Analysis review: Norms, convergence, and continuity

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Introduction

- Before we get to likelihood theory, we are going to spend the first part of this course reviewing/extending/deepening our knowledge of mathematical and statistical tools
- In particular, lower-level analysis and mathematical statistics courses often focus on single-variable results
- In practice, however, statistics is almost always a multivariate pursuit
- Thus, one of the things we will focus on in this review is covering results you may have seen for single variables in terms of vectors

Asymptotic theory

- A large amount (but not all) of statistical theory is based on asymptotic, or large sample, arguments
- Exact theoretical results are often very complicated and difficult to obtain, but we can typically simplify the problem greatly by considering what happens as $n \to \infty$
- A core idea here from analysis is that of a convergent sequence: x_n converges to x if, as n gets larger, x_n gets closer and closer to x
- We'll provide a formal definition later (and of course, discuss probabilistic versions), but first, we need to take a step back and define what it means for x_n to be "close" to x

Norms: Introduction

- Throughout this course, we need to be able to measure the distance between two vectors, or equivalently, the size of a vector; such a measurement is called a *norm*
- This is straightforward for scalars – you can simply take the absolute value
- Vectors are more complicated; as we will see, there are many ways of measuring the size of a vector
- In order to be a meaningful measure of size, however, there are certain conditions any norm must satisfy

Norm: Definition

- **Definition:** A *norm* is a function $\|\cdot\| : \mathbb{R}^d \to \mathbb{R}$ such that for all $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$,
  - $\|\mathbf{x}\| \geq 0$, with $\|\mathbf{x}\| = 0$ iff $\mathbf{x} = \mathbf{0}$ (positivity)
  - $\|a\mathbf{x}\| = |a| \, \|\mathbf{x}\|$ for any $a \in \mathbb{R}$ (homogeneity)
  - $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$ (triangle inequality)
- The triangle inequality is also sometimes expressed as

$$\|\mathbf{x} - \mathbf{z}\| \leq \|\mathbf{x} - \mathbf{y}\| + \|\mathbf{y} - \mathbf{z}\|,$$

or

$$d(\mathbf{x}, \mathbf{z}) \leq d(\mathbf{x}, \mathbf{y}) + d(\mathbf{y}, \mathbf{z}),$$

where $d(\mathbf{x}, \mathbf{y})$ quantifies the distance between $\mathbf{x}$ and $\mathbf{y}$

Reverse triangle inequality

- A related inequality:
- **Theorem (reverse triangle inequality):** For any $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$,

$$\|\mathbf{x}\| - \|\mathbf{y}\| \leq \|\mathbf{x} - \mathbf{y}\|$$

- **Corollary:** For any $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$,

$$\begin{aligned}
\|\mathbf{x}\| - \|\mathbf{y}\| &\leq \|\mathbf{x} + \mathbf{y}\| \\
\|\mathbf{y}\| - \|\mathbf{x}\| &\leq \|\mathbf{x} + \mathbf{y}\| \\
\|\mathbf{y}\| - \|\mathbf{x}\| &\leq \|\mathbf{x} - \mathbf{y}\|
\end{aligned}$$

Examples of norms

- By far the most common norm is the Euclidean (L_2) norm:

$$\|\mathbf{x}\|_2 = \sqrt{\sum_i x_i^2}$$

- However, there are many other norms; for example, the Manhattan (L_1) norm:

$$\|\mathbf{x}\|_1 = \sum_i |x_i|$$

- Both Euclidean and Manhattan norms are members of the L_p family of norms: for $p \geq 1$,

$$\|\mathbf{x}\|_p = \left(\sum_i |x_i|^p\right)^{1/p}$$

Examples of norms (cont'd)

- Another norm worth knowing about is the L_∞ norm:

$$\|\mathbf{x}\|_\infty = \max_i |x_i|,$$

which is the limit of the family of L_p norms as $p \to \infty$

- One last "norm" worth mentioning is the L_0 norm:

$$\|\mathbf{x}\|_0 = \sum\nolimits_i 1\{x_i \neq 0\};$$

be careful, however: this is not a proper norm! (why not?)

