable selection literature (Peng & Fan, 2004; Cai et al., 2005; Cho & Qu, 2013). Condition (F) confines our investigation to the parameters with a finite total effect on the hazard function, which is very reasonable in practice. Condition (G) specifies the divergence rate of the number of candidate and nonzero parameters that is required to establish the theoretical results in this paper.


Let \( \lambda_{\text{max}} \) be the smallest \( \lambda \) that results in an empty model with no nonzero estimates. We partition the tuning parameter space \( \Omega = [0, \lambda_{\text{max}}] \) into the underfit, true, and overfit subspaces as follows,

\[
\Omega_\sim = \{\lambda : \alpha_\lambda \not\supset \alpha_0\}, \quad \Omega_0 = \{\lambda : \alpha_\lambda = \alpha_0\}, \quad \Omega_+ = \{\lambda : \alpha_\lambda \supset \alpha_0\},
\]

where \( a \supset b \) means \( a \) contains \( b \) but is not equal to \( b \). Since \( \hat{\beta}_\lambda \) is the maximizer of potentially nonconcave objective function (2) due to nonconcave penalties, the asymptotic property of \( \ell_n(\hat{\beta}_\lambda) \) is difficult to study. Instead, we work with the unpenalized version of the log-partial likelihood. Define

\[
\text{GIC}^*(\alpha_\lambda) = \frac{1}{n} \left\{ -\ell_n(\hat{\beta}_{\alpha_\lambda}) + a_n|\alpha_\lambda| \right\}.
\]

Note that \( \text{GIC}^*(\alpha_\lambda) \) is a function of the model whereas \( \text{GIC}(\lambda) \) is a function of the tuning parameter. We only present main results in this section, the proofs of which are outlined in the Web Appendix. There are two challenges in the proofs that are unique to the log-partial likelihood. First, the log-partial likelihood and its score function are summations of dependent terms. We introduce two intermediate quantities to tackle this difficulty. Second, the log-partial likelihood does not
possess the Lipschitz property (Kong & Nan, 2014) so certain asymptotic properties cannot be established uniformly for \( \beta \). We instead establish the pointwise properties for any given \( \beta \), which suffices our purpose as we are only concerned with the maximum partial likelihood estimator \( \hat{\beta}_{\alpha \lambda} \).

The following lemma states that, for any \( \lambda \), the difference between \( \text{GIC}(\lambda) \) and \( \text{GIC}(\lambda_0) \) is no less than that between \( \text{GIC}^*(\alpha_{\lambda}) \) and \( \text{GIC}^*(\alpha_0) \) with probability tending to one.

**Lemma 1:** If the penalty function possesses the oracle property for the log-partial likelihood (1), then for any \( \lambda \in \Omega \) and \( \lambda_0 \in \Omega_0 \), as \( n \to \infty \),

\[
\text{pr} \left\{ \text{GIC}(\lambda) - \text{GIC}(\lambda_0) \geq \text{GIC}^*(\alpha_{\lambda}) - \text{GIC}^*(\alpha_0) \right\} \to 1.
\]

Lemma 1 allows us to study the asymptotic properties of \( \text{GIC}^*(\alpha_{\lambda}) \) instead of \( \text{GIC}(\lambda) \). Cai et al. (2005) established oracle property for SCAD penalty under Cox model with a growing number of parameters. Bradic et al. (2011) further proved the oracle property for the class of folded concave penalties including SCAD, minimax concave penalty (MCP), and Lasso under Cox model with non-polynomial dimensionality which includes diverging dimension as a special case.

The following theorem describes the uniform stochastic order of the difference between \( \ell_n(\hat{\beta}_{\alpha \lambda}) - \ell_n(\hat{\beta}_{\alpha 0}) \) and \( D(\beta_{\alpha \lambda}^0) \) over all possible model \( \alpha_{\lambda} \), the number of which increases combinatorially fast with sample size. All expectations are taken under the true model.

**Theorem 1:** Under Conditions (A) to (G), uniformly for all models,

\[
\sup_{\alpha_{\lambda}} \frac{1}{|\alpha_{\lambda}|^{1/2}} \left| \ell_n(\hat{\beta}_{\alpha \lambda}) - E\{\ell_n(\beta_{\alpha 0}^0)\} \right| = O_p\left[n^{1/2}\{\log(d_n)\}^{1/2}\right].
\]

Based on Theorem 1, for all underfitted model \( \alpha_{\lambda} \nsubseteq \alpha_{0} \) we have that,

\[
\inf_{\alpha_{\lambda} \nsubseteq \alpha_{0}} \{\text{GIC}^*(\alpha_{\lambda}) - \text{GIC}^*(\alpha_{0})\}
\]

\[
= \inf_{\alpha_{\lambda} \nsubseteq \alpha_{0}} \frac{1}{n} \left[ \ell_n(\hat{\beta}_{\alpha 0}) - \ell_n(\hat{\beta}_{\alpha \lambda}) - E\{\ell_n(\beta_{\alpha 0}^0) - \ell_n(\beta_{\alpha \lambda}^0)\} + E\{\ell_n(\beta_{\alpha 0}^0) - \ell_n(\beta_{\alpha \lambda}^0)\} \right]
\]

\[
+ a_n(|\alpha_{\lambda}| - |\alpha_{0}|) \geq - \frac{1}{n} \sup_{\alpha_{\lambda} \nsubseteq \alpha_{0}} \ell_n(\hat{\beta}_{\alpha \lambda}) - E\{\ell_n(\beta_{\alpha 0}^0)\} - \frac{1}{n} |\ell_n(\hat{\beta}_{\alpha 0}) - E\{\ell_n(\beta_{\alpha 0}^0)\}| + \inf_{\alpha_{\lambda} \nsubseteq \alpha_{0}} D(\beta_{\alpha \lambda}^0)
\]
\[ + \inf_{\alpha, \lambda \not\supset \alpha_0} \frac{1}{n} a_n (|\alpha_\lambda| - |\alpha_0|) \]
\[ \geq -\frac{1}{n} \sup_{\alpha, \lambda \not\supset \alpha_0} \left| \ell_n(\hat{\beta}_{\alpha, \lambda}) - E\{\ell_n(\beta^0_{\alpha, \lambda})\} \right| - \frac{1}{n} \left| \ell_n(\hat{\beta}_{\alpha_0}) - E\{\ell_n(\beta^0_{\alpha_0})\} \right| + \delta_n - \frac{1}{n} a_n k_n \]
\[ = -\frac{1}{n} O_p\{d_n n \log(d_n)\}^{1/2} + \frac{1}{n} O_p\{d_n n \log(d_n)\}^{1/2} + \delta_n - \frac{1}{n} a_n k_n \]
\[ = -O_p\{d_n n \log(d_n)\}^{1/2} n^{-1/2} + \delta_n - \frac{1}{n} a_n k_n, \quad (4) \]

where \( \delta_n = \inf_{\alpha, \lambda \not\supset \alpha_0} D(\beta^0_{\alpha, \lambda}) \) defines the smallest Kullback–Leibler distance to the true model among all underfitted models. It can be deemed as the signal strength of the true model. Since \( \delta_n \) is always positive, if \( \delta_n \) and \( a_n \) satisfy the conditions \( \delta_n n^{1/2} \{d_n \log(d_n)\}^{-1/2} \to \infty \) and \( a_n = o(\delta_n n^{1/2}) \), then (4) is positive with probability tending to one. Then by Lemma 1,
\[ \text{pr} \left[ \inf_{\lambda \in \Omega} \left\{ \text{GIC}(\lambda) - \text{GIC}(\lambda_0) \right\} > 0 \right] \to 1 \]
as \( n \to \infty \). This result suggests that as long as the signal strength of the true model does not decay to zero too fast and the sequence \( a_n \) does not go to infinity too fast, the generalized information criterion of all underfitted models is larger than that of the true model with probability tending to one.

For overfitted models, the Kullback–Leibler distance based method is no longer useful because
\( D(\beta^0_{\alpha, \lambda}) = 0 \) for all \( \alpha, \lambda \supset \alpha_0 \) so \( \delta_n \) cannot be well defined. We instead study the asymptotic property of \( \ell_n(\hat{\beta}_{\alpha, \lambda}) - \ell_n(\hat{\beta}_{\alpha_0}) \) directly. If the dimension of the model is finite, it is known that 2 times the log-partial likelihood ratio converges to a \( \chi^2 \) distribution with \( |\alpha_\lambda| - |\alpha_0| \) degree of freedom. However, when the model dimension goes to infinity, we have to consider higher order terms in the linearization of the log-partial likelihood ratio statistic. Moreover, obtaining a uniform stochastic order of \( \ell_n(\hat{\beta}_{\alpha, \lambda}) - \ell_n(\hat{\beta}_{\alpha_0}) \) over all overfitted models is challenging since the number of such models increases to infinity combinatorially fast.

\textbf{Theorem 2:} Under Conditions (A) to (G), uniformly for all \( \alpha, \lambda \supset \alpha_0 \),
\[ \sup_{\alpha, \lambda \supset \alpha_0} \left\{ \ell_n(\hat{\beta}_{\alpha, \lambda}) - \ell_n(\hat{\beta}_{\alpha_0}) \right\} = O_p\{\log(d_n)\}. \]
As a consequence of Theorem 2, uniformly for all overfitted models we have that

\[
\inf_{\alpha \geq \alpha_0, \lambda \geq 0} \frac{\text{GIC}^*(\alpha, \lambda) - \text{GIC}^*(\alpha_0)}{|\alpha| - |\alpha_0|} = \inf_{\alpha \geq \alpha_0} \frac{1}{n(|\alpha| - |\alpha_0|)} \left\{ \ell_n(\hat{\alpha}_0) - \ell_n(\hat{\beta}_{\alpha_0}) + a_n(|\alpha| - |\alpha_0|) \right\}
\]

\[
= -O_p\left\{n^{-1} \log(d_n)\right\} + \frac{a_n}{n}.
\]

(5)

Therefore, when \(a_n/\log(d_n) \to \infty\), (5) is positive with probability tending to one. Since \(|\alpha| - |\alpha_0|\) is positive for all overfitted models, it follows that \(\inf_{\alpha \geq \alpha_0} \text{GIC}^*(\alpha, \lambda) - \text{GIC}^*(\alpha_0)\) is positive with probability approaching one when \(a_n/\log(d_n) \to \infty\). By Lemma 1 it follows that

\[
\Pr\left[ \inf_{\lambda \in \Omega_{+}} \{\text{GIC}(\lambda) - \text{GIC}(\lambda_0)\} > 0 \right] \to 1
\]

as \(n \to \infty\). With Theorem 1 and 2, we arrive at the following theorem.

**Theorem 3**: Under Conditions (A) to (G), if \(\delta_n n^{1/2}\{d_n \log(d_n)\}^{-1/2} \to \infty\), \(a_n = o(\delta_n n^{k-1})\), and \(a_n/\log(d_n) \to \infty\), then as \(n \to \infty\),

\[
\Pr\left\{ \inf_{\lambda \in \Omega_{+} \cup \Omega_{+}} \text{GIC}(\lambda) > \text{GIC}(\lambda_0) \right\} \to 1.
\]

Theorem 3 is a direct consequence of Theorem 1 and 2. It entails that, if the signal strength of the true model does not decrease to zero too fast and \(a_n\) diverges with sample size with a proper range of rates, then by minimizing the generalized information criterion we can identify the tuning parameter that leads to the true model with probability tending to one as sample size goes to infinity. From the three requirements specified in Theorem 3 we can see that the lower bound of the divergence rate of \(a_n\) is \(\log(d_n)\). The upper bound depends on the signal strength \(\delta_n\).

