Model Selection of Generalized Estimating Equation
with Divergent Model Size

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Abstract: We consider the problem of model selection for a high-dimensional generalized estimating equation (GEE) in a marginal regression analysis for clustered or longitudinal data. Because the GEE method only makes assumptions about the first two moments, the full likelihood is not specified. Therefore, the likelihood-based model selection criteria cannot be applied directly. This paper introduces a generalized model selection criterion based on a quadratic form of the residuals. Using the large deviation result of the quadratic forms, we choose appropriate penalty terms on the model complexity. Lastly, we establish the model selection consistency of the proposed criterion for a divergent number of covariates.

Key words and phrases: generalized estimation equation, generalized information criterion, large deviation, model selection consistency.

1. Introduction

With big data, model selection is essential to determine a subset of useful covariates. We consider the problem of model selection on generalized

estimating equations (GEE) for clustered or longitudinal data. Because
the full likelihood of multivariate clustered data is often difficult to specify,
Liang and Zeger (1986) extended the generalized linear models (McCullough
and Nelder, 1989) to include correlated data, thus proposing the GEE. The
GEE estimate is consistent, even when the working correlation matrix is
misspecified. Li (1997) investigated the consistency of the GEE using a
minimax approach. Xie and Yang (2003) established a more comprehensive
large-sample theory for the GEE, including consistency and asymptotic
normality. Balan and Schiopu-Kratina (2005) provide a rigorous study on
the GEE under a pseudo-likelihood framework. These works all assume
that the number of covariates p is fixed, and that the number of clusters
n goes to infinity. Recently, a great amount of work has been devoted to
high-dimensional data analysis; see Donoho (2000), Fan and Li (2001), Fan
and Lv (2008), and Lv and Fan (2009) for a comprehensive review.

For correlated data, Wang (2011) established the consistency of GEE
estimates under the "large n, diverging p" scenario under the true model.
When the number of predictors, true and zero, both diverge, there is a
multitude of competing models. No study has been done to investigate
the properties of GEE estimates under various competing models, includ-
ing underfitting models. In this study, we develop a methodology for this

problem, along with rates of convergence and model selection strategies for high-dimensional GEE.

The lack of a likelihood formulation makes using a traditional likelihood-based model selection criterion challenging. Based on the GEE approach, several model selection methods for marginal models have been developed. Pan (2001) extended Akaike's work on the Akaike information criterion (Akaike, 1974) and proposed the quasi-likelihood information criterion (QIC). The QIC combines the quasi-likelihoods of each observation using an independent assumption, whereas each observation's quasi-likelihood is evaluated using the GEE estimates under any working correlation. Cantoni et al. (2005) proposed a generalized version of Mallows' C_p from Mallows (1973) by minimizing the prediction error. Wang and Qu (2009) developed a Bayesian information criterion type of criterion (BIQIF) using the quadratic inference function of Qu et al. (2000). The model selection consistency of the BIQIF was established for a finite number of covariates. Fang et al. (2020) proposed a new quadratic decorrelated inference function approach for high-dimensional GEEs. For a divergent number of parameters, the limiting distribution of the estimator is established. The proposed test can be used to perform variable selections, while controlling the false discovery rate. A GEE model selection criterion that is consistent for an unbounded

number of predictors has yet to be developed.

For model selection using the full likelihood, Chen and Chen (2008) developed the extended Bayesian information criterion (EBIC) for high-dimensional linear regression. Gao and Song (2010) developed the composite likelihood Bayesian information criterion (CLBIC) for high-dimensional correlated data. Both the EBIC and the CLBIC are proved to be selection consistent when the total number of predictors tends to infinity and the number of true predictors is bounded by a constant. To deal with the situation where the true number of predictors is unbounded, Zhang and Shen (2010) proposed a corrected risk inflation criterion. Kim et al. (2012) proposed a generalized information criterion (GIC) with modified penalty terms. The consistency of both criteria are established for a linear regression model with an unbounded true model size. In a more general setup, including linear regression, generalized linear models, and data integration of several correlated models, Gao and Carroll (2017) proposed a likelihood-based information criterion with an appropriately chosen penalty term, and demonstrated its model selection consistency for an unbounded true model size.

We aim to develop an information criterion for a GEE with a divergent number of predictors and an unbounded true model size. In contrast to the

likelihood setting in Gao and Carroll (2017), there is no likelihood available to evaluate the model fitting under the GEE. Instead of a likelihood formulation, we consider a goodness-of-fit measure. Because the working covariance matrix is used to model the within-cluster covariance structure, we use the working covariance matrix and the fitted residuals together to construct a quadratic form that serves as the goodness-of-fit measure for the candidate model. In Spokoiny and Zhilova (2013), exact large deviation results are established for quadratic forms based on a random vector satisfying the exponential moment conditions. Gao and Carroll (2017) extend the large deviation results to the asymptotic setting for quadratic forms, based on sample mean type of random vectors. Studying the large deviation result of the goodness-of-fit measure enables us to choose an appropriate penalty size on the model complexity to ensure the model selection consistency. Rather surprisingly, we show that the proposed information criterion is selection consistent for the marginal mean model, even if the working correlation is misspecified. This model selection robustness is an extension of the estimation consistency of the GEE estimator under a misspecification of the underlying working correlation. To the best of our knowledge, this is the first result on the model selection consistency for the GEE under the large n and diverging p_n scenario.

The rest of the paper is structured as follows. In Section 2, we investigate the convergence rate of the GEE estimates under various competing models. Then, we introduce the GIC and establish its model selection consistency under the large n and divergent p setting. In Section 3, the performance of the proposed model selection criterion is evaluated using numerical studies and a real-data analysis.