Matrix norms

- There are also matrix norms, although we will not work with these as often
- In addition to the three requirements listed earlier, matrix norms must also satisfy a requirement of *submultiplicativity*:

  $$\|\mathbf{AB}\| \leq \|\mathbf{A}\|\|\mathbf{B}\|;$$

  unlike the other requirements, this only applies to $n \times n$ matrices
- The simplest matrix norm is the *Frobenius* norm

  $$\|\mathbf{A}\|_F = \sqrt{\sum\nolimits_{i,j} a_{ij}^2}$$

Spectral norm

- Another common matrix norm is the *spectral norm*:

$$\|\mathbf{A}\|_2 = \sqrt{\lambda_{\max}},$$

  where $\lambda_{\max}$ is the largest eigenvalue of $\mathbf{A}^\top\mathbf{A}$
- There are many other matrix norms

Cauchy-Schwarz

- There are several important inequalities involving norms that you should be aware of; the most important is the Cauchy-Schwarz inequality, arguably the most useful inequality in all of mathematics
- **Theorem (Cauchy-Schwarz):** For $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$,

$$\mathbf{x}^\top \mathbf{y} \leq \|\mathbf{x}\|_2 \|\mathbf{y}\|_2,$$

  where equality holds only if $\mathbf{x} = a\mathbf{y}$ for some scalar a
- Note: the above is *the* Cauchy-Schwarz inequality, but in statistics, its probabilistic version goes by the same name:

$$\mathbb{E}\,|XY| \leq \sqrt{\mathbb{E}(X^2)\mathbb{E}(Y^2)}$$

  for random variables X and Y, with equality iff $X = aY$

Hölder's inequality

- The Cauchy-Schwarz inequality is actually a special case of Hölder's inequality:
- **Theorem (Hölder):** For $1/p + 1/q = 1$ and $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$,

$$\mathbf{x}^\top \mathbf{y} \leq \|\mathbf{x}\|_p \|\mathbf{y}\|_q,$$

  again with exact equality iff $\mathbf{x} = a\mathbf{y}$ for some scalar a (unless p or q is exactly 1)
- Probabilistic analogue:

$$\mathbb{E}\,|XY| \leq \sqrt[p]{\mathbb{E}\,|X|^p}\,\sqrt[q]{\mathbb{E}\,|Y|^q}$$

Jensen's inequality

- Another extremely important inequality is Jensen's inequality; surely you've seen it before, but perhaps not in vector form
- **Theorem (Jensen):** For $\mathbf{a}, \mathbf{x} \in \mathbb{R}^d$ with $a_i > 0$ for all i, if g is a convex function, then

$$g\left(\frac{\sum_i a_i x_i}{\sum_i a_i}\right) \leq \frac{\sum_i a_i g(x_i)}{\sum_i a_i}$$

- Probabilistic analog:

$$g(\mathbb{E}X) \leq \mathbb{E}g(X)$$

- The inequalities are reversed if g is concave

Relationships between norms

- Getting back to the different norms, there are many important relationships between norms that are often useful to know
- **Theorem:** For all $\mathbf{x} \in \mathbb{R}^d$,

$$\|\mathbf{x}\|_2 \leq \|\mathbf{x}\|_1 \leq \sqrt{d}\|\mathbf{x}\|_2$$

- Obvious, but useful:

$$\|\mathbf{x}\|_\infty \leq \|\mathbf{x}\|_1 \leq d\|\mathbf{x}\|_\infty$$
$$\|\mathbf{x}\|_\infty \leq \|\mathbf{x}\|_2 \leq \sqrt{d}\|\mathbf{x}\|_\infty$$

Equivalence of norms

- The relationships on the previous slide suggest the following statement, which is in fact always true: for any two norms a and b, there exist constants c_1 and c_2 such that

$$\|\mathbf{x}\|_a \leq c_1\|\mathbf{x}\|_b \leq c_2\|\mathbf{x}\|_a$$

- This result is known as the *equivalence of norms* and means that we can often generalize results for any one norm to all norms
- For example, we will often encounter results that look like:

$$A = B + \|\mathbf{r}\|$$

and show that $\|\mathbf{r}\| \to 0$, so $A \to B$

Equivalence of norms (cont'd)

- By the equivalence of norms, if, say, $\|\mathbf{r}\|_1 \to 0$, then $\|\mathbf{r}\|_2 \to 0$ and so on for all norms (except not the L_0 "norm"!)
- In this course, we will almost always be working with the Euclidean norm, so much so that I will typically write $\|\mathbf{x}\|$ to mean the Euclidean norm and not even bother with the subscript
- That said, it is important to note that with these relationships, we can always derive corollaries that extend results to other norms

