

The Sparse Overlapping Sets Lasso for Multitask Learning and fMRI analysis

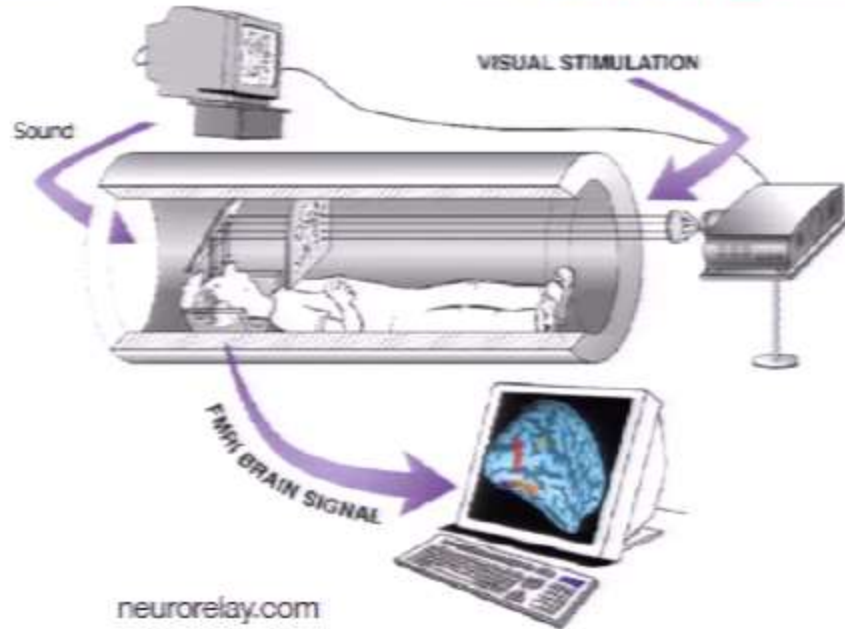
Nikhil Rao

University of Wisconsin - Madison

with
Christopher Cox
Robert Nowak
Tim Rogers

POSTER: SAT46

Can Brains be Crowdsourced?



Q1: What regions of the brain process visual and auditory stimuli ?

Q2: Are these regions distributed?

-
-
-

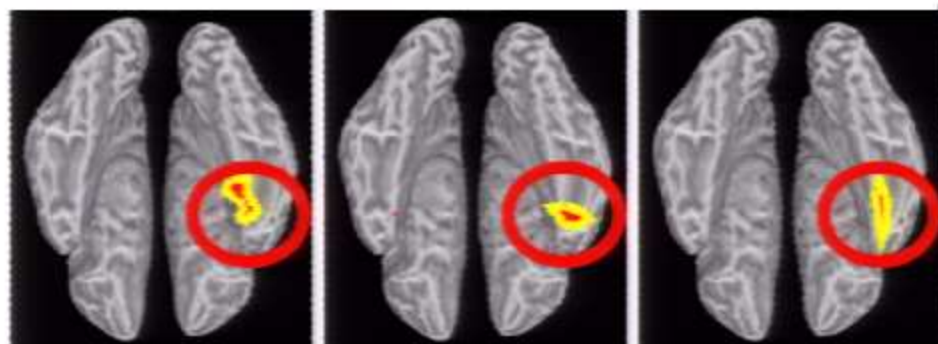
If multiple people participate, can look to leverage data from all subjects to perform better inference

Typically, data is blurred and mapped to a common brain atlas, losing fine-level information, which may be useful [1]

The Challenge

GOAL:

Identify significant voxels in the brain without trying to match brains, while taking advantage of data from multiple subjects



Brains of individuals are **similar** at a coarse level, and **different** at fine levels

X_1, X_2, \dots Data

Y_1, Y_2, \dots Responses

minimize w_1, w_2, \dots $\{\sum_i f(Y_i, X_i, w_i)\}$

w's account for the structure in the data

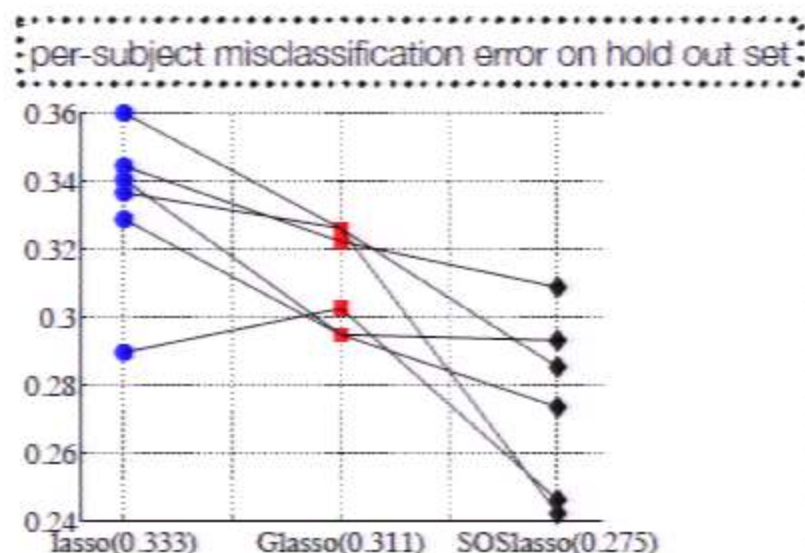
Can we model the data in a way that allows us to formulate optimization problems that takes into account both the similarities and differences between subjects?

At a glance: Sparse Overlapping Sets Lasso



We formulate the problem as a regularized multitask learning problem that:

1. Accounts for the coarse level similarities
2. Accounts for the fine level dissimilarities
3. Can be solved efficiently
4. Allows us to derive consistency results



Our results specialize to known cases [2,3,4] under certain parameter settings

We obtain results that are comparable to other high dimensional inference procedures

POSTER: SAT46

[2] Negahban, S., et al. "A unified framework for high-dimensional analysis of M-estimators with decomposable regularizers." *Statistical Science* 27.4 (2012): 538-557.

[3] Sprechmann, P., et al. "Collaborative hierarchical sparse modeling." *Information Sciences and Systems (CISS), 2010 44th Annual Conference on*. IEEE, 2010.

[4] Jacob, L., et al. "Group lasso with overlap and graph lasso." *Proceedings of the 26th Annual International Conference on Machine Learning*. ACM, 2009.