2. Model selection for GEEs

2.1 GEEs

Suppose n clusters are randomly selected for a study. These could be subjects with repeated measurements. The size of the ith cluster is m_i. For cluster $i = 1, \ldots, n$, let $Y_i = (Y_{i1}, \ldots, Y_{im_i})^T$ be an $m_i \times 1$ response vector with mean $\mathrm{E}(Y_i) = \mu_i$, where $\mu_i = (\mu_{i1}, \mu_{i2}, \ldots, \mu_{im_i})^T$. Let $X_i = (X_{i1}, X_{i2} \ldots X_{im_i})^T$ denote the $m_i \times p_n$ design matrix of covariates for the ith cluster. We consider a marginal regression model, $g(\mu_{ij}) = x_{ij}^T \beta$, where $g()$ is a known link function, and $\beta = (\beta_1, \beta_2 \ldots \beta_{p_n})^T$ denotes the p_n-dimensional regression coefficients. Let A_i be a diagonal matrix with elements $\mathrm{Var}(Y_{ij}) = \nu(\mu_{ij})\phi$, where ϕ is the dispersion parameters and $\nu()$ is the variance function. Let R_i be the working correlation matrix and $V_i = A_i^{1/2} R_i A_i^{1/2} \phi$ be the working covariance matrix. For simplicity, we

assume throughout that $\phi = 1$. A discussion for the dispersion parameter $\phi \neq 1$ is provided in Section 3.

The true correlation matrix is denoted as R_i^*, and is usually unknown. The working correlation matrix, R_i, is user defined, and can be unstructured or structured, such as independent, autocorrelation, or compound symmetry. The working correlation matrix, $R_i(\varrho)$, involves an unknown correlation parameter ϱ, which can be estimated using the method of moments or another set of estimating equations. Liang and Zeger (1986) proposed using the following GEE to solve for the unknown regression parameter:

$$U(\beta)|_{\beta=\widehat{\beta}} = \sum_{i=1}^{n} D_i(\beta)^T V_i(\beta)^{-1} \{Y_i - \mu_i(\beta)\}|_{\beta=\widehat{\beta}} = 0, \qquad (2.1)$$

where $D_i(\beta) = \partial \mu_i(\beta)/\partial \beta^T$. When p_n is fixed, the GEE solution $\widehat{\beta}$ is $n^{-1/2}$-consistent, even with the misspecified working correlation matrix R_i. Wang (2011) further proved that under certain regularity conditions, if the number of regression parameters p_n is diverging and $p_n^2/n \to 0$, the GEE estimator $\widehat{\beta}$ is $(p_n/n)^{1/2}$-consistent.

2.2   A Quadratic Form of Goodness-of-fit Measure

Because the GEE model only requires assumptions on the first and second moments, the true likelihood is not specified. Alternatively, one can in-

tegrate the multivariate quasi score vectors to obtain the quasi-likelihood.
However, such multivariate integration is path dependent and does not lead
to a unique quasi-likelihood. In Pan's (2000) QIC, the quasi-likelihood of
each observation from a cluster is added together under a working indepen-
dence assumption. However, the consistency of the QIC for model selection
under either finite or diverging p_n is not established.

Consider a divergent number p_n of covariates, where $p_n \to \infty$ and
$p_n \leq n$. Let s be a subset of $\{1, 2 \ldots, p_n\}$. The model with $\beta_k = 0$, for all
$k \notin s$, is denoted as a model s. Let $\widehat{\beta}_s$ denote the GEE estimate under the
model s. We propose using the working covariance matrix and the fitted
residual vectors to form a quadratic form, and use it as a goodness-of-fit
measure for the model s:

$$Q(\widehat{\beta}_s) = \frac{1}{2} \sum_{i=1}^n \{Y_i - \mu_i(\widehat{\beta}_s)\}^T A_i(\widehat{\beta}_F)^{-1/2} R_i^{-1} A_i(\widehat{\beta}_F)^{-1/2} \{Y_i - \mu_i(\widehat{\beta}_s)\}, \quad (2.2)$$

where $\widehat{\beta}_F$ denotes the GEE estimates under the full model. Using $\widehat{\beta}_F$
in the variance function ensures that the variances are consistently es-
timated. In the quadratic form, the working correlation matrix R_i can
be any positive-definite matrix with diagonal entries equal to one. Note
that both $A_i(\widehat{\beta}_F)$ and R_i remain the same for different competing mod-
els in equation (2.2). The estimated variances $A_i(\widehat{\beta}_F)$ are evaluated under
the full model. This is similar in spirit to the Mallows C_p statistics us-

ing the standard error obtained from the model using all predictors. Let

$\widehat{V}_i^{-1} = A_i(\widehat{\beta}_F)^{-1/2} R_i^{-1} A_i(\widehat{\beta}_F)^{-1/2}$. Then, equation (2.2) can be reformulated

as

$$Q(\widehat{\beta}_s) = \frac{1}{2} \sum_{i=1}^{n} \{Y_i - \mu_i(\widehat{\beta}_s)\}^T \widehat{V}_i^{-1} \{Y_i - \mu_i(\widehat{\beta}_s)\}. \qquad (2.3)$$

Throughout this paper, $\widehat{V}_i$ denotes the estimated covariance matrix evalu-

ated at the full model, and $V_i(\widehat{\beta}_s)$ denotes the working covariance matrix

evaluated at a competing model s. Equation (2.3) is similar to the Gaus-

sian pseudo-likelihood of Carey and Wang (2011), which takes the form of

$-2^{-1}\{\sum_{i=1}^{n}\{Y_i - \mu_i(\widehat{\beta}_s)\}^T V_i(\widehat{\beta}_s)^{-1}\{Y_i - \mu_i(\widehat{\beta}_s)\} + \log(|V_i(\widehat{\beta}_s)|)\}$. Similarly,

Kim et al. (2012) used the weighted sum of the squares of the residuals as a

goodness-of-fit measure to construct information criteria for a linear regres-

sion. The quadratic form can be considered an extension of the weighted

sum of the squares of the residuals that incorporates the within-cluster

correlation between the observations.