If \(\delta_n\) satisfies the first requirement, then \(a_n = O([nd_n \log(d_n)]^{1/2}/k_n)\) always satisfies the second requirement. Hence, any \(a_n\) with a divergence rate between \(\log(d_n)\) and \(\{nd_n \log(d_n)\}^{1/2}/k_n\) gives model selection consistency as sample size goes to infinity. Notably, the AIC statistic where \(a_n = 2\) does not satisfy the requirements listed in Theorem 3, hence its inconsistency in model selection.

The BIC statistic where \(a_n = \log(n)\) does satisfy the model selection consistency requirements. Moreover, there is a range of other consistent information criteria as long as their \(a_n\) satisfies the
requirements in Theorem 3. In the simulation study that follows, we will investigate the finite sample performance of AIC, BIC, and one other consistent information criterion.

5. Simulation Studies

We use the smoothly clipped absolute deviation penalty (Fan & Li, 2001) to demonstrate the finite sample performance of the proposed tuning parameter selection method. Cai et al. (2005) has established the oracle property of this penalty function in Cox model with a diverging number of parameters.

Independent failure times are generated from the exponential hazard model. We set the baseline hazard \( h_0(t) = 2 \) and the dimension of \( \beta \) to be \( d_n = \lceil 10 n_c^{1/5} \rceil \) to reflect that it increases with the number of cases \( n_c \) and in turn with the sample size. We set \( d_n \) as a function of \( n_c \) rather than \( n \) because the former better represents the amount of information contained in the dataset. The first component of \( \beta \) is the smallest nonzero parameter in terms of the absolute value, denoted by \( \beta_{\min} \), which is related to \( \delta_n \), the signal strength of the true model. As it is not possible to specify the required convergence rate of \( \delta_n \) under finite sample size, we consider three different values of \( \beta_{\min} \): 1.0, 0.34, and 0.18 corresponding to hazard ratio of 2.8, 1.4, and 1.2, respectively. The other nonzero parameters recycle from 0.6 and \( -0.8 \). There is one nonzero parameter for every two zero parameters. The pattern of \( \beta \) is \( (\beta_{\min}, 0, 0, 0.6, 0, 0, -0.8, 0, 0, 0.6, 0, 0, -0.8, 0, 0, ...) \). We generate the design matrix \( Z \) as a mixture of correlated binary and continuous variables. First, a \( d_n \)-dimensional multivariate standard normal variable \( Z^* \) is generated with \( \text{corr}(Z_i^*, Z_j^*) = 0.5^{|i-j|} \). Then the first three components of \( Z^* \) are kept continuous, and the next three components are dichotomized at zero, and this pattern is repeated for the rest of \( Z^* \). Thus half of the covariates become binary with parameter 0.5. Censoring times \( C_i \) are generated from a uniform distribution \( U(0, c) \), where \( c \) is adjusted to achieve desired censoring percentage.

Various sample sizes and censoring rates are considered for each of the two \( \beta_{\min} \) values. Variable selection performance of the generalized information criterion is assessed for three choices of \( a_n \): 1,
log(n)/2, and log\{log(d_n)\} log(d_n). The first two choices correspond to AIC and BIC, respectively. The third one has a divergence rate between AIC and BIC. We also include as a comparison the extended BIC (EBIC) (Luo et al., 2015) where \( a_n|\alpha| \) in the proposed GIC is replaced by \( \log(n)|\alpha|/2 + \gamma \log (d_n/|\alpha|) \). Following the authors, we set \( \gamma = 1 - 1/\{4 \log(d_n)/\log(n)\} \). Since the objective function (2) is not concave, we use local quadratic approximation algorithm to obtain the estimates and their standard errors (Fan & Li, 2001). As a benchmark, we include the hard threshold variable selection procedure, where the component of the unpenalized maximum partial likelihood estimator from the full model is selected if its p-value from the Wald test is less than 0.05. We also include the result from the oracle procedure where the correct subset of covariates is used to fit the model. For each setting 500 replications are conducted.

The performance of the variable selection procedure is evaluated by the average number of zero parameters correctly estimated as zero (true negative number), the average number of nonzero parameters erroneously estimated as zero (false negative number), the average number of correctly identified parameters (both zero and nonzero), and the rate of identifying the true model. In addition, we define model error of a variable selection procedure as \( \text{ME}(\hat{\mu}) = E\{E(T \mid z) - \hat{\mu}(z)\}^2 \). Under the proportional hazard model with constant baseline hazard \( h_0 \), it can be shown that \( \text{ME}(\hat{\mu}) = h_0^{-2} E\{\exp(-\hat{\beta}^T z) - \exp(-\beta_0^T z)\}^2 \) and is estimated by \( h_0^{-2} m^{-1} \sum_{i=1}^{m} \{\exp(-\hat{\beta}_i^T z_i) - \exp(-\beta_0^T z_i)\}^2 \), where \( m \) is the number of simulation replications. The relative model error for a particular model is defined as the ratio of its model error to that of the unpenalized full model. We use the median and the median absolute deviation of the estimated relative model error to compare the performance of different variable selection procedures.

Table 1 summarizes the variable selection performance of different generalized information criteria under sample sizes 1500, 2500, and 5000 and censoring rates of 80% and 90%. Overall, the criterion with \( a_n = \log\{\log(d_n)\}\) log(d_n) gives the best performance in terms of rate of identifying the true model and the median relative model error in various settings. The performance of the
EBIC is remarkably close to that of $a_n = \log\{\log(d_n)\} \log(d_n)$ with the latter outperforming the former slightly but consistently across all scenarios. The only scenarios where the performance of $a_n = \log(n)/2$ is similar to or slightly better than that of $a_n = \log\{\log(d_n)\} \log(d_n)$ are when both of them have very high rate of identifying the true model or the signal strength is strong ($\beta_{\min} = 1.0$). Based on the average number of correctly and incorrectly identified zero parameters, the criterion with $a_n = 1$ tends to select more parameters into the final model than does the criterion with $a_n = \log\{\log(d_n)\} \log(d_n)$, whereas the criterion with $a_n = \log(n)/2$ tends to select less parameters than does the criterion with $a_n = \log\{\log(d_n)\} \log(d_n)$. This is consistent with the fact that $\log\{\log(d_n)\} \log(d_n)$ lies between 1 and $\log(n)/2$. We also evaluate the rates of identifying the true model and average percentages of correctly identified parameters for different generalized information criteria under wider range of sample sizes and censoring rates. The results are summarized in Figure 1 and 2. It is apparent that the generalized information criterion with $a_n = \log\{\log(d_n)\} \log(d_n)$ offers the best overall performance in variable selection under most sample sizes and censoring rates. The only scenarios where the choices of $a_n = 1$ or $\log(n)/2$ outperform $a_n = \log\{\log(d_n)\} \log(d_n)$ are those where the latter’s performance is already very satisfactory.

[Table 1 about here.]

[Figure 1 about here.]

[Figure 2 about here.]

6. Real Data Applications

The Cancer Genome Atlas (TCGA) Research Network is a large collection of publically available genomic sequence and mRNA expression data from tumor samples of various types of cancer (http://cancergenome.nih.gov). The availability of matched overall survival data makes it possible to conduct analysis to identify gene alterations and expressions that are potentially prognostic of
the overall survival. In this analysis we use the breast invasive carcinoma dataset that contains the mRNA expression data from 816 cancer patients (Ciriello et al., 2015). There are 119 death events, corresponding to a 85.4% censoring rate. The mRNA expression was measured by RNAseq technique and was standardized into z-scores for each gene by subtracting the mean and divided by the standard deviation of the mRNA expression of that gene in the normal samples in the TCGA database. Each gene was further categorized as significantly altered if the absolute value of its z-score is larger than 1.96 and not altered otherwise. We consider the 468 genes that constitute the IMPACT gene panel developed and routinely used at the Memorial Sloan Kettering Cancer Center (http://cmo.mskcc.org/cmo/resources/gene-lists). Since the number of genes is more than half of the sample size and exceeds the number of deaths, the Condition (G) imposed in this paper is likely to be violated. To overcome this difficulty, we pre-screen the candidate genes by only including those with an alteration frequency greater than 5% and a univariate log-rank test p value less than 0.05. These steps result in 35 genes that enter the subsequent SCAD-penalized variable selection procedure. The idea of pre-screening followed by penalized regression has been thoroughly studied in the literature (Fan et al., 2010a). The alteration frequency of the 35 genes range from 5% to 41%. We again use the three choices of $a_n$, EBIC, and the hard threshold method to select the genes. The chosen tuning parameters $\lambda$ are: 0.41 for $a_n = 1$, 0.73 for $a_n = \log(n)/2$, 0.66 for $a_n = \log\{\log(d_n)\}\log(d_n)$, and 0.66 for EBIC. The identified genes are summarized in Table 2. Only genes that are selected by at least one method are listed.

The criterion with $a_n = \log\{\log(d_n)\}\log(d_n)$ identifies two genes: MLH1 and KRAS. The MLH1 gene mutation has been reported to be associated with over ten-fold increase in the incidence ratio of breast cancer (Scott et al., 2001). The KRAS gene amplification and mutation are well known to be present in a number of cancers including breast cancer, lung cancer, and endometrial cancer (Kim et al., 2015; Pereira et al., 2013; Birkeland et al., 2012). Therefore, the identification of MLH1 and KRAS gene mutations makes biological sense. The EBIC method
identified the same two genes as $a_n = \log\{\log(d_n)\} \log(d_n)$, which is expected given the similar results of these two methods in the simulation studies. The criterion with $a_n = \log(n)/2$ misses the important KRAS gene mutation. On the other hand, the criterion with $a_n = 1$ identifies ten genes and the hard threshold method identifies five, many of which do not have previous literature to support their association with the overall survival.

[Table 2 about here.]

7. Discussion

The theorems developed in this paper specify theoretical range of the divergence rate of the sequence $a_n$ for model selection consistency. Any rate within the range leads to selection consistency. Therefore, the choices of $a_n$ is not unique. In real-data applications with finite sample sizes, different choice of $a_n$ may yield different results. Our simulation studies numerically demonstrate that the choice of $a_n = \log\{\log(d_n)\} \log(d_n)$ offers an overall superior variable selection performance over wide ranges of sample sizes and censoring rates. Admittedly, there likely to be other situations where other choices of $a_n$ may offer better performance. The main goal of this paper is to establish the theoretical requirement on $a_n$ for selection consistency. It is not our intention to provide the best choices of $a_n$ for all possible finite sample scenarios. In practice, we suggest practitioners to use a few different $a_n$ choices as a sensitivity analysis to assess how robust the selected model is to the variation of $a_n$.

Although in this paper the model selection consistency of the generalized information criterion is investigated in the context of regularized variable selection in Cox’s proportional hazards model with a diverging number of parameters, the conclusions of our study have a much broader application. In fact, the generalized information criterion developed in this paper can be used to identify the true model from any set of candidate Cox’s regression models as long as the true model is contained in the set. Therefore, it can be equally applied to the best subset selection or
stepwise model selection procedures. In the context of regularized variable selection, the solution path corresponding to a sequence of tuning parameter forms the set of candidate models. The oracle property of the penalty function ensures that the solution path contains the true model.

A natural research question is to study the properties of the generalized information criterion when the set of candidate models does not contain the true model. This happens when the solution path of a regularized variable selection procedure fails to capture the true model or some covariates with nonzero true effects are not included in the initial family of candidate covariates. In these cases it is not clear if the proposed generalized information criterion can consistently identify all nonzero parameters. Another potential research direction is to evaluate a variable selection procedure by certain loss function of the estimated parameters rather than model selection consistency. Zhang et al. (2010) investigated the squared loss of the penalized estimator in linear models with fixed number of parameters and found that the Akaike but not the Bayesian information criterion is asymptotically loss efficient in that it identifies the model whose squared loss converges to the infimum of the squared loss of all possible models. It would be interesting to establish similar results for Cox’s proportional hazards model with a diverging number of parameters.