Equivalence of matrix norms

- Like vector norms, matrix norms are also equivalent
- For example,

$$\|\mathbf{A}\|_2 \leq \|\mathbf{A}\|_F \leq \sqrt{r}\|\mathbf{A}\|_2,$$

where r is the rank of $\mathbf{A}$

Neighborhoods

- One essential use of norms is to define what it means for elements of a vector space to be "close"
- **Definition:** The *neighborhood* of a point $\mathbf{p} \in \mathbb{R}^d$, denoted $N_\delta(\mathbf{p})$, is the set $\{\mathbf{x} : \|\mathbf{x} - \mathbf{p}\| < \delta\}$.
- This will come up quite often in this course
  - For example, we will often need to make assumptions about the likelihood function $L(\boldsymbol{\theta})$
  - However, we don't necessarily need these assumptions to hold everywhere – it's enough that they hold in a neighborhood of $\boldsymbol{\theta}^*$, the true value of the parameter

Convergence (scalar)

- Let's now go back and provide a formal definition of convergence, starting with the scalar case
- A sequence of scalar values x_n is said to converge to x, which we denote $x_n \to x$, if for every $\epsilon > 0$, there is a number N such that $n > N$ implies that $|x_n - x| < \epsilon$
- If you've never taken a course in real analysis, pay very close attention to the wording here
  - We are *not* saying that there is a single N that always works
  - Instead, we are saying that if you (1) pick an ϵ, then (2) you can always find an N that works, where N is allowed to depend on ϵ (and typically, must)

Convergence

- There are two potential ways we could extend this idea to the multivariate case
- **Definition:** We say that the vector $\mathbf{x}_n$ *converges* to $\mathbf{x}$, denoted $\mathbf{x}_n \to \mathbf{x}$, if each element of $\mathbf{x}_n$ converges to the corresponding element of $\mathbf{x}$.
- Alternatively, we can use norms to construct a more direct definition
- **Definition:** A sequence $\mathbf{x}_n$ is said to *converge* to $\mathbf{x}$, which we denote $\mathbf{x}_n \to \mathbf{x}$, if for every $\epsilon > 0$, there is a number N such that $n > N$ implies that $\|\mathbf{x}_n - \mathbf{x}\| < \epsilon$.
- We'll establish in a moment that these two definitions are equivalent

Continuity

- It's fairly obvious that, say, $\mathbf{x}_n + \mathbf{y}_n \to \mathbf{x} + \mathbf{y}$, but what about more complicated functions? Does $\sqrt{x_n} \to \sqrt{x}$? Does $f(\mathbf{x}_n) \to f(\mathbf{x})$ for all functions?
- The answer to the second question is no: not all functions possess this property at all points
- This is obviously a very useful property, so functions that possess it are given a specific name: continuous functions
- **Definition:** A function $f : \mathbb{R}^d \to \mathbb{R}$ is said to be *continuous* at a point $\mathbf{p}$ if for all $\epsilon > 0$, there exists $\delta > 0$:

$$\|\mathbf{x} - \mathbf{p}\| < \delta \implies |f(\mathbf{x}) - f(\mathbf{p})| < \epsilon$$

- Note that by the equivalence of norms, we can just say that a function is continuous – it can't be, say, continuous with respect to $\|\cdot\|_2$ and not continuous with respect to $\|\cdot\|_1$

Continuity and convergence

- The norm itself is a continuous function:
- **Theorem:** Let $f(\mathbf{x}) = \|\mathbf{x}\|$, where $\|\cdot\|$ is any norm. Then $f(\mathbf{x})$ is continuous.
- One consequence of this result is that element-wise convergence is equivalent to convergence in norm
- **Theorem:** $\mathbf{x}_n \to \mathbf{x}$ element-wise if and only if $\|\mathbf{x}_n - \mathbf{x}\| \to 0$.

Convergence of functions

- One final important concept with respect to convergence is the convergence of functions
- **Definition:** Suppose $f_1, f_2, \ldots$ is a sequence of functions and that for all $\mathbf{x}$, the sequence $f_n(\mathbf{x})$ converges. We can then define the *limit function* f by

$$f(\mathbf{x}) = \lim_{n \to \infty} f_n(\mathbf{x})$$

- Sequences of functions come up constantly in statistics, the most relevant example being the likelihood function $L(\boldsymbol{\theta}|\mathbf{x}_n) = L_n(\boldsymbol{\theta})$

Combining the two types of convergence

- Furthermore, we are often interested in combining convergence of the function with convergence of the argument
- For example, does $f_n(\hat{\theta}) \to f(\theta)$ as $\hat{\theta} \to \theta$?
- This raises a number of additional issues we have not encountered before
- We'll return to the probabilistic question later in the course; for now, let's discuss the problem in deterministic terms: does $f_n(x) \to f(x_0)$ as $x \to x_0$?