2.3   GIC

Let T denote the true model and d_T be the size of the true model T. Let β_T^*

denote the true values of the parameters under the model T. Consider all

the competing models s in the model space S. Let d_s denote the number of

covariates in the model s, with $d_s \leq p_n$. If s is overfitting, $T \subseteq s$; whereas

if s is underfitting, $T \not\subseteq s$. The sets of underfitting models and overfitting models are denoted as S_- and S_+, respectively. The true model T belongs to S_+. As n increases to infinity, the model space S, all sub-models s and the true model T all depend on n, and d_T is unbounded.

The true parameter values under an overfitting model s are denoted as β_s^*, where the common d_T elements are the same as β_T^*, and the remaining $d_s - d_T$ elements are zero. For any underfitting model $s \in S_-$, it is assumed there exist unique pseudo true parameters β_s^* such that $\sum_{i=1}^n D_i(\beta_s^*)^T V_i(\beta_s^*)^{-1} \{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\} = 0$. This definition of the pseudo true parameter values is similar to that used in the maximum likelihood estimation under misspecified models (White, 1981, 1982), and it depends on the sample size.

We propose the following GIC for model selection on GEE models:

$$GIC(s) = 2Q(\widehat{\beta}_s) + d_s^* \gamma_n. \tag{2.4}$$

The first term of the GIC is the quadratic form, which reflects the goodness-of-fit for a given model s. The second term is the penalty for model complexity, which enforces sparsity on the selected model. The γ_n is a sequence of penalties on the complexity of the model, and d_s^* is the effective degrees of freedom of the model s (Pan, 2001; Varin and Vidoni, 2005; Gao and Song, 2010). We define $d_s^* = \text{tr}\{W_s(\beta_s^*)\Omega_s^{-1}(\beta_s^*)\}$, where the variability matrix $W(\beta_s^*) = n^{-1}\text{Cov}\{U(\beta_s^*)\}$ and the sensitivity matrix

$\Omega(\beta_s^*) = -n^{-1}\mathrm{E}\{\partial U(\beta_s)/\partial\beta_s^T|_{\beta_s^*}\}$. If the working correlation is correctly specified and the marginal regression model is the true model T, the variability matrix and sensitivity matrix are the same and $d_s^* = d_T$. If the model s is the true or overfitting model, because $\mathrm{E}\{Y_i - \mu_i(\beta_s^*)\} = 0$, the variability matrix and sensitivity matrix can be expressed as $W(\beta_s^*) = n^{-1}\sum_{i=1}^{n} D_i(\beta_s^*)^T V_i(\beta_s^*)^{-1}\mathrm{Cov}(Y_i)V_i(\beta_s^*)^{-1}D_i(\beta_s^*)$ and $\Omega(\beta_s^*) = n^{-1}\sum_{i=1}^{n} D_i(\beta_s^*)^T V_i(\beta_s^*)^{-1}D_i(\beta_s^*)$, respectively.

2.4   Estimation Consistency under Various Competing Models

In this section, we investigate the estimation consistency of the GEE estimator under various competing models. We first introduce some notation. Let $||.||$ denote the Euclidean norm, $||.||_{\max}$ denote the largest absolute value in a matrix or vector, $\lambda_{\max}(.)$ and $\lambda_{\min}(.)$ denote the largest and smallest eigenvalues, respectively, of a matrix, and $\mathrm{Tr}(.)$ denote the trace of a matrix. Let $[.]_{[i,j]}$, $[.]_{[i,]}$, and $[.]_{[,j]}$ denote the (i,j)th element, the ith row vector, and the jth column vector of a matrix, respectively.

Assumption 1. *The maximum cluster size $m = \max_i m_i$ is assumed to be bounded. As $n \to \infty$, $p_n \to \infty$, and $p_n^5 \log p_n/n \to 0$, the distance between the true model T and any underfitting model s satisfies*

$$\liminf_n \min_{s\in S_-} n^{-1}[\sum_{i=1}^{n}\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}^T\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}]/(p_n^3 \log p_n/n)^{1/2} = \infty.$$

This assumption ensures the identifiability of the true model. Similar identifiability conditions are assumed (Chen and Chen, 2008; Fan and Lv, 2011; Gao and Carroll, 2017). The term $n^{-1}\sum_{i=1}^{n}\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}^T\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}$ measures the distance between the true model T and a competing model s. For example, consider a multivariate Gaussian distribution with an identity covariance matrix. Then, the distance between the true model T and a competing model s takes the form $n^{-1}\sum_{i=1}^{n}\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}^T\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}$, which coincides with the Kullback–Leibler distance $n^{-1}\mathrm{E}\{l(\beta_T^*)-l(\beta_s^*)\}$ based on the likelihood. By definition, the true model is the most parsimonious model that ensures $\mu_i(\beta_T^*)=\mathrm{E}(Y_i)$, for all i. In contrast, for an underfitting model $s\in S_-$, $\mu_i(\beta_s^*)\neq\mathrm{E}(Y_i)=\mu_i(\beta_T^*)$, for some i. If $n^{-1}[\sum_{i=1}^{n}\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}^T\{\mu_i(\beta_T^*)-\mu_i(\beta_s^*)\}]$ is as large as $O(1)$, then the assumption is easily satisfied given $(p_n^3\log p_n/n)^{1/2}\to 0$. For nontrivial cases, we allow the minimum distance between the true model T and any competing underfitting model s to approach zero, provided that it converges to zero at a rate slower than $(p_n^3\log p_n/n)^{1/2}$.

Assumption 2. *For any model $s\in S$ and any β_s in the small neighborhood $||\beta_s-\beta_s^*||\leq(p_n^2\log p_n/n)^{1/2}$, there exist two positive values b_1 and b_2 such that all the eigenvalues of $\Omega(\beta_s)$, $W(\beta_s)$, $n^{-1}\sum_{i=1}^{n}X_i^TX_i$, and $Cov(Y_i)$, for $i=1,\ldots,n$, are bounded from below by b_1 and bounded from above by b_2.*

The two constants b_1 and b_2 are universal for all $s \in S$.

The condition of bounded eigenvalues is a common assumption in the literature on estimations with diverging dimensions. A similar assumption can be found in Assumption (A3) of Wang (2011).

We define the linear predictor function $\zeta_{ij}(\beta) = X_{ij}^T\beta$, the mean function $\mu_{ij}(\beta) = g^{-1}\{\zeta_{ij}(\beta)\}$, and the variance function $A_{ij}(\beta) = \nu\{\mu_{ij}(\beta)\} = \nu[g^{-1}\{\zeta_{ij}(\beta)\}]$. Let $\Lambda_{ij}(\beta) = \partial\mu_{ij}(\beta)/\partial\zeta_{ij}(\beta)$ and $\Lambda_i(\beta) = diag\{\Lambda_{ij}(\beta),$ for $j = 1, \ldots, m\}$, a diagonal matrix of dimension m_i.

Assumption 3. *For all $s \in S$ and all i, j, k, there exist positive values b_3 and b_4 such that the covariates and the linear predictors are uniformly bounded $|X_{ijk}| < b_4$, and $|\zeta_{ij}(\beta_s^*)| < b_4$. On the bounded region of $\zeta_{ij}(\beta_s^*)$, we assume the inverse of the link function $g^{-1}(.)$ has continuous derivatives up to the third order, which are all bounded by b_4. We assume the variance functions are uniformly bounded away from zero, with $A_{ij}(\beta_s^*) > b_3$. Furthermore, on the bounded region of $\mu_{ij}(\beta_s^*)$, the variance function $\nu(.)$ has continuous derivatives up to the second order, which are all bounded by b_4.*

The commonly used link functions and variance functions all satisfy the continuity and smoothness conditions required in Assumption 3. For example, given that the linear predictors are bounded, the logistic link

$g^{-1}(w) = \exp(w)/\{1 + \exp(w)\}$ and variance function $\nu(w) = w(1 - w)$ both have bounded second and third derivatives.

In this study, large deviation results are used as an important tool to establish the estimation consistency and model selection consistency in large p_n settings. Let ψ denote a random vector and O denote a positive-definite matrix. Large deviation results for the quadratic form $\psi^T O \psi$ were established by Spokoiny and Zhilova (2013) for a sub-exponential random vector that satisfies an exponential moment condition:

$$\log[\mathrm{E}\{\exp(t^T \psi)\}] \leq ||t||^2/2, ||t|| \leq \rho, \tag{2.5}$$

where ρ is a positive constant. Define $P_G = \mathrm{Tr}[O]$ and $V_G^2 = \mathrm{Tr}[O^2]$. Based on Corollary 4.2 in Spokoiny and Zhilova (2013), for $\rho^2/4 > K > V_G/3$,

$$\Pr(\psi^T O \psi > P_G + K) \leq 10.4 \exp(-K/6). \tag{2.6}$$

This key result establishes the exponential decay of the tail probability for a quadratic form. Such an exponential decay rate is crucial for the control of the overall model selection error. We show that by choosing an appropriate penalty term, the model selection error rate for each competing model can be derived using equation (2.6), which is exponentially small. The total number of competing models is of the order of 2^{p_n}. By the Bonferroni inequality, the overall model selection error rate will be less than

the sum of each individual error, and the sum can be controlled to have the
limiting value of zero. This sub-exponential condition is often used in the
high-dimensional data analysis literature (Ning and Liu, 2017; Fang et al.,
2020). Gao and Carroll (2017) show that the exponential moment condi-
tion in equation (2.5) can be satisfied asymptotically by sample mean types
of statistics if the original random vector satisfies the following cumulant
boundedness condition.

Definition 1. For a random vector Z of dimension m, let $C(t)$ denote its
cumulant generating function, with t being an m-dimensional real vector.
The cumulant boundedness condition requires that the first two deriva-
tives of the cumulant generating function satisfy $|\partial C(0)/\partial t_k| \leq b_5$ and
$|\partial^2 C(0)/\partial t_k \partial t_l| \leq b_5$. Furthermore, there exists a constant b_6 such that
with $||t|| \leq b_6$, the absolute values of all the third derivatives of its cumu-
lant generating function satisfy $|\partial^3 C(t)/\partial t_k \partial t_l \partial t_r| \leq b_5$.

Let $Q_i(\beta) = \{Y_i - \mu_i(\beta)\}^T \widehat{V}_i^{-1} \{Y_i - \mu_i(\beta)\}$ and $U_i(\beta) = D_i(\beta)^T V_i(\beta)^{-1} \{Y_i -$
$\mu_i\}$. Let $U_i(\beta)_{[k]}$ denote the kth element of vector $U_i(\beta)$, $U_i(\beta)^{(1)}_{[kl]}$ denote
$\partial U_i(\beta)_{[k]} / \partial \beta_{[l]}$, and $U_i(\beta)^{(2)}_{[klr]}$ denote $\partial U_i(\beta)^{(1)}_{[kl]} / \partial \beta_{[r]}$.

Assumption 4. *There exists a neighborhood* $||\beta_s - \beta_s^*|| \leq (p_n^2 \log p_n / n)^{1/2}$,
such that $Q_i(\beta_s^*)$, $U_i(\beta_s^*)_{[k]}$, $U_i(\beta_s^*)^{(1)}_{[kl]}$, *and* $U_i(\beta_s)^{(2)}_{[klr]}$ *satisfy the cumulant*
boundedness condition in Definition 1 uniformly for all models $s \in S$.