Another future research direction is to apply the theoretical framework used in this paper to the variable selection method recently proposed by Su et al. (2016) under Cox model with a fixed model size. In their approach, the authors essentially approximate $|\alpha_\lambda|$ in our GIC with the “unit dent function” $\sum_{j=1}^{d_n} \tanh(n_c \gamma_j^2)$ and set $a_n$ in our GIC to $\log(n_c)$, which lies in the range of divergence rate identified in our paper for selection consistency. Although the authors showed under a particular finite sample setting that the parameter estimation is robust to the choice of $a_n$, it would still be interesting to extend our theoretical framework to their approach to identify a theoretical range of divergence rate of $a_n$ that ensures selection consistency under Cox model with a diverging number of parameters.
Acknowledgements

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Supporting information

Additional information for this article is available online including proofs of the theorems and lemmas.

REFERENCES


**Pereira, C. B. L., Leal, M. F., de Souza, C. R. T., Montenegro, R. C., Rey, J. A.,**


Ai Ni, Department of Epidemiology and Biostatistics, Memorial Sloan Kettering Cancer Center.

Email: nia@mskcc.org
Figure 1. Rate of identifying the true model (RITM) of different choices of $a_n$ in the generalized information criterion. GIC 1: $a_n = 1$; GIC 2: $a_n = \log(n)/2$; GIC 3: $a_n = \log\{\log(d_n)\} \log(d_n)$; EBIC: extended BIC.
Tuning parameter selection in Cox model

Figure 2. Average percentages of correctly identified parameters (both zero and nonzero) for different choices of $a_n$ in the generalized information criterion. GIC 1: $a_n = 1$; GIC 2: $a_n = \log(n)/2$; GIC 3: $a_n = \log\{\log(d_n)\} \log(d_n)$; EBIC: extended BIC.
# Table 1

Model selection performance of different choices of $a_n$ in the generalized information criteria.

<table>
<thead>
<tr>
<th>Method</th>
<th>80% Censored (RME, MAD)</th>
<th>90% Censored (RME, MAD)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>TN</td>
<td>FN</td>
</tr>
<tr>
<td>$n = 1500, \beta_{\text{min}} = 1.0, d_n = 31$ for 80% censored, $d_n = 27$ for 90% censored</td>
<td></td>
<td></td>
</tr>
<tr>
<td>HT</td>
<td>0.60 (0.19)</td>
<td>18.8</td>
</tr>
<tr>
<td>GIC 1</td>
<td>0.41 (0.15)</td>
<td>19.3</td>
</tr>
<tr>
<td>GIC 2</td>
<td>0.36 (0.16)</td>
<td>19.8</td>
</tr>
<tr>
<td>GIC 3</td>
<td>0.36 (0.16)</td>
<td>19.9</td>
</tr>
<tr>
<td>EBIC</td>
<td>0.36 (0.16)</td>
<td>19.8</td>
</tr>
<tr>
<td>Oracle</td>
<td>0.32 (0.14)</td>
<td>20.0</td>
</tr>
</tbody>
</table>

| $n = 1500, \beta_{\text{min}} = 0.34, d_n = 31$ for 80% censored, $d_n = 27$ for 90% censored |
| HT     | 0.72 (0.17) | 18.8 | 0.1 | 29.7 | 30.3 | 0.81 (0.25) | 16.9 | 0.6 | 25.2 | 16.6 |
| GIC 1  | 0.46 (0.18) | 19.3 | 0.0 | 30.2 | 48.0 | 0.71 (0.21) | 15.3 | 0.2 | 24.1 | 8.0 |
| GIC 2  | 0.56 (0.39) | 20.0 | 0.7 | 30.3 | 52.8 | 0.86 (0.57) | 17.8 | 1.2 | 25.5 | 24.4 |
| GIC 3  | 0.36 (0.16) | 19.9 | 0.1 | 30.7 | 78.0 | 0.46 (0.29) | 17.8 | 0.8 | 26.0 | 39.6 |
| EBIC   | 0.36 (0.18) | 19.8 | 0.1 | 30.7 | 78.8 | 0.50 (0.34) | 17.8 | 1.2 | 26.0 | 37.8 |
| Oracle | 0.33 (0.14) | 20.0 | 0.0 | 31.0 | 100.0 | 0.29 (0.14) | 18.0 | 0.0 | 27.0 | 100.0 |

| $n = 2500, \beta_{\text{min}} = 0.34, d_n = 31$ for 80% censored, $d_n = 30$ for 90% censored |
| HT     | 0.71 (0.15) | 20.7 | 0.1 | 32.7 | 31.2 | 0.70 (0.19) | 18.9 | 0.1 | 28.8 | 31.2 |
| GIC 1  | 0.47 (0.18) | 19.3 | 0.0 | 30.2 | 48.0 | 0.71 (0.21) | 15.3 | 0.2 | 24.1 | 8.0 |
| GIC 2  | 0.36 (0.16) | 20.0 | 0.7 | 30.3 | 52.8 | 0.86 (0.57) | 17.8 | 1.2 | 25.5 | 24.4 |
| GIC 3  | 0.37 (0.16) | 19.9 | 0.1 | 30.7 | 78.0 | 0.46 (0.29) | 17.8 | 0.8 | 26.0 | 39.6 |
| EBIC   | 0.36 (0.18) | 19.8 | 0.1 | 30.7 | 78.8 | 0.50 (0.34) | 17.8 | 1.2 | 26.0 | 37.8 |
| Oracle | 0.36 (0.18) | 20.0 | 0.0 | 31.0 | 100.0 | 0.29 (0.14) | 18.0 | 0.0 | 27.0 | 100.0 |

| $n = 2500, \beta_{\text{min}} = 0.18, d_n = 34$ for 80% censored, $d_n = 30$ for 90% censored |
| HT     | 0.71 (0.15) | 20.7 | 0.1 | 32.7 | 26.0 | 0.69 (0.19) | 18.9 | 0.4 | 28.5 | 27.4 |
| GIC 1  | 0.49 (0.17) | 21.5 | 0.1 | 33.4 | 54.6 | 0.66 (0.18) | 17.6 | 0.0 | 27.5 | 9.8 |
| GIC 2  | 0.45 (0.21) | 22.0 | 0.6 | 33.4 | 47.6 | 2.27 (1.74) | 20.0 | 0.6 | 28.4 | 20.6 |
| GIC 3  | 0.37 (0.17) | 21.9 | 0.2 | 33.8 | 77.2 | 0.50 (0.28) | 19.9 | 0.8 | 29.1 | 35.8 |
| EBIC   | 0.38 (0.16) | 21.9 | 0.1 | 33.9 | 90.0 | 0.44 (0.25) | 19.8 | 0.5 | 29.3 | 52.6 |
| Oracle | 0.36 (0.15) | 22.0 | 0.0 | 34.0 | 100.0 | 0.32 (0.14) | 20.0 | 0.0 | 30.0 | 100.0 |

| $n = 5000, \beta_{\text{min}} = 0.18, d_n = 39$ for 80% censored, $d_n = 34$ for 90% censored |
| HT     | 0.71 (0.15) | 24.6 | 0.0 | 37.5 | 24.6 | 0.67 (0.16) | 20.7 | 0.1 | 32.6 | 27.4 |
| GIC 1  | 0.44 (0.16) | 25.5 | 0.0 | 38.5 | 59.2 | 0.66 (0.18) | 19.6 | 0.0 | 31.6 | 9.0 |
| GIC 2  | 0.37 (0.15) | 26.0 | 0.1 | 38.9 | 91.6 | 0.47 (0.20) | 22.0 | 0.6 | 33.4 | 43.8 |
| GIC 3  | 0.37 (0.15) | 25.9 | 0.0 | 38.9 | 93.2 | 0.40 (0.17) | 21.9 | 0.2 | 33.8 | 79.2 |
| EBIC   | 0.36 (0.14) | 25.9 | 0.0 | 38.9 | 92.0 | 0.41 (0.19) | 21.9 | 0.3 | 33.6 | 64.8 |
| Oracle | 0.35 (0.14) | 26.0 | 0.0 | 39.0 | 100.0 | 0.37 (0.16) | 22.0 | 0.0 | 34.0 | 100.0 |

RME: estimated relative model error; MAD: median absolute deviation; TN: true negative number (average number of zero parameters correctly identified as zero); FN: false negative number (average number of nonzero parameters incorrectly identified as zero); C: average number of correctly identified parameters (both zero and nonzero); RITM: rate of identifying true model; HT: hard threshold; GIC 1: $a_n = 1$; GIC 2: $a_n = \log(n)/2$; GIC 3: $a_n = \log\{\log(d_n)\}\log(d_n)$; EBIC: extended BIC.
### Table 2

Selected genes and estimated coefficients in the breast cancer TCGA data.

<table>
<thead>
<tr>
<th>Variable</th>
<th>HT $\hat{\beta}$ (s.e)</th>
<th>GIC 1 $\hat{\beta}$ (s.e)</th>
<th>GIC 2 $\hat{\beta}$ (s.e)</th>
<th>GIC 3 $\hat{\beta}$ (s.e)</th>
<th>EBIC $\hat{\beta}$ (s.e)</th>
</tr>
</thead>
<tbody>
<tr>
<td>AKT1</td>
<td>0.72 (0.32)</td>
<td>0.54 (0.28)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>APC</td>
<td>0 (–)</td>
<td>0.79 (0.35)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>BCOR</td>
<td>0 (–)</td>
<td>0.64 (0.32)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>CSF3R</td>
<td>0 (–)</td>
<td>0.81 (0.35)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>ELF3</td>
<td>$-1.22$ (0.51)</td>
<td>$-1.02$ (0.44)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>KRAS</td>
<td>0.93 (0.36)</td>
<td>0.81 (0.32)</td>
<td>0 (–)</td>
<td>1.03 (0.28)</td>
<td>1.03 (0.28)</td>
</tr>
<tr>
<td>MLH1</td>
<td>0.91 (0.29)</td>
<td>0.96 (0.24)</td>
<td>1.09 (0.23)</td>
<td>1.05 (0.23)</td>
<td>1.05 (0.23)</td>
</tr>
<tr>
<td>MPL</td>
<td>0 (–)</td>
<td>1.11 (0.31)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>PPP2R1A</td>
<td>0.97 (0.41)</td>
<td>1.01 (0.39)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
<tr>
<td>SDHC</td>
<td>0 (–)</td>
<td>0.38 (0.19)</td>
<td>0 (–)</td>
<td>0 (–)</td>
<td>0 (–)</td>
</tr>
</tbody>
</table>

HT: hard threshold; GIC 1: $a_n = 1$; GIC 2: $a_n = \log(n)/2$; GIC 3: $a_n = \log\{\log(d_n)\} \log(d_n)$; EBIC: extended BIC.
Supporting Materials for “Tuning Parameter Selection in Cox Proportional Hazards Model with a Diverging Number of Parameters”

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**Proof of lemma 1.** We first consider $\hat{\beta}_{\lambda_0}$, the penalized estimate under the true model. By definition, $\hat{\beta}_{\lambda_0}$ solves the equations

$$
\frac{\partial \ell_n(\beta)}{\partial \beta_j} - nP'_{\lambda_0}(|\beta_j|)\text{sgn}(\beta_j) = 0, \quad j = 1, ..., k_n,
$$

where $\beta_j$ is the $j$th component of $\beta$. Since $\hat{\beta}_{\lambda_0}$ possesses the oracle property, it must follow that $\hat{\beta}_{\lambda_0j}$ converges to $\beta_{0j}$ in probability and $\text{pr}\{P'_{\alpha}(|\hat{\beta}_{\lambda_0j}|) = 0\} \to 1$. As a result, with probability tending to one, $\hat{\beta}_{\lambda_0}$ solves the equations

$$
\frac{\partial \ell_n(\beta)}{\partial \beta_j} = 0, \quad j = 1, ..., k_n,
$$

which are the same equations that the unpenalized estimate $\hat{\beta}_{\alpha_0}$ solves by definition. This implies that $\hat{\beta}_{\lambda_0} = \hat{\beta}_{\alpha_0}$ with probability tending to one. It follows that

$$
\text{pr}\{\text{GIC}(\lambda_0) = \text{GIC}^*(\alpha_0)\} \to 1. \quad (1)
$$

On the other hand, for any $\lambda \in \Omega$ and any model $\alpha_\lambda$, by the definition of $\hat{\beta}_{\alpha_\lambda}$ we have

$$
\text{GIC}(\lambda) \geq \text{GIC}^*(\alpha_\lambda). \quad (2)
$$

Lemma 1 follows from (1) and (2).