Counterexample

- Unfortunately, the answer is no – in general, this is not true
- For example:

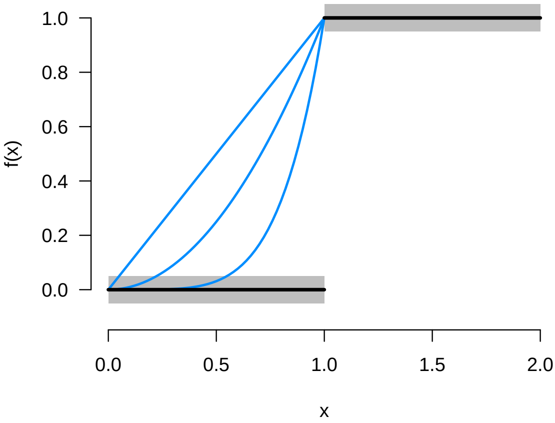
$$f_n(x) = \begin{cases} x^n & x \in [0,1] \\ 1 & x \in (1,\infty) \end{cases}$$

- We have

$$\lim_{x \to 1^-} \lim_{n \to \infty} f_n(x) = 0 \neq f(1)$$

Illustration

The underlying issue is that f_n doesn't really converge to f in the sense of always lying within $\pm\epsilon$ of it:



Uniform convergence

- The relationship between f_n and f is one of *pointwise convergence*; we need something stronger
- **Definition:** A sequence of functions $f_1, f_2, \ldots : \mathbb{R}^d \to \mathbb{R}$ *converges uniformly* on a set E to a function f if for every $\epsilon > 0$ there exists N such that $n > N$ implies

$$|f_n(\mathbf{x}) - f(\mathbf{x})| < \epsilon$$

  for all $x \in E$
- **Corollary:** $f_n \to f$ uniformly on E if and only if

$$\sup_{x \in E} |f_n(\mathbf{x}) - f(\mathbf{x})| \to 0.$$

Supremum and infimum

- In case you haven't seen it before, the $\sup$ notation on the previous slide stands for *supremum*, or *least upper bound*
- As the name implies, α is a least upper bound of the set E if (i) α is an upper bound of E and (ii) if $\gamma < \alpha$, then γ is not an upper bound of E
- Similarly, the *greatest lower bound* of a set is known as the *infimum*, denoted $\alpha = \inf E$
- The concept is similar to the maximum/minimum of E, but if E is an infinite set, it doesn't necessarily have a largest/smallest element, which is why we need sup/inf

Why uniform convergence is useful

- Uniform convergence is useful because it allows us to reach the kind of conclusion we originally sought
- **Theorem:** Suppose $f_n \to f$ uniformly, with f_n continuous for all n. Then $f_n(\mathbf{x}) \to f(\mathbf{x}_0)$ as $\mathbf{x} \to \mathbf{x}_0$.
- Note that this argument does not work without uniform convergence

Extensions

- The theorem on the previous page can actually be made somewhat stronger:
- **Theorem:** Suppose $f_n \to f$ uniformly on E and that $\lim_{x \to x_0} f_n(\mathbf{x})$ exists for all n. Then for any limit point x_0 of E,

$$\lim_{x \to x_0} \lim_{n \to \infty} f_n(\mathbf{x}) = \lim_{n \to \infty} \lim_{x \to x_0} f_n(\mathbf{x}).$$

- **Corollary:** If $\{f_n\}$ is a sequence of continuous functions on E and if $f_n \to f$ uniformly on E, then f is continuous on E.

Related concepts

- There are number of related concepts similar to uniform convergence
- **Definition:** A function $f : \mathbb{R}^d \to \mathbb{R}$ is called *uniformly continuous* if for all $\epsilon > 0$, there exists $\delta > 0$ such that for all $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d : \|\mathbf{x} - \mathbf{y}\| < \delta$, we have $|f(\mathbf{x}) - f(\mathbf{y})| < \epsilon$.
- For example, $f(x) = x^2$ is uniformly continuous over $[0, 1]$ but not over $[0, \infty)$
- **Definition:** A sequence $X_1, X_2, \ldots$ of random variables is said to be *uniformly bounded* if there exists M such that $|X_n| < M$ for all X_n.