The cumulant boundedness condition holds for the exponential family
in generalized linear models (Gao and Carroll, 2017).   Under the GEE
model, we use Lemma S2.1 to show that Assumption 4 is satisfied if the
joint distribution of each cluster belongs to the multivariate exponential
family and each observation is a sub-Gaussian random variable. Using the
large deviation results in Spokoiny and Zhilova (2013) and Gao and Carroll
(2017), we obtain the asymptotic orders of the following terms.

Lemma 1. *Under Assumption 4, for all $k, l, r \in \{1, 2 \ldots p_n\}$, all models*
$s \in S$, and β_s in the neighborhoods $||\beta_s - \beta_s^*|| \leq (p_n^2 \log p_n/n)^{1/2}$, the zero-
centered terms $|Q(\beta_s^*) - E\{Q(\beta_s^*)\}|$, $|U(\beta_s^*)_{[k]} - E\{U(\beta_s^*)_{[k]}\}|$, $|U(\beta_s^*)_{[kl]}^{(1)} -
$E\{U(\beta_s^*)_{[kl]}^{(1)}\}|$, and $|U(\beta_s)_{[klr]}^{(2)} - E\{U(\beta_s)_{[klr]}^{(2)}\}|$ are of order $O_p\{(np_n \log p_n)^{1/2}\}$
uniformly.

Next, we investigate the consistency of the GEE estimator under dif-
ferent competing models.

Theorem 1. *Under Assumptions 1–4, as $n \to \infty$, there exists a solution $\widehat{\beta}_s$*
to the score equation $U(\widehat{\beta}_s) = 0$ such that it falls within an $(p_n^2 \log p_n/n)^{1/2}$
neighborhood of β_s^*, for all $s \in S$, with probability tending to 1.

Theorem 1 implies that the GEE estimator has a convergence rate of
$(p_n^2 \log p_n/n)^{1/2}$ uniformly for all $s \in S$. Compared with the convergence

rate of $(p_n/n)^{1/2}$ established in Wang (2011) for the true model, this uniform convergence rate has an extra factor of $(p_n \log p_n)^{1/2}$, owing to the multitude of competing models.

Lemma 2. *Under Assumptions 1–4, for all models $s \in S_+$ and $i = 1, 2 \ldots n$,*

$$\max[|\lambda_{\max}\{V_i^{-1}(\widehat{\beta}_F) - V_i^{-1}(\widehat{\beta}_s)\}|, |\lambda_{\min}\{V_i^{-1}(\widehat{\beta}_F) - V_i^{-1}(\widehat{\beta}_s)\}|] = O_p\{(p_n^3 \log p_n/n)^{1/2}\},$$

and $\max[|\lambda_{\max}\{V_i^{-1}(\widehat{\beta}_F) - V_i^{-1}(\beta_s^*)\}|, |\lambda_{\min}\{V_i^{-1}(\widehat{\beta}_F) - V_i^{-1}(\beta_s^*)\}|] = O_p\{(p_n^3 \log p_n/n)^{1/2}\}.$

For true and overfitting models, Lemma 2 measures the distance between the two matrices $V_i(\widehat{\beta}_s)$ and $V_i(\beta_s^*)$.

2.5   Model Selection Consistency

In this section, we establish the model selection consistency of the proposed GIC under the large n and divergent p_n scenario. Our approach consists of two steps. First, we show that the difference in the goodness-of-fit measures between two competing models s and T can be approximated by quadratic forms, and the approximation errors are uniformly bounded across the model space. Second, based on the quadratic forms, we apply the large deviation result to quantify the size of the penalty γ_n.

Lemma 3. *Under Assumptions 1–4, there exists a matrix Res_d in which all elements are of $o_p\{(p_n^3 \log p_n/n)^{1/2}\}$, such that $\widehat{\beta}_s - \beta_s^* = n^{-1}\{\Omega(\beta_s^*) +$*

$Res_d\}^{-1}U(\beta_s^*)$, *where the* $o_p\{(p_n^3 \log p_n/n)^{1/2}\}$ *term holds for all models* $s \in$

S_+.

Lemma 3 approximates the distance of $\widehat{\beta}_s$ to β_s^* as the product of a

small perturbation of the information matrix and the score vector.

Lemma 4. *Under Assumptions 1–4, the differences between the goodness-*

of-fit measures can be approximated as quadratic forms:

$$2\{Q(\widehat{\beta}_s) - Q(\beta_s^*)\} = -n(\beta_s^* - \widehat{\beta}_s)^T \Omega(\beta_s^*)(\beta_s^* - \widehat{\beta}_s)\{1 + o_p(1)\}$$

$$= -n^{-1}U^T(\beta_s^*)\Omega(\beta_s^*)^{-1}U(\beta_s^*)\{1 + o_p(1)\},$$

where the $o_p(1)$ *term holds for all models* $s \in S_+$.

Lemma 4 shows that the differences in the goodness-of-fit measures

can be approximated by score-type and Wald-type quadratic forms. Next,

Lemma 5 establishes the asymptotic order of these quadratic forms.

Lemma 5. *Under Assumptions 1–4,*

$$\sup_{s\in S_+} |Q(\widehat{\beta}_s) - Q(\beta_s^*)| = O_p(p_n^2 \log p_n);$$

$$\sup_{s\in S_-} |Q(\widehat{\beta}_s) - Q(\beta_s^*)| = O_p\{(np_n^3 \log p_n)^{1/2}\}.$$

We now establish the consistency result for the proposed GIC. For any

overfitting model s, define a matrix $D_s = (I_{d_T}, 0_{d_T, d_s - d_T})$, with I_{d_T} being an

identity matrix with dimension $d_T \times d_T$, and $0_{d_T, d_s - d_T}$ denoting a matrix

of zeros with dimension $d_T \times (d_s - d_T)$. For every overfitting model s, let Δ_s denote the quadratic form $n^{-1}U(\beta_s^*)^T \, \Omega(\beta_s^*)^{-1}U(\beta_s^*)$. According to Lemma 4, we have $2Q(\widehat{\beta}_s) - 2Q(\widehat{\beta}_T) = -\Delta_{s/T}\{1 + o_p(1)\}$, with $\Delta_{s/T} = n^{-1}U(\beta_s^*)^T M_{s/T}U(\beta_s^*)$, where $M_{s/T}$ denotes the difference matrix $\Omega(\beta_s^*)^{-1} - D_s^T\Omega(\beta_T^*)^{-1}D_s$.