The log-partial likelihood function under Cox proportional hazards model can be written as

$$
\ell_n(\beta) = \sum_{i=1}^{n} \Delta_i \left( \beta^T Z_i(t_i) - \log \left[ n^{-1} \sum_{j=1}^{n} Y_j(t_i) \exp\{\beta^T Z_j(t_i)\} \right] \right). \quad \text{Since the log-partial likelihood is a sum of dependent random variables, we introduce the following intermediate function to facilitate the theoretical derivation:}
$$

$$
\bar{\ell}_n(\beta) = \sum_{i=1}^{n} \left[ \beta^T Z_i(t_i) - \log \{ s^{(0)}_n(\beta, t_i) \} \right] \Delta_i,
$$

where $s^{(0)}_n(\beta, t)$ is defined in Section 3 of the main text. Define $\text{supp}(\beta)$ as the support of $\beta$ consisting of indices of its nonzero components. Define set $\mathcal{B}_{\alpha_\lambda} = \{ \beta \in \mathcal{B} : \text{supp}(\beta) = \alpha_\lambda \} \cup \{ \beta_{0\alpha_\lambda} \}$.

Then for any $\beta \in \mathcal{B}_{\alpha_\lambda}$ we define $N_{\alpha_\lambda} = \| \beta - \beta_{0\alpha_\lambda} \|$ and

$$
Z_{\alpha_\lambda}(\beta) = \frac{1}{n} \left| \ell_n(\beta) - \ell_n(\beta_{0\alpha_\lambda}) - E\{\ell_n(\beta) - \ell_n(\beta_{0\alpha_\lambda})\} \right|.
$$
LEMMA 2: Under Conditions (A) to (G), uniformly for all model \( \alpha_\lambda \),
\[
\sup_{\alpha_\lambda} \frac{1}{|\alpha_\lambda| N_{\alpha_\lambda}} Z_{\alpha_\lambda}(\beta) = O_p \left[ \left\{ \frac{\log(d_n)}{n} \right\}^{1/2} \right].
\]

Proof. We first restate a theorem from van de Geer (2008) that will be used in our proofs.

Theorem A.1 in van de Geer (2008) (Bousquet concentration theorem):

Let \( X_1, ..., X_n \) be independent random variables in space \( \mathcal{X} \) and let \( \Gamma \) be a class of real-valued functions on \( \mathcal{X} \) satisfying for some positive constants \( \eta_n \) and \( \tau_n \)
\[
\| \gamma \|_\infty \leq \eta_n \quad \text{and} \quad \frac{1}{n} \sum_{i=1}^n \text{var} \{ \gamma(X_i) \} \leq \tau_n^2 \quad \forall \gamma \in \Gamma.
\]
Define \( Z = \sup_{\gamma \in \Gamma} \left| n^{-1} \sum_{i=1}^n \{ \gamma(X_i) - E\gamma(X_i) \} \right| \). Then for any \( \varepsilon > 0 \),
\[
\text{pr} \left[ Z \geq EZ + \varepsilon \left\{ 2(\tau_n^2 + 2\eta_n EZ) \right\}^{1/2} + \frac{2\varepsilon^2 \eta_n}{3} \right] \leq \exp(-n\varepsilon^2).
\]

We begin by introducing the following two intermediate quantities:
\[
Q_{\alpha_\lambda}(\beta) = \frac{1}{n} \left| \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda}) - E\{ \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda}) \} \right|,
\]
\[
R_{\alpha_\lambda}(\beta) = \frac{1}{n} \left| \ell_n(\beta) - \ell_n(\beta_{0,\alpha_\lambda}) - \{ \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda}) \} \right|.
\]
It is easy to see that \( Z_{\alpha_\lambda}(\beta) \leq Q_{\alpha_\lambda}(\beta) + R_{\alpha_\lambda}(\beta) + E\{ R_{\alpha_\lambda}(\beta) \} \).

We will study the tail probabilities of the above two quantities separately.

To use Theorem A.1 in van de Geer (2008) to establish a probability bound for \( Q_{\alpha_\lambda}(\beta) \), we first derive a bound for \( E\{ Q_{\alpha_\lambda}(\beta) \} \). Let \( \epsilon_1, ..., \epsilon_n \) be a Rademacher sequence, independent of the random variables \( \bar{\ell}_1(\beta_0) - \bar{\ell}_1(\beta_{0,\alpha_\lambda}), ..., \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda}) \). By symmetrization theorem presented in Lemma 2.3.1 of van der Vaart & Wellner (1996) with \( \mathcal{F} \) being a class of only the identity function, we have
\[
E\{ Q_{\alpha_\lambda}(\beta) \} = \frac{1}{n} E \left| \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda}) - E\{ \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda}) \} \right| \leq \frac{2}{n} E \left| \sum_{i=1}^n \epsilon_i (\bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{0,\alpha_\lambda})) \right|
\]
\[
= \frac{2}{n} E \left| \sum_{i=1}^n \epsilon_i \left( [\beta^T Z_i(t_i) - \log \{ s_n^0(\beta, t_i) \}] \Delta_i - [(\beta_{0,\alpha_\lambda}^0)^T Z_i(t_i) - \log \{ s_n^0(\beta_{0,\alpha_\lambda}, t_i) \}] \Delta_i \right) \right|
\]
\[
\leq \frac{2}{n} E \left| \sum_{i=1}^{n} \epsilon_i \left\{ \beta^T Z_i(t_i) - (\beta_{0,\alpha})^T Z_i(t_i) \right\} \Delta_i \right| + \frac{2}{n} E \left| \sum_{i=1}^{n} \epsilon_i \left\{ \log s_n^{(0)}(\beta, t_i) - \log s_n^{(0)}(\beta_{0,\alpha}, t_i) \right\} \Delta_i \right|
\]

\[
= I_1 + I_2.
\]

We first consider \(I_1\). By Cauchy–Schwarz inequality and \(E(\epsilon) = 0\),

\[
I_1 = \frac{2}{n} E \left| \sum_{i=1}^{n} \epsilon_i \left\{ \sum_{j=1}^{n} \epsilon_j Z_{ij}(t_i) \right\} \Delta_i \right| = \frac{2}{n} E \left| \sum_{i=1}^{n} \left\{ \sum_{j=1}^{n} \epsilon_j Z_{ij}(t_i) \Delta_i \right\} \right|
\]

\[
\leq \frac{2}{n} \|\beta - \beta_{0,\alpha}\| E \left[ \sum_{i=1}^{n} \left( \sum_{j=1}^{n} \epsilon_j Z_{ij}(t_i) \Delta_i \right)^2 \right]^{1/2}
\]

\[
\leq \frac{2}{n} \|\beta - \beta_{0,\alpha}\| \left( \sum_{i=1}^{n} \sum_{j=1}^{n} E \left\{ \epsilon_i Z_{ij}(t_i) \Delta_i \right\}^2 + \sum_{i=1}^{n} \sum_{j=1}^{n} E \left\{ \epsilon_i Z_{ij}(t_i) \Delta_i \epsilon_k Z_{kj}(t_k) \Delta_k \right\} \right)^{1/2}
\]

\[
\leq 2N_{\alpha,\lambda} |\alpha|^{1/2} n^{-1/2} K_n.
\]

Next we consider \(I_2\). Due to its lack of Lipschitz property, we cannot study its properties uniformly for \(\beta\) as in van de Geer (2008). We instead study its pointwise property for any given \(\beta\) by mean value theorem. For some \(\beta^*_{\alpha,\lambda}\) that lies between \(\beta_{0,\alpha}\) and \(\beta\),

\[
I_2 = \frac{2}{n} E \left| \sum_{i=1}^{n} \epsilon_i \Delta_i \sum_{j=1}^{n} (\beta_j - \beta_{0,\alpha}) \frac{s_{n_j}^{(1)}(\beta_{*\lambda}, t_i)}{s_n^{(0)}(\beta_{*\lambda}, t_i)} \right| = \frac{2}{n} E \left| \sum_{i=1}^{n} (\beta_j - \beta_{0,\alpha}) \sum_{i=1}^{n} \epsilon_i \Delta_i \frac{s_{n_j}^{(1)}(\beta_{*\lambda}, t_i)}{s_n^{(0)}(\beta_{*\lambda}, t_i)} \right|
\]

where \(s_{n_j}^{(1)}(\beta, t)\) denotes the \(j\)-th component of \(s_n^{(1)}(\beta, t)\), which is defined in Section 3 of the main text. By the definition of \(s_{n_j}^{(1)}(\beta, t)\) we have that

\[
s_{n_j}^{(1)}(\beta, t) = E \left[ Y(t) Z_j(t) \exp\{\beta^T Z(t)\} \right] \leq K_n E \left[ Y(t) \exp\{\beta^T Z(t)\} \right] = K_n s_n^{(0)}(\beta, t).
\]

By Cauchy–Schwarz inequality and \(E(\epsilon) = 0\),

\[
I_2 \leq \frac{2}{n} \|\beta - \beta_{0,\alpha}\| \left[ \sum_{i=1}^{n} \left\{ \sum_{j=1}^{n} \epsilon_i \Delta_i \frac{s_{n_j}^{(1)}(\beta_{*\lambda}, t_i)}{s_n^{(0)}(\beta_{*\lambda}, t_i)} \right\}^2 \right]^{1/2}
\]

\[
\leq \frac{2}{n} \|\beta - \beta_{0,\alpha}\| \left[ \sum_{j=1}^{n} E \left\{ \sum_{i=1}^{n} \epsilon_i \Delta_i \frac{s_{n_j}^{(1)}(\beta_{*\lambda}, t_i)}{s_n^{(0)}(\beta_{*\lambda}, t_i)} \right\}^2 \right]^{1/2}
\]

\[
\leq \frac{2}{n} \|\beta - \beta_{0,\alpha}\| \left[ \sum_{j=1}^{n} \sum_{i=1}^{n} E \left\{ \epsilon_i \Delta_i \frac{s_{n_j}^{(1)}(\beta_{*\lambda}, t_i)}{s_n^{(0)}(\beta_{*\lambda}, t_i)} \right\}^2 \right]
\]
\[
+ \sum_{i=1}^{n} \sum_{k=1}^{n} E \left\{ \epsilon_i \Delta_i \frac{s_n^{(1)}(\beta_{\alpha_L}^*, t_i)}{s_n^{(0)}(\beta_{\alpha_L}^*, t_i)} \epsilon_k \Delta_k \frac{s_n^{(1)}(\beta_{\alpha_L}^*, t_k)}{s_n^{(0)}(\beta_{\alpha_L}^*, t_k)} \right\} \right)^{1/2}
\leq 2N_{\alpha_L} |\alpha_L|^{1/2} n^{-1/2} K_n.
\]

It follows that \( E\{Q_{\alpha_L}(\beta)\} \leq I_1 + I_2 \leq 4N_{\alpha_L} |\alpha_L|^{1/2} n^{-1/2} K_n. \)

Now we check the two conditions for Theorem A.1 in van de Geer (2008). By Cauchy-Schwarz inequality and mean value theorem, for all \(i\) we have

\[
\left| \bar{\ell}_i(\beta) - \bar{\ell}_i(\beta_{\alpha_L}^0) \right| \leq |\beta^T Z_i(t_i) - (\beta_{\alpha_L}^0)^T Z_i(t_i)| \Delta_i + \left| \log s_n^{(0)}(\beta, t_i) - \log s_n^{(0)}(\beta_{\alpha_L}^0, t_i) \right| \Delta_i
\]
\[
\leq |\alpha_L|^{1/2} \|\beta - \beta_{\alpha_L}^0\| K_n + \|\beta - \beta_{\alpha_L}^0\| \sum_{j=1}^{|\alpha_L|} K_n^2 s_n^{(0)}(\beta_{\alpha_L}^*, t_i)^2 \right)^{1/2}
\]
\[
\leq 2|\alpha_L|^{1/2} N_{\alpha_L} K_n.
\]

Thus \( \|\bar{\ell}_i(\beta) - \bar{\ell}_i(\beta_{\alpha_L}^0)\|_\infty \leq 2|\alpha_L|^{1/2} N_{\alpha_L} K_n \) and \( \text{var}\{\bar{\ell}_i(\beta) - \bar{\ell}_i(\beta_{\alpha_L}^0)\} \leq E\{\bar{\ell}_i(\beta) - \bar{\ell}_i(\beta_{\alpha_L}^0)\}^2 \leq 4|\alpha_L| N_{\alpha_L}^2 K_n^2 \). Let \( \eta_n = 2|\alpha_L|^{1/2} N_{\alpha_L} K_n \) and \( \tau_n^2 = 4|\alpha_L| N_{\alpha_L}^2 K_n^2 \). Then by Theorem A.1 in van de Geer (2008) with \( X_i = \bar{\ell}_n(\beta) - \bar{\ell}_n(\beta_{\alpha_L}^0), \gamma \) being the identity function, and \( \Gamma = \{\gamma\} \), for any \( \varepsilon > 0 \),

\[
\Pr \left[ Q_{\alpha_L}(\beta) \geq \frac{4N_{\alpha_L} |\alpha_L|^{1/2} K_n}{n^{1/2}} + \varepsilon \left(2(4|\alpha_L| N_{\alpha_L}^2 K_n^2 + \frac{16|\alpha_L| N_{\alpha_L}^2 K_n^2}{n^{1/2}}) \right)^{1/2} + \frac{4\varepsilon^2 |\alpha_L|^{1/2} N_{\alpha_L} K_n}{3} \right]
\]
\[
= \Pr \left[ Q_{\alpha_L}(\beta) \geq 2|\alpha_L|^{1/2} N_{\alpha_L} K_n \left\{ \frac{2}{n^{1/2}} + \varepsilon(2 + \frac{8}{n^{1/2}})^{1/2} + \frac{2\varepsilon^2}{3} \right\} \right] \leq \exp(-n\varepsilon^2). \quad (3)
\]

Next we consider \( R_{\alpha_L}(\beta) \). By mean value theorem, for some \( \beta^*_L \) that lies between \( \beta_{\alpha_L}^0 \) and \( \beta \) we have that

\[
R_{\alpha_L}(\beta) = \frac{1}{n} \sum_{i=1}^{n} \left| \log \left[ \frac{1}{n} \sum_{j=1}^{n} Y_j(t_i) \exp\{\beta^T Z_j(t_i)\} \right] \right|
\]
\[
\leq \sup_{0 \leq t \leq \tau} \log \left\{ \frac{S_n^{(0)}(\beta, t)}{S_n^{(0)}(\beta_{\alpha_L}^0, t)} \right\} - \log \left\{ \frac{S_n^{(0)}(\beta_{\alpha_L}^0, t)}{S_n^{(0)}(\beta, t)} \right\}
\]
\[
= \sup_{0 \leq t \leq \tau} (\beta - \beta_{\alpha_L}^0)^T \left\{ \frac{S_n^{(1)}(\beta_{\alpha_L}^0, t)}{S_n^{(0)}(\beta_{\alpha_L}^0, t)} - \frac{S_n^{(1)}(\beta_{\alpha_L}^*, t)}{S_n^{(0)}(\beta_{\alpha_L}^*, t)} \right\}
\]
\[
\leq \sup_{0 \leq t \leq \tau} \| \beta - \beta_0^{\alpha \lambda} \| \left( \sum_{j=1}^{|\alpha \lambda|} \left\{ \frac{S_{nj}(\beta_0^{\alpha \lambda}, t)}{S_n(\beta_0^{\alpha \lambda}, t)} - \frac{s_n(1)(\beta_0^{\alpha \lambda}, t)}{s_n(0)(\beta_0^{\alpha \lambda}, t)} \right\}^2 \right)^{1/2} \\
= \sup_{0 \leq t \leq \tau} \| \beta - \beta_0^{\alpha \lambda} \| \left( \sum_{j=1}^{|\alpha \lambda|} \left( \frac{1}{S_n(\beta_0^{\alpha \lambda}, t)} \left[ \frac{S_{nj}(\beta_0^{\alpha \lambda}, t)}{S_n(\beta_0^{\alpha \lambda}, t)} - \frac{s_n(1)(\beta_0^{\alpha \lambda}, t)}{s_n(0)(\beta_0^{\alpha \lambda}, t)} \right] \right)^2 \right)^{1/2} \\
\leq \sup_{0 \leq t \leq \tau} \| \beta - \beta_0^{\alpha \lambda} \| |\alpha \lambda|^{1/2} \frac{1}{S_n(\beta_0^{\alpha \lambda}, t)} \left( \max_{1 \leq j \leq |\alpha \lambda|} \left| \frac{S_{nj}(\beta_0^{\alpha \lambda}, t)}{S_n(\beta_0^{\alpha \lambda}, t)} - \frac{s_n(1)(\beta_0^{\alpha \lambda}, t)}{s_n(0)(\beta_0^{\alpha \lambda}, t)} \right| \right)^{1/2} \\
+ K_n \left( \frac{S_n(0)(\beta_0^{\alpha \lambda}, t)}{s_n(0)(\beta_0^{\alpha \lambda}, t)} \right)^{1/2} \right) \\
\leq \| \beta - \beta_0^{\alpha \lambda} \| |\alpha \lambda|^{1/2} \sup_{0 \leq t \leq \tau} \frac{1}{S_n(\beta_0^{\alpha \lambda}, t)} \sup_{0 \leq t \leq \tau} \left( \max_{1 \leq j \leq |\alpha \lambda|} \left| \frac{S_{nj}(\beta_0^{\alpha \lambda}, t)}{S_n(\beta_0^{\alpha \lambda}, t)} - \frac{s_n(1)(\beta_0^{\alpha \lambda}, t)}{s_n(0)(\beta_0^{\alpha \lambda}, t)} \right| \right)^{1/2} \\
+ K_n \left( \frac{S_n(0)(\beta_0^{\alpha \lambda}, t)}{s_n(0)(\beta_0^{\alpha \lambda}, t)} \right)^{1/2} \right). 
\]

We first bound \( \sup_{0 \leq t \leq \tau} \{ S_n(0)(\beta_0^{\alpha \lambda}, t) \} \). By Condition (F) we have

\[
\inf_{\beta, Z(t)} S_n(0)(\beta, t) = \frac{1}{n} \sum_{i=1}^{n} Y_i(t) \exp \left\{ \frac{1}{2} \sum_{i=1}^{n} Y_i(t) \right\} = U_n^{-1} \frac{1}{n} \sum_{i=1}^{n} Y_i(t). 
\]

Since \( Y(t) \) is a non-increasing function of \( t \), we have that

\[
\inf_{0 \leq t \leq \tau} S_n(0)(\beta_0^{\alpha \lambda}, t) \geq U_n^{-1} \frac{1}{n} \sum_{i=1}^{n} Y_i(\tau), 
\]

and therefore

\[
\sup_{0 \leq t \leq \tau} \frac{1}{S_n(0)(\beta_0^{\alpha \lambda}, t)} \leq U_n \left( \frac{1}{n} \sum_{i=1}^{n} Y_i(\tau) \right)^{-1}. 
\]

Define \( \mu = E(Y(\tau)) \). By Lemma 2 in Kong & Nan (2014),

\[
\Pr \left\{ \frac{1}{n} \sum_{i=1}^{n} Y_i(\tau) \leq \frac{\mu}{2} \right\} = \Pr \left\{ \left( \frac{1}{n} \sum_{i=1}^{n} Y_i(\tau) \right)^{-1} \geq \frac{2}{\mu} \right\} \leq 2 \exp \left( -\frac{n\mu^2}{2} \right). 
\]
Therefore,

\[
\Pr \left\{ \sup_{0 \leq t \leq \tau} \frac{1}{S_n^{(0)}(\beta_{\alpha}, t)} \geq \frac{2U_n}{\mu} \right\} \leq 2 \exp \left( -\frac{n\mu^2}{2} \right).
\]

By a modification of Lemma 3 and 4 in Kong & Nan (2014) we have for any positive constant \(\varepsilon\),

\[
\Pr \left\{ \sup_{0 \leq t \leq \tau} \left| S_n^{(0)}(\beta_{\alpha}, t) - s_n^{(0)}(\beta_{\alpha}, t) \right| \geq U_n\varepsilon \right\} \leq \frac{1}{5}W^2 \exp(-n\varepsilon^2), \quad (5)
\]

\[
\Pr \left\{ \sup_{0 \leq t \leq \tau} \max_{1 \leq j \leq |\alpha|} \left| S_n^{(1)}(\beta_{\alpha}, t) - s_n^{(1)}(\beta_{\alpha}, t) \right| \geq U_nK_n\varepsilon \right\} \leq \frac{1}{5}|\alpha|W^2 \exp(-n\varepsilon^2),
\]

where \(W\) is a constant determined by the bracketing number of the class of functions indexed by \(t\), \(\mathcal{F} = \{Y(t) \exp\{\beta^T Z(t)\}U_n^{-1} : t \in [0, \tau], \exp\{\beta^T Z(t)\} \leq U_n\}\). Applying these results to (4) we have

\[
\Pr \left\{ R_{\alpha}(\beta) \geq \frac{2N_{\alpha} |\alpha|^{1/2} U_n^2 K_n \varepsilon}{\mu} \right\} \leq 2 \exp \left( -\frac{n\mu^2}{2} \right) + \frac{1}{5}(|\alpha| + 1)W^2 \exp(-n\varepsilon^2). \quad (6)
\]

Since \(Z_{\alpha}(\beta) \leq Q_{\alpha}(\beta) + R_{\alpha}(\beta) + E\{R_{\alpha}(\beta)\}\), by (3) and (6) we have that

\[
\Pr \left[ Z_{\alpha}(\beta) \geq 2N_{\alpha} K_n |\alpha|^{1/2} \left( \frac{2}{n^{1/2}} + \varepsilon(2 + \frac{8}{n^{1/2}})^{1/2} + \frac{2\varepsilon^2}{3} + \frac{U_n^2\varepsilon}{\mu} \right) + E\{R_{\alpha}(\beta)\} \right]
\leq 2 \exp \left( -\frac{n\mu^2}{2} \right) + \frac{1}{5}(|\alpha| + 1)W^2 + 1 \quad \text{exp}(-n\varepsilon^2).
\]

(7)

To establish the stochastic order of random sequences, we use the following result: for any random sequence \(X_n, a_n, b_n\) and any diverging constant sequence \(\gamma_n\), \(\Pr(X_n \geq a_n + b_n\gamma_n) = o(1)\) implies that \(X_n = O_p(a_n + b_n\gamma_n)\). Let \(\varepsilon = n^{-1/2}\gamma_n\), where \(\gamma_n\) is any diverging sequence. Then (7) becomes

\[
\Pr \left[ Z_{\alpha}(\beta) \geq 2N_{\alpha} K_n |\alpha|^{1/2} \left( \frac{2}{n^{1/2}} + \frac{\gamma_n}{n^{1/2}}(2 + \frac{8}{n^{1/2}})^{1/2} + \frac{2\gamma_n^2}{3n} + \frac{U_n^2\gamma_n}{n^{1/2} \mu} \right) + E\{R_{\alpha}(\beta)\} \right]
\leq 2 \exp \left( -\frac{n\mu^2}{2} \right) + \frac{1}{5}(|\alpha| + 1)W^2 + 1 \quad \text{exp}(-\gamma_n^2).
\]