Lemma 6. *Under Assumptions 1–4, for overfitting model $s \in S_+$, $M_{s/T} = \Omega(\beta_s^*)^{-1} - D_s^T\Omega(\beta_T^*)^{-1}D_s$ is nonnegative definite.*

Define $C_s = W^{1/2}(\beta_s^*)M_{s/T}W^{1/2}(\beta_s^*)$. It can be shown that $\mathrm{Tr}(C_s) = d_s^* - d_T^*$. Let $\omega = \max_{s \in S}(d_s^* - d_T^*)/(d_s - d_T)$ denote the ratio of effective degrees of freedom over the true degrees of freedom. For the true likelihood setting, $\omega = 1$.

Lemma 7. *Assume ω is bounded away from zero and infinity. Let $\gamma_n = 6\omega(1 + \gamma)\log p_n$ for some $\gamma > 0$ or $\gamma_n = 6\omega(1 + \log\log p_n)\log p_n$. Under Assumptions 1–4,*

$$\Pr\{\max_{s \in S_+, s \neq T} \Delta_{s/T}/(d_s^* - d_T^*) > \gamma_n\} = o(1).$$

Theorem 2. *Assume ω is bounded away from zero and infinity. Let $\gamma_n = 6\omega(1 + \gamma)\log p_n$, for some $\gamma > 0$ or $\gamma_n = 6\omega(1 + \log\log p_n)\log p_n$. Under Assumptions 1–4, as $n \to \infty$,*

$$\Pr\{\min_{s \in S, s \neq T} GIC(s) > GIC(T)\} \to 1.$$

In practice, the effective degrees of freedom $d_s^* = \text{Tr}\{W_s(\beta_s^*)\Omega_s^{-1}(\beta_s^*)\}$ is

not known and we estimate it using $\widehat{d}_s = \text{Tr}\{W_s(\widehat{\beta}_s)\Omega_s^{-1}(\widehat{\beta}_s)\}$. In the follow-

ing lemma, we show the estimator is consistent for the unknown effective

degrees of freedom.

Lemma 8. *Under Assumptions 1–4, as* $n \to \infty$,

$$|d_s^* - \widehat{d}_s| = O_p\{(p_n^5 \log p_n/n)^{1/2}\},$$

and the consistency result holds uniformly over the model space.

In light of this new lemma, in Equation 2.4, if the effective degrees of

freedom is replaced by its estimate, the model selection consistency of the

criterion still holds true.

Corollary 1. *Under Assumptions 1–4, as* $n \to \infty$,

$$\Pr\{\min_{s \in S, s \neq T} GIC(s) > GIC(T)\} \to 1,$$

with $GIC(s) = 2Q(\widehat{\beta}_s) + \hat{d}_s \gamma_n$.

Throughout all the asymptotic discussions above, we rely on the full

model with size p_n to obtain the consistent variance estimate $\hat{V}_i$. Alterna-

tively, we can constrain the competing models to be bounded by size s_n

and assume $s_n \ll p_n$. If so, the sample size requirement of $p_n^5 \log p_n/n \to 0$

can be relaxed to $s_n^5 \log p_n / n \to 0$, where p_n can be allowed to be greater than n. However, with $p_n > n$, we cannot obtain the variance estimate under the full model. This is a common problem for model selection in high-dimensional regression problems (Kim et al., 2012). If we can identify a set of s_n variables that includes all relevant variables with probability one asymptotically, we can obtain a consistent variance estimate for this model. This is the additional requirement for the relaxation of p_n to s_n.

Theorem 2 provides the asymptotic order for $\gamma_n = 6\omega(1 + \log \log p_n) \log p_n$ to guarantee the model selection consistency. Given that ω is usually unknown and $\log \log p_n$ is rather small compared to $\log p_n$, we could choose a different $\gamma_n = c \log p_n$, where c is a constant. The empirical studies in Section 3 and the Supplementary Material show that $c = 1$ or $c = 2$ generates the most satisfactory model selection results in the cases examined in our simulations, whereas for $c \geq 3$, the GIC tends to have a lower positive selection rate (PSR). In practice, we suggest using the penalty term $\gamma = c \log p_n$, where $c = 1$ or 2.

When p_n is large, an exhaustive search among all 2^{p_n} candidate models is computationally infeasible. Zhao and Yu (2006) established the Lasso's (Tibshirani, 1996) variable selection consistency under the irrepresentable condition for linear regression. Wang et al. (2012) proposed a penalized

GEE method using the smoothly clipped absolute deviation (SCAD) (Fan

and Li, 2001) penalty and established its variable selection consistency.

Thus, the penalized GEE with a Lasso or SCAD penalty can be used to

generate different candidate models under a sequence of shrinkage param-

eters λ_n. However, the penalized methods depend on the model selection

criteria to choose the optimum penalty size. Given a specific penalty size,

the penalized method can be used to generate a subset model. Using the

proposed model selection criterion to evaluate different subset models, one

can choose the subset model for which the criterion is minimized. Cross-

validation (Wang et al., 2007) can be used as an alternative model selection

criterion. However, it is more computationally intensive because it requires

separate steps for training and cross-validation.