(8)

Using the same method on (6) we get

\[
\Pr \left\{ \frac{R_{\alpha}(\beta) \mu n^{1/2}}{2N_{\alpha} |\alpha|^{1/2} U_n^2 K_n} \geq \gamma_n \right\} \leq 2 \exp \left( -\frac{n\mu^2}{2} \right) + \frac{1}{5}(|\alpha| + 1)W^2 \exp(-\gamma_n^2).
\]

From this tail inequality we can verify that \(E\{R_{\alpha}(\beta) \mu n^{1/2} N_{\alpha}^{-1} |\alpha|^{-1/2} U_n^{-2} K_n^{-1/2}\} < \infty\). Therefore, \(E\{R_{\alpha}(\beta)\} = N_{\alpha} |\alpha|^{1/2} O(n^{-1/2})\). Then from (8) it follows that \(Z_{\alpha}(\beta) N_{\alpha}^{-1} |\alpha|^{-1/2} = O_p(n^{-1/2})\).
Now we derive the probability bound for the supremum of \( Z_{\alpha_l}(\beta) \) over all possible models. Let

\[ \varepsilon = \{ |\alpha_l| \log(d_n) \}^{1/2} n^{-1/2} \gamma_n \text{ in (7), where } \gamma_n \text{ is any diverging sequence. Then,} \]

\[
\Pr \left( Z_{\alpha_l}(\beta) \geq \frac{2N_{\alpha_l}K_nR_{\alpha_l}}{n^{1/2}} \left[ 2|\alpha_l|^{-1/2} + \gamma_n \left\{ \log(d_n)(2 + 8n^{-1/2}) \right\}^{1/2} + \frac{2|\alpha_l|^{1/2} \log(d_n)}{3n^{1/2}} \right] 
+ \frac{U_n^2 (\log(d_n))^{1/2} \gamma_n}{\mu} + \frac{E \{ R_{\alpha_l}(\beta) \} n^{1/2}}{N_{\alpha_l}|\alpha_l|^{1/2}} \right) 
\leq 2 \exp \left( -\frac{n \mu^2}{2} \right) + \left\{ \frac{1}{5} (|\alpha_l| + 1) W^2 + 1 \right\} \exp \left\{ -|\alpha_l| \log(d_n) \right\} \gamma_n^2.
\]

We use the fact that

\[ \binom{d_n}{k} \leq (d_n e/k)^k, \quad 0 < k \leq d_n, \] (9)

where \( e \) is the Euler’s number, in the following derivation.

\[
\Pr \left( \sup_{\alpha_l} \frac{1}{|\alpha_l| N_{\alpha_l}} Z_{\alpha_l}(\beta) \geq \frac{2K_n}{n^{1/2}} \left[ 2|\alpha_l|^{-1/2} + \gamma_n \left\{ \log(d_n)(2 + 8n^{-1/2}) \right\}^{1/2} + \frac{2|\alpha_l|^{1/2} \log(d_n)}{3n^{1/2}} \right] 
+ \frac{U_n^2 (\log(d_n))^{1/2} \gamma_n}{\mu} + \frac{E \{ R_{\alpha_l}(\beta) \} n^{1/2}}{N_{\alpha_l}|\alpha_l|^{1/2}} \right) 
\leq \sum_{k=1}^{d_n} \binom{d_n}{k} \left[ 2 \exp \left( -\frac{n \mu^2}{2} \right) + \left\{ \frac{1}{5} (k + 1) W^2 + 1 \right\} \exp \left\{ -k \log(d_n) \right\} \gamma_n^2 \right]
\leq \sum_{k=1}^{d_n} \frac{d_n e^k}{k} \left[ 2 \exp \left( -\frac{n \mu^2}{2} \right) + \left\{ \frac{1}{5} (k + 1) W^2 + 1 \right\} \exp \left\{ -k \log(d_n) \right\} \gamma_n^2 \right]
\leq \sum_{k=1}^{d_n} \frac{e^k}{k} \left[ 2d_n^k \exp \left( -\frac{n \mu^2}{2} \right) + \left\{ \frac{1}{5} (k + 1) W^2 + 1 \right\} d_n^{(1-\gamma_n^2)k} \right].
\]

By Condition (G), \( \{(d_n + 1) \log(d_n)/n\} = o(1) \). Thus \( d_n^{(1-\gamma_n^2)} = o(\exp(n)) \) and the first term in the square brackets in (10) is \( o(d_n^{-1}) \). Since \( \gamma_n \) diverges to infinity, the second term in the square brackets in (10) is also \( o(d_n^{-1}) \). Moreover, \( (e/k)^k < 1 \) for all \( k \geq 3 \). Therefore, it is easy to see that (10) goes to 0 as \( n \to \infty \). It follows that

\[
\sup_{\alpha_l} \frac{1}{|\alpha_l| N_{\alpha_l}} Z_{\alpha_l}(\beta) = O_p \left[ \frac{2K_n}{n^{1/2}} \left\{ 2|\alpha_l|^{-1/2} + \gamma_n \left\{ \log(d_n)(2 + 8n^{-1/2}) \right\}^{1/2} + \frac{2|\alpha_l|^{1/2} \log(d_n)}{3n^{1/2}} \right\} \right].
\]
The last inequality in (12) hold by spectral decomposition on minimizing the Kullback-Leibler distance, \( E \{ R_{\lambda}(\beta) \} n^{1/2} \) is \( O_p \left( \left\{ \log(d_n) \right\}^{1/2} n \right) \).

**Lemma 3:** Under Conditions (A) to (G), uniformly for all model \( \alpha_{\lambda} \),
\[
\sup_{\alpha_{\lambda}} \frac{1}{|\alpha_{\lambda}|} \left\| \hat{\beta}_{\alpha_{\lambda}} - \beta_{\alpha_{\lambda}}^0 \right\| = O_p \left( \left\{ \log(d_n) \right\}^{1/2} n \right).
\]

**Proof.** Denote \( \| \hat{\beta}_{\alpha_{\lambda}} - \beta_{\alpha_{\lambda}}^0 \| = N_{\alpha_{\lambda}} \). Since \( \hat{\beta}_{\alpha_{\lambda}} \) maximizes \( \ell_n(\beta_{\alpha_{\lambda}}) \), \( \ell_n(\beta_{\alpha_{\lambda}}^0) \leq \ell_n(\hat{\beta}_{\alpha_{\lambda}}) \). Since \( \beta_{\alpha_{\lambda}}^0 \) minimizes the Kullback-Leibler distance, \( E \{ \ell_n(\beta_{\alpha_{\lambda}}) \} \geq E \{ \ell_n(\hat{\beta}_{\alpha_{\lambda}}) \} \) and \( \partial E \{ \ell_n(\beta_{\alpha_{\lambda}}^0) \} / \partial \beta = 0 \), where the expectation is taken under the true model. It follows that,
\[
0 \leq E \{ \ell_n(\beta_{\alpha_{\lambda}}^0) - \ell_n(\hat{\beta}_{\alpha_{\lambda}}) \} \leq E \{ \ell_n(\hat{\beta}_{\alpha_{\lambda}}) - [ \ell_n(\beta_{\alpha_{\lambda}}^0) - E \{ \ell_n(\beta_{\alpha_{\lambda}}^0) \} ] \} \leq n Z_{\alpha_{\lambda}}(\hat{\beta}_{\alpha_{\lambda}}).
\]

(11)

By Taylor expansion, for some \( \beta_{\alpha_{\lambda}}^{\ast} \) that lies between \( \hat{\beta}_{\alpha_{\lambda}} \) and \( \beta_{\alpha_{\lambda}}^0 \) we have that
\[
E \{ \ell_n(\hat{\beta}_{\alpha_{\lambda}}) - \ell_n(\beta_{\alpha_{\lambda}}^0) \} = \frac{n}{2} (\hat{\beta}_{\alpha_{\lambda}} - \beta_{\alpha_{\lambda}}^0)^T I_n(\beta_{\alpha_{\lambda}}^*) (\hat{\beta}_{\alpha_{\lambda}} - \beta_{\alpha_{\lambda}}^0) \leq \frac{n}{2} N_{\alpha_{\lambda}}^{-1} C_3.
\]

(12)

The last inequality in (12) hold by spectral decomposition on \( I_n(\beta_{\alpha_{\lambda}}^*) \) and Condition (E). By (11) and (12) we have that \( N_{\alpha_{\lambda}} \leq 2 Z_{\alpha_{\lambda}}(\hat{\beta}_{\alpha_{\lambda}}) N_{\alpha_{\lambda}}^{-1} C_3^{-1} \). In the proof of Lemma 2 we have shown that \( Z_{\alpha_{\lambda}}(\beta) N_{\alpha_{\lambda}}^{-1} = O_p(|\alpha_{\lambda}|^{1/2} n^{-1/2}) \). It follows that \( N_{\alpha_{\lambda}} = O_p(|\alpha_{\lambda}|^{1/2} n^{-1/2}) \). Furthermore, by dividing both sides of the inequality \( N_{\alpha_{\lambda}} \leq 2 Z_{\alpha_{\lambda}}(\hat{\beta}_{\alpha_{\lambda}}) N_{\alpha_{\lambda}}^{-1} C_3^{-1} \) by \( |\alpha_{\lambda}| \) and taking supremum we arrive at
\[
\sup_{\alpha_{\lambda}} \frac{N_{\alpha_{\lambda}}}{|\alpha_{\lambda}|} = \sup_{\alpha_{\lambda}} \frac{1}{|\alpha_{\lambda}|} \left\| \hat{\beta}_{\alpha_{\lambda}} - \beta_{\alpha_{\lambda}}^0 \right\| = \sup_{\alpha_{\lambda}} \frac{2 C_3^{-1}}{|\alpha_{\lambda}| N_{\alpha_{\lambda}}} Z_{\alpha_{\lambda}}(\hat{\beta}_{\alpha_{\lambda}}) = O_p \left( \left\{ \log(d_n) \right\}^{1/2} n \right).
\]

The last equality holds by Lemma 2.

**Lemma 4:** Under Conditions (A) to (G), uniformly for all model \( \alpha_{\lambda} \),
\[
\sup_{\alpha_{\lambda}} \frac{1}{|\alpha_{\lambda}|^{3/2}} \left| \ell_n(\hat{\beta}_{\alpha_{\lambda}}) - \ell_n(\beta_{\alpha_{\lambda}}^0) \right| = O_p \left( \left\{ \log(d_n) \right\}^{1/2} n \right).
\]

**Proof.** By the definition of \( \hat{\beta}_{\alpha_{\lambda}} \) and \( \beta_{\alpha_{\lambda}}^0 \), we have that \( \ell_n(\beta_{\alpha_{\lambda}}^0) \leq \ell_n(\hat{\beta}_{\alpha_{\lambda}}) \) and \( E \{ \ell_n(\beta_{\alpha_{\lambda}}^0) \} \geq \ell_n(\hat{\beta}_{\alpha_{\lambda}}) \).
Define $N_{\alpha} = \| \hat{\beta}_{\alpha} - \beta_{0\alpha} \|$. By Lemma 2 we have
\[
\sup_{\alpha} \frac{1}{|\alpha| N_{\alpha}} |\ell_n(\beta_{0\alpha}) - \ell_n(\beta_{0\alpha}) - E\{\ell_n(\beta_{0\alpha})\}| \leq \sup_{\alpha} \frac{n Z_{\alpha}(\hat{\beta}_{\alpha})}{|\alpha| N_{\alpha}} = O\left\{ n \log(d_n) \right\}^{1/2}.
\]
In the proof of Lemma 3 we have established that $N_{\alpha} = O_p\left\{ |\alpha|^{1/2} n^{-1/2} \right\}$ for any $\alpha$. It follows that $\sup_{\alpha} |\alpha|^{-3/2} |\ell_n(\hat{\beta}_{\alpha}) - \ell_n(\beta_{0\alpha})| = O_p\left\{ \log(d_n) \right\}^{1/2}$.

**Lemma 5:** Under Conditions (A) to (G), uniformly for all model $\alpha$, 
\[
\sup_{\alpha} \frac{1}{|\alpha|^{1/2}} |\ell_n(\beta_{0\alpha}) - E\{\ell_n(\beta_{0\alpha})\}| = O_p\left\{ n \log(d_n) \right\}^{1/2}.
\]

**Proof.** Since $\ell_n(\beta_{0\alpha})$ is a sum of dependent random variables, we decompose the quantity in the statement of the lemma as follows,
\[
\sup_{\alpha} \frac{1}{|\alpha|^{1/2}} \left| \ell_n(\beta_{0\alpha}) - E\{\ell_n(\beta_{0\alpha})\} \right| \\
\leq \sup_{\alpha} \frac{1}{|\alpha|^{1/2}} \left\{ \left| \ell_n(\beta_{0\alpha}) - \bar{\ell}_n(\beta_{0\alpha}) \right| + \left| \bar{\ell}_n(\beta_{0\alpha}) - E\{\bar{\ell}_n(\beta_{0\alpha})\} \right| + E\left| \ell_n(\beta_{0\alpha}) - \bar{\ell}_n(\beta_{0\alpha}) \right| \right\} \\
= \sup_{\alpha} \frac{1}{|\alpha|^{1/2}} \left\{ I_1 + I_2 + E(I_1) \right\}.
\]

We first consider $I_1$. By mean value theorem, 
\[
I_1 \leq n \sup_{0 \leq t \leq \tau} \left| \log \left\{ S_n^0(\beta_{0\alpha}, t) \right\} - \log \left\{ S_n^0(\beta_{0\alpha}, t) \right\} \right| = \sup_{0 \leq t \leq \tau} \left| \frac{n}{S_n^0} \left\{ S_n^0(\beta_{0\alpha}, t) - S_n^0(\beta_{0\alpha}, t) \right\} \right|,
\]
where $S_n^0$ lies between $S_n^0(\beta_{0\alpha}, t)$ and $S_n^0(\beta_{0\alpha}, t)$. It follows from (5) that $S_n^0(\beta_{0\alpha}, t)$ converges to $S_n(\beta_{0\alpha}, t)$ in probability uniformly on $t \in [0, \tau]$, and so does $S_n^0$. By Condition (D), $S_n^0(\beta_{0\alpha}, t)$ is uniformly bounded away from 0. Let $C_5$ be a constant satisfying $0 < C_5 < \inf_{0 \leq t \leq \tau} S_n^0(\beta_{0\alpha}, t)$. Define the event $\mathcal{A}_n = \left\{ S_n^0 > C_5 \right\}$. Denote $\mathcal{A}_n^c$ as the complement of $\mathcal{A}$. Consider 
\[
\text{pr} \left[ \sup_{0 \leq t \leq \tau} \left| \log \left\{ S_n^0(\beta_{0\alpha}, t) \right\} - \log \left\{ S_n^0(\beta_{0\alpha}, t) \right\} \right| \geq \frac{U_n^2 \varepsilon}{C_5} \right]\leq \text{pr} \left[ \sup_{0 \leq t \leq \tau} \left| \frac{1}{S_n^0} \left\{ S_n^0(\beta_{0\alpha}, t) - S_n^0(\beta_{0\alpha}, t) \right\} \right| \geq \frac{U_n^2 \varepsilon}{C_5} | \mathcal{A}_n \right]+ \text{pr}(\mathcal{A}_n^c) = J_1 + J_2.
\]
By (5) we have
\[ J_1 \leq \Pr \left[ \sup_{0 \leq t \leq \tau} \left| \frac{1}{C_5} \left\{ c^{(0)}(\beta_{0,\alpha}, t) - s^{(0)}(\beta_{0,\alpha}, t) \right\} \right| \geq \frac{U_n^2 \varepsilon}{C_5} \right] \]
\[ = \Pr \left\{ \sup_{0 \leq t \leq \tau} \left| S^{(0)}(\beta_{0,\alpha}, t) - s^{(0)}(\beta_{0,\alpha}, t) \right| \geq \frac{U_n^2 \varepsilon}{C_5} \right\} \leq \frac{1}{5} W^2 \exp(-n \varepsilon^2). \]

Further, we have that \( J_2 = o(1) \) since \( S_n^* \) converges to \( s_n^{(0)}(\beta_{0,\alpha}, t) \) in probability uniformly on \( t \in [0, \tau] \). Therefore, by replacing \( \varepsilon \) with \( n^{-1/2} \varepsilon \), from (13) we have that
\[ \Pr \left( I_1 \geq \frac{n^{1/2} U_n^2 \varepsilon}{C_5} \right) \leq \frac{1}{5} W^2 \exp(-\varepsilon^2). \] (14)

Next we consider \( I_2 \). For any \( i \), \( |\tilde{\alpha}(\beta_{0,\alpha})| \leq |(\beta_{0,\alpha})^T Z_i(t_i)| \leq |(\beta_{0,\alpha})^T Z_i(t_i)| + |\log\{s_n^{(0)}(\beta_{0,\alpha}, t_i)\}| \leq \log(U_n) + |\log(E[Y(t_i)] \exp\{ (\beta_{0,\alpha})^T Z_i(t_i) \})| \leq 2 \log(U_n). \) It implies that \(-2 \log(U_n) \leq \tilde{\alpha}(\beta_{0,\alpha}) \leq 2 \log(U_n) \) for all \( i \). Thus, by Hoeffding’s inequality (Hoeffding, 1963), for any \( \varepsilon > 0 \),
\[ \Pr( I_2 \geq n^{1/2} \varepsilon ) \leq 2 \exp \left[ -\frac{2n \varepsilon^2}{4 \log(U_n)} \right] = 2 \exp \left[ -\frac{\varepsilon^2}{2 \log(U_n)} \right]. \] (15)

From (14) and (15) we get
\[ \Pr \left\{ I_1 + I_2 + E(I_1) \geq \frac{n^{1/2} U_n \varepsilon}{C_5} + n^{1/2} \varepsilon + E(I_1) \right\} \leq \frac{1}{5} W^2 \exp(-\varepsilon^2) + 2 \exp \left[ -\frac{\varepsilon^2}{2 \log(U_n)} \right]. \]

Let \( \varepsilon = \left\{ \gamma_n |\alpha| \log(d_n) \right\}^{1/2} \), where \( \gamma_n \) is any diverging sequence. Then,
\[ \Pr \left[ I_1 + I_2 + E(I_1) \geq \left\{ n \gamma_n |\alpha| \log(d_n) \right\}^{1/2} \left( \frac{U_n}{C_5} + 1 \right) + E(I_1) \right] \]
\[ \leq \frac{1}{5} W^2 \exp\left\{ -\gamma_n |\alpha| \log(d_n) \right\} + 2 \exp \left[ -\frac{\gamma_n |\alpha| \log(d_n)}{2 \log(U_n)} \right]. \]

From (14) it can be verified that \( E(I_1 n^{-1/2} U_n^{-2} C_5) < \infty. \) Therefore, \( E(I_1) = O(n^{1/2}). \) By using (9) we have that
\[ \Pr \left[ \sup_{d_n} \left\{ \frac{1}{|\alpha|^{1/2}} \left( I_1 + I_2 + E(I_1) \right) \geq \left\{ n \gamma_n \log(d_n) \right\}^{1/2} \left( \frac{U_n}{C_5} + 1 \right) + \frac{1}{|\alpha|^{1/2}} E(I_1) \right\} \right] \]
\[ \leq \sum_{k=1}^{d_n} \sum_{|\alpha| = k} \Pr \left[ I_1 + I_2 + E(I_1) \geq \left\{ n \gamma_n |\alpha| \log(d_n) \right\}^{1/2} \left( \frac{U_n}{C_5} + 1 \right) + E(I_1) \right] \]
\[ \leq \sum_{k=1}^{d_n} \left( \frac{1}{k} \right) \left[ \frac{1}{5} W^2 d_n^{k-\gamma_n} + 2 d_n^{k-\gamma_n} \right]. \] (16)

Since \( \gamma_n \) diverges to infinity, the two terms in the square brackets are both \( o(d_n^{-1}). \) Moreover,
$(e/k)^k < 1$ for all $k \geq 3$. Therefore, (16) goes to 0 as $n \to \infty$. Hence, $\sup_{\alpha \lambda} |\alpha \lambda|^{-1/2} \{I_1 + I_2 + E(I_1)\} = O_p[\{n \log(d_n)\}^{1/2}]$. Thus $\sup_{\alpha \lambda} |\alpha \lambda|^{-1/2} |\ell_n(\beta_{\alpha \lambda}^0) - E\{\ell_n(\beta_{\alpha \lambda}^0)\}| = O_p[\{n \log(d_n)\}^{1/2}]$.

**Proof of Theorem 1.** For all model $\alpha \lambda$ we have that

\[
\sup_{\alpha \lambda} \frac{1}{|\alpha \lambda|^{1/2}} |\ell_n(\hat{\beta}_{\alpha \lambda}) - E\{\ell_n(\beta_{\alpha \lambda}^0)\}| \\
\leq \sup_{\alpha \lambda} \frac{d_n}{|\alpha \lambda|^{3/2}} |\ell_n(\hat{\beta}_{\alpha \lambda}) - \ell_n(\beta_{\alpha \lambda}^0)| + \sup_{\alpha \lambda} \frac{1}{|\alpha \lambda|^{1/2}} |\ell_n(\beta_{\alpha \lambda}^0) - E\{\ell_n(\beta_{\alpha \lambda})\}|.
\]

By Lemma 4 and 5, (17) $= O_p[d_n\{\log(d_n)\}^{1/2}] + O_p[\{n \log(d_n)\}^{1/2}] = O_p[\{n \log(d_n)\}^{1/2}]$ under Condition (G).