Section 2.5 illustrates that the GIC is selection consistent, with the

working correlation matrix R_i being any arbitrary positive-definite matrix.

Hence, the selection consistency is robust against a misspecification of the

working correlation. This matrix R_i needs to be fixed when we compare

the GICs across different competing models. In practice, the choice of the

working correlation matrix R_i used in the criterion could impact its model

selection efficiency. In our simulation, we compare different choices of R_i,

including independence, AR-1, compound symmetry, and an unstructured

working correlation. When the cluster size does not depend on i, Balan and Schiopu-Kratina (2005) suggest using the following formula to estimate the unstructured working correlation matrix:

$$\widehat{R}_B = \frac{1}{n}\sum_{i=1}^{n} A_i^{-1/2}(\widetilde{\beta}_F)\{Y_i - \mu_i(\widetilde{\beta}_F)\}\{Y_i - \mu_i(\widetilde{\beta}_F)\}^T A_i^{-1/2}(\widetilde{\beta}_F), \qquad (2.7)$$

where $\widetilde{\beta}_F$ is a preliminary consistent estimator under the full model using the independent working correlation matrix. Wang (2011) proved that under a large n, diverging p_n scenario, the estimated working correlation matrix is $(p_n/n)^{1/2}$-consistent to the true correlation matrix.

For simplicity, we assume $\phi = 1$ here. When ϕ is unknown, we can estimate it using the full model, denoting it as $\hat{\phi}_F$ (Pan, 2001). The residual quadratic form of equation 2.2 is rescaled as follows:

$$Q(\widehat{\beta}_s) = \frac{1}{2\hat{\phi}_F}\sum_{i=1}^{n}\{Y_i - \mu_i(\widehat{\beta}_s)\}^T A_i(\widehat{\beta}_F)^{-1/2} R^{-1} A_i(\widehat{\beta}_F)^{-1/2}\{Y_i - \mu_i(\widehat{\beta}_s)\}.$$

$$(2.8)$$

The proof of the model selection consistency remains the same given that $\hat{\phi}_F$ remains a constant across all candidate models.

3. Numerical Analysis

3.1 Simulations

We conduct simulations on clustered binary responses and clustered Gaussian responses. We consider different settings with the sample size $n = 500$ or 1000, the number of covariates $p_n = 500$ or 1000, and the cluster size $m = 10$ or 20. The number of true covariates d_T is set be 50. For $j = 1, 2, \ldots, d_T$, β_j is drawn from the uniform distribution $U(0.05, 0.5)$, whereas for $j = d_T + 1, d_T + 2, \ldots, p_n$, β_j is set as zero. For the jth observation in the ith cluster, we simulate the associated covariates $X_{ij} = (x_{ij1} \ldots x_{ijp_n})^T$, and the mean parameter is denoted as $\mu_{ij} = \text{logit}^{-1}(X_{ij}^T \beta)$ for a binary response and $\mu_{ij} = X_{ij}^T \beta$ for a Gaussian response. The covariates X_{ijk} are partitioned into independent blocks of 50 covariates, and within each block, the 50 covariates are simulated from a multivariate normal distribution, with variances equal to one and off-diagonal covariances all equal to $0.5^{|k-k'|}$, where k and k' are indices for the covariates. For each cluster i, Y_i is simulated from a multivariate binary distribution or Gaussian distribution with mean μ_i and an unstructured correlation matrix. For each data set, a common unstructured correlation matrix is used for all the clusters, whereas different data sets are simulated under different correlation matrices. The

R package "SimCorMultRes" (Touloumis, 2019) is used to simulate the correlated multivariate binary distribution. We use the Lasso (Friedman et al., 2009) to generate a sequence of subset models, and use the proposed GIC to select the best subset model. With regard to the penalty term, Theorem 2 provides a theoretical value of $6\omega \times d_s^* \log p_n$. We set the penalty term to $c \times d_s^* \log p_n$, where c is a constant multiplicative factor and c is varied from one to four. This penalty term has the same asymptotic order as the theoretical penalty term. We run 100 simulations and evaluate the mean and standard deviation of the PSRs and false discovery rates (FDRs) of Pan's QIC (Pan, 2001) and our proposed GIC.

In Table 1, we compare the PSR and FDR of different methods on multivariate normal responses. It is shown that our proposed method has a high PSR and a low FDR, similar to those of the cross-validation method . The advantage of our method is its computational simplicity, whereas cross-validation is more computationally intensive and requires a data partition and separate steps for training and cross-validation. We also compare our method with the QIC, which has a much higher FDR than those of our method and the cross-validation method. This demonstrates that with large p_n, the QIC tends to select overfitting models. This is because the QIC uses an AIC type of penalty, which is too small to control the error rate. Table

2 compares the proposed GIC with other methods for multivariate binary responses; the results are similar to the comparison on multivariate normal responses.

We vary the multiplicative factor of c from one to four and examine how the sensitivity and selectivity of our method changes. It is observed that when $c = 1$ or 2, the proposed GIC achieves a high PSR and a low FDR. When c increases, the GIC tends to have a lower PSR and FDR; as shown by Tables 1 and 2 in the Supplementary Material. The PSR and FDR decrease faster with the increase of c in binary data than they do in normal data.

For the proposed GIC method, because the true correlation matrix is unstructured, the choice of an unstructured working correlation matrix using the formula from Balan and Schiopu-Kratina (2005) outperforms the independent, exchangeable, and autoregression correlation matrices. As shown in Table 3 in the Supplementary Material, the performance of the proposed GIC improves with a higher PSR and a lower FDR with increasing number of clusters n or an increasing cluster size m.

Table 1: The PSR and FDR of different methods for normal response

		n=1000	p=1000			n=500	p=500	
		mean	std	mean	std	mean	std	mean	std
		PSR	PSR	FDR	FDR	PSR	PSR	FDR	FDR
QIC	Independent	1.0000	0.0000	0.6937	0.0326	1.0000	0.0000	0.5401	0.0607
	Exchangeable	1.0000	0.0000	0.6937	0.0326	1.0000	0.0000	0.5395	0.0599
	AR1	1.0000	0.0000	0.6937	0.0326	1.0000	0.0000	0.5401	0.0607
	Unstructured	1.0000	0.0000	0.7281	0.0136	1.0000	0.0000	0.7109	0.0324
GIC	Independent	1.0000	0.0000	0.1077	0.0460	1.0000	0.0000	0.0871	0.0449
(c=1)	Exchangeable	1.0000	0.0000	0.0961	0.0511	1.0000	0.0000	0.0705	0.0450
	AR1	1.0000	0.0000	0.1073	0.0471	1.0000	0.0000	0.0860	0.0461
	Unstructured	1.0000	0.0000	0.0226	0.0295	1.0000	0.0000	0.0272	0.0355
GIC	Independent	1.0000	0.0000	0.0012	0.0047	1.0000	0.0000	0.0008	0.0038
(c=2)	Exchangeable	1.0000	0.0000	0.0028	0.0095	1.0000	0.0000	0.0015	0.0065
	AR1	1.0000	0.0000	0.0012	0.0047	1.0000	0.0000	0.0008	0.0038
	Unstructured	1.0000	0.0000	0.0012	0.0047	1.0000	0.0000	0.0004	0.0027
GIC	Independent	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
(c=3)	Exchangeable	1.0000	0.0000	0.0004	0.0028	1.0000	0.0000	0.0000	0.0000
	AR1	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
	Unstructured	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
GIC	Independent	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
(c=4)	Exchangeable	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
	AR1	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
	Unstructured	1.0000	0.0000	0.0000	0.0000	1.0000	0.0000	0.0000	0.0000
CV	Independent	1.0000	0.0000	0.0034	0.0127	1.0000	0.0000	0.0041	0.0160
	Exchangeable	1.0000	0.0000	0.0034	0.0127	1.0000	0.0000	0.0049	0.0167
	AR1	1.0000	0.0000	0.0034	0.0127	1.0000	0.0000	0.0041	0.0159
	Unstructured	1.0000	0.0000	0.0139	0.0438	1.0000	0.0000	0.0217	0.0474

The true parameter size d_T is 50 and the cluster size m is 10. The free multiplicative constant c for
the penalty is set to 1, 2, 3, or 4. QIC denotes the quasi-likelihood information criterion, GIC denotes
the generalized information criterion, and CV denotes cross-validation.

Table 2: The PSR and FDR of different methods for binary response

		n=1000 mean	std	p=1000 mean	std	n=500 mean	std	p=500 mean	std
		PSR	PSR	FDR	FDR	PSR	PSR	FDR	FDR
QIC	Independent	1.0000	0.0000	0.7093	0.0241	0.9974	0.0084	0.5677	0.0735
	Exchangeable	1.0000	0.0000	0.7099	0.0241	0.9974	0.0084	0.5677	0.0735
	AR1	1.0000	0.0000	0.7093	0.0241	0.9974	0.0084	0.5677	0.0735
	Unstructured	1.0000	0.0000	0.7234	0.0179	0.9976	0.0082	0.6163	0.0677
GIC	Independent	0.9982	0.0081	0.0596	0.0476	0.9182	0.0710	0.0250	0.0548
	Exchangeable	0.9982	0.0081	0.0574	0.0454	0.9194	0.0715	0.0265	0.0561
	AR1	0.9980	0.0083	0.0584	0.0471	0.9180	0.0708	0.0246	0.0550
	Unstructured	0.9990	0.0066	0.0445	0.0399	0.9498	0.0538	0.0242	0.0381

The true parameter size d_T is 50 and the cluster size m is 10. The free multiplicative constant c for the penalty is one. QIC denotes the quasi-likelihood information criterion and GIC denotes the generalized information criterion.

3.2   Real-Data Analysis

We apply our proposed model selection method to data from the University of Michigan Health and Retirement Study (HRS). The data are generated from a longitudinal study that surveyed approximately 20,000 older adults in America. Information about their financial situations, family structures, and different health factors were collected every two years over two decades. In total, 2,652 individuals provided 10 repeated depression status measurements from 1996 to 2014. There are 316 valid covariates, with less than 4% of missing data. We use the proposed model selection method to choose

important predictors of the depression status of older adults. The missing
value is imputed using the median value for numerical variables, and using
the mode value for categorical variables. The Lasso method is used to gen-
erate the regularization path. We randomly split the data into two parts,
with 80% as the training set and 20% as the test set, five times. We use
the GIC, QIC, and cross-validation methods to determine the best subset
model. The QIC method chooses 71 variables with an AUC of 0.9114, the
GIC method with $c = 1$ chooses 18 variables with an AUC of 0.9135, and
the cross-validation method chooses 20 variables with an AUC of 0.9135. In
comparison, the GIC tends to select fewer variables than does the QIC, with
similar predictive power, and the GIC performs similarly to cross-validation
in this data set.

4. Conclusion

We propose a GIC to select important covariates for a GEE with a diverging
number of covariates. The proposed GIC is based on a goodness-of-fit
measure that takes a quadratic form of the fitted residuals. The variable
selection for the mean model of the GEE is robust to a misspecification
of the underlying correlation structure. This approach of constructing a
quadratic form as a model fitting measure and using its large deviation

properties to determine the appropriate penalty can be extended to other high-dimensional model selection problems.

Our method focuses on the selection of mean models with a fixed working correlation structure. Future research is needed to develop methods for the joint selection of the mean and covariance structure with a divergent number of covariates.

APPENDIX

In the following proofs, we assume $m_i = m$ for simplicity.

Proof of Theorem