**Proof of Theorem 2.** By Taylor expansion, for some $\beta^*$ that lies between $\hat{\beta}_{\alpha \lambda}$ and $\beta_{\alpha 0}$,

\[
\ell_n(\hat{\beta}_{\alpha 0}) - \ell_n(\hat{\beta}_{\alpha \lambda}) = (\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda})^T \ell_n''(\hat{\beta}_{\alpha \lambda}) + \frac{1}{2} (\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda})^T \ell_n'''(\hat{\beta}_{\alpha \lambda})(\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}) \\
+ \frac{1}{6} \sum_{i=1}^{n} \sum_{j,k,l=1}^{d_n} \ell'''_{ijkl}(\beta^*) (\hat{\beta}_{\alpha 0j} - \hat{\beta}_{\alpha \lambda j})(\hat{\beta}_{\alpha 0k} - \hat{\beta}_{\alpha \lambda k})(\hat{\beta}_{\alpha 0l} - \hat{\beta}_{\alpha \lambda l}) = I_1 + I_2 + I_3.
\]

Since $\hat{\beta}_{\alpha \lambda}$ maximizes $\ell_n(\beta_{\alpha \lambda})$, $I_1 = 0$. In the proof of Lemma 3 we have shown that $\|\hat{\beta}_{\alpha \lambda} - \beta_{\alpha \lambda}^0\| = O_p(|\alpha \lambda|^{1/2}n^{-1/2})$ for any $\alpha \lambda$. Since $\alpha \lambda \supseteq \alpha 0$, $\beta_{\alpha \lambda}^0 = \beta_{\alpha 0}^0$. Therefore, $\|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\| \leq \|\hat{\beta}_{\alpha 0} - \beta_{\alpha 0}^0\| + \|\hat{\beta}_{\alpha \lambda} - \beta_{\alpha \lambda}^0\| = O_p(|\alpha \lambda|^{1/2}n^{-1/2})$. We decompose $I_2$ as

\[
I_2 = \frac{1}{2} (\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda})^T \{\ell_n''(\hat{\beta}_{\alpha \lambda}) + nI_n(\hat{\beta}_{\alpha \lambda})\}(\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}) - \frac{1}{2} (\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda})^T nI_n(\hat{\beta}_{\alpha \lambda})(\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}) \\
= I_{21} - I_{22},
\]

where $I_n(\hat{\beta}_{\alpha \lambda})$ is defined in Section 3 of the main text. It can be shown that for $\ell'''_{ijkl}(\beta^*)$ and $I_{njk}(\hat{\beta}_{\alpha \lambda})$, the $(i, j, k)$th component of $\ell_n''(\hat{\beta}_{\alpha \lambda})$ and $I_n(\hat{\beta}_{\alpha \lambda})$ respectively, we have that $\ell'''_{ijkl}(\hat{\beta}_{\alpha \lambda}) + nI_{njk}(\hat{\beta}_{\alpha \lambda}) = O_p(n^{1/2})$. Thus, $I_{21} \leq \|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\|^2 o_p(n^{1/2}|\alpha \lambda|) = \|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\|^2 o_p(n)$ under Condition (G). Furthermore, $I_{22} \geq n\|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\|^2 \text{eigen}_{\min}\{I_n(\hat{\beta}_{\alpha \lambda})\}/2 \geq n\|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\|^2 C_3/2$ under Condition (E). It follows that $I_{21} = o_p(I_{22})$. It can be shown that $\ell'''_{ijkl}(\beta^*)$ is $O_p(1)$. Thus, $I_3 \leq O_p\{\|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\|^3|\alpha \lambda|^{3/2}n\} = o_p(\|\hat{\beta}_{\alpha 0} - \hat{\beta}_{\alpha \lambda}\|^2 n)$ under Condition (G). Thus, $I_3 = o_p(I_{22})$. 

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Let $R_1 = I_{21} + I_3 = o_p(I_{22}) = o_p(|\alpha_\lambda|)$, then

$$
\ell_n(\hat{\beta}_{ao}) - \ell_n(\hat{\beta}_{\alpha\lambda}) = \frac{1}{2}(\hat{\beta}_{ao} - \hat{\beta}_{\alpha\lambda})^T nI_n(\hat{\beta}_{ao})(\hat{\beta}_{ao} - \hat{\beta}_{\alpha\lambda}) + R_1. \quad (18)
$$

On the other hand, by Taylor expansion, for some $\beta^{**}$ that lies between $\hat{\beta}_{\alpha\lambda}$ and $\hat{\beta}_{ao}$,

$$
0 = \ell'_n(\hat{\beta}_{ao}) = \ell'_n(\hat{\beta}_{\alpha\lambda}) + \{\ell''(\hat{\beta}_{ao}) + nI_n(\hat{\beta}_{ao})\}(\hat{\beta}_{ao} - \hat{\beta}_{\alpha\lambda}) - nI_n(\hat{\beta}_{ao})(\hat{\beta}_{\alpha\lambda} - \hat{\beta}_{ao}) \\
+ \frac{1}{2} \left( \sum_{i=1}^{n} \sum_{j,k=1}^{[\alpha_\lambda]} \ell'''_{ijk1}(\beta^{**})(\hat{\beta}_{\alpha\lambda j} - \hat{\beta}_{ao j})(\hat{\beta}_{\alpha\lambda k} - \hat{\beta}_{ao k}), \ldots, \right. \\
\sum_{i=1}^{n} \sum_{j,k=1}^{[\alpha_\lambda]} \ell'''_{ijk|\alpha\lambda}(\beta^{**})(\hat{\beta}_{\alpha\lambda j} - \hat{\beta}_{ao j})(\hat{\beta}_{\alpha\lambda k} - \hat{\beta}_{ao k}) \left. \right)^T \\
= J_1 + J_2 - J_3 + J_4. \quad (19)
$$

Denote the vector $J_2$ as $(\nu_1, \ldots, \nu_{[\alpha_\lambda]})^T$ and $J_3$ as $(\nu_1, \ldots, \nu_{[\alpha_\lambda]})^T$. Since we have shown that $I_{21} = o_p(I_{22})$, it follows that $\sum_{j=1}^{[\alpha_\lambda]}(\hat{\beta}_{ao j} - \hat{\beta}_{ao j})\nu_j = o_p\{\sum_{j=1}^{[\alpha_\lambda]}(\hat{\beta}_{ao j} - \hat{\beta}_{ao j})\nu_j\}$. Since $\ell''_n(\hat{\beta}_{ao}) + nI_n(\hat{\beta}_{ao})$ and $nI_n(\hat{\beta}_{ao})$ are both symmetric matrices, under Condition (E) we have that $\nu_j = o_p(\nu_j)$ for all $j$, and therefore $J_2 = o_p(J_3)$ component-wise. Since $I_3 = o_p(I_{22})$, similar argument gives that $J_4 = o_p(J_3)$ component-wise. Let $R_2 = J_2 + J_4 = o_p(J_3)$, then $J_1 - J_3 + R_2 = 0$ by (19).

Using proof by contradiction, it is necessary that $R_2 = o_p(J_1) = o_p(\ell'_n(\hat{\beta}_{ao}))$ component-wise.

By solving (19) we have that $\hat{\beta}_{ao} - \hat{\beta}_{ao} = n^{-1}\{I_n(\hat{\beta}_{ao})\}^{-1}\{\ell'_n(\hat{\beta}_{ao}) + R_2\}$. Plug this result into (18) we get

$$
\ell_n(\hat{\beta}_{ao}) - \ell_n(\hat{\beta}_{\alpha\lambda}) = -\frac{1}{2} \{\ell'_n(\hat{\beta}_{ao}) + R_2\}^T n^{-1}\{I_n(\hat{\beta}_{ao})\}^{-1} nI_n(\hat{\beta}_{ao}) n^{-1}\{I_n(\hat{\beta}_{ao})\}^{-1} \{\ell'_n(\hat{\beta}_{ao}) + R_2\} + R_1. 
$$

Since both $\hat{\beta}_{ao}$ and $\hat{\beta}_{ao}$ converge to $\beta_0$ in probability, $\hat{\beta}_{\alpha\lambda}$ also converges to $\hat{\beta}_{ao}$ in probability.

Hence, $I_n(\hat{\beta}_{ao}) = I_n(\hat{\beta}_{ao}) + o_p(1)$. Therefore,

$$
\ell_n(\hat{\beta}_{ao}) - \ell_n(\hat{\beta}_{\alpha\lambda}) = -\frac{1}{2} \ell'_n(\hat{\beta}_{ao})^T n^{-1}\{I_n(\hat{\beta}_{ao})\}^{-1} \ell'_n(\hat{\beta}_{ao}) - \ell'_n(\hat{\beta}_{ao})^T n^{-1}\{I_n(\hat{\beta}_{ao})\}^{-1} R_2 \\
- \frac{1}{2} R_2 n^{-1}\{I_n(\hat{\beta}_{ao})\}^{-1} R_2 + \frac{1}{2} \{\ell'_n(\hat{\beta}_{ao}) + R_2\}^T n^{-2}\{I_n(\hat{\beta}_{ao})\}^{-2} \{\ell'_n(\hat{\beta}_{ao}) + R_2\} o_p(1) + R_1
$$
Furthermore, by spectral decomposition and Condition (E),
\[ R \] = \sum \alpha_n \] for \( \alpha_n \) freedom \( H = \) \[ R \] \[ p_r \] \[ \exp \] \[ p_r \] \[ \leq \] \[ \alpha_n \] Thus, \( R_1 = o_p(K_1) \) since \( R_1 = o_p(|\alpha|) \). For any \( \alpha \nsubseteq \alpha_0 \), \( I_n(\hat{\beta}_{\alpha_0}) \) is the covariance matrix of \( n^{-1/2} \ell_n(\hat{\beta}_{\alpha_0}) \), it follows that \(-2K_1\) converges to a Chi-square distribution with degree of freedom \( |\alpha| - |\alpha_0| \). Therefore, \( 2\{\ell_n(\hat{\beta}_{\alpha_0}) - \ell_n(\hat{\beta}_{\alpha_0})\} \) converges to a Chi-square distribution with degree of freedom \( |\alpha| - |\alpha_0| \) for any \( \alpha \nsubseteq \alpha_0 \). By the corollary of Lemma 1 in Laurent & Massart (2000), for \( \varepsilon = \gamma_n \log(d_n)(|\alpha| - |\alpha_0|) \) where \( \gamma_n \) is any diverging sequence,
\[ \operatorname{pr}\left[ 2\{\ell_n(\hat{\beta}_{\alpha_0}) - \ell_n(\hat{\beta}_{\alpha_0})\} \geq |\alpha| - |\alpha_0| + 2\sqrt{(|\alpha| - |\alpha_0|)^2\gamma_n \log(d_n) + 2\gamma_n \log(d_n)(|\alpha| - |\alpha_0|)} \right] \]
\[ = \operatorname{pr}\left( 2\{\ell_n(\hat{\beta}_{\alpha_0}) - \ell_n(\hat{\beta}_{\alpha_0})\} \geq (|\alpha| - |\alpha_0|) \left[ 1 + 2 \{\gamma_n \log(d_n)\}\right]^{1/2} + 2\gamma_n \log(d_n) \right) \leq \exp \{ -\gamma_n \log(d_n)(|\alpha| - |\alpha_0|) \}. \]

Therefore, by using (9) we have that
\[ \operatorname{pr}\left[ \sup_{\alpha \nsubseteq \alpha_0} \frac{\ell_n(\hat{\beta}_{\alpha_0}) - \ell_n(\hat{\beta}_{\alpha_0})}{|\alpha| - |\alpha_0|} \geq \frac{1}{2} + \{\gamma_n \log(d_n)\}\right]^{1/2} + \gamma_n \log(d_n) \right] \]
\[ \leq \sum_{k=|\alpha_0|+1}^{d_n} \sum_{|\alpha| = k} \operatorname{pr}\left( \ell_n(\hat{\beta}_{\alpha_0}) - \ell_n(\hat{\beta}_{\alpha_0}) \geq (|\alpha| - |\alpha_0|) \left[ \frac{1}{2} + \{\gamma_n \log(d_n)\}\right]^{1/2} + \gamma_n \log(d_n) \right) \]
\[ \leq \sum_{k=|\alpha_0|+1}^{d_n} \left( \frac{e}{k} \right)^k d_{\gamma}^{(k - |\alpha|)\gamma_n}. \] (20)

Since \( \gamma_n \) diverges to infinity and \( k = O(k - |\alpha_0|) \) under Condition (G), \( d_n^{k - (k - |\alpha|)\gamma_n} = o(d_n^{-1}) \). Moreover, \( (e/k)^k < 1 \) for all \( k \geq 3 \). Therefore, (20) goes to 0 as \( n \to \infty \). Thus,
\[ \sup_{\alpha \nsubseteq \alpha_0} \frac{1}{|\alpha| - |\alpha_0|} \left\{ \ell_n(\hat{\beta}_{\alpha_0}) - \ell_n(\hat{\beta}_{\alpha_0}) \right\} = O_p \left[ \frac{1}{2} + \{\log(d_n)\}\right]^{1/2} + \log(d_n) \right] = O_p \{\log(d_n)\}. \]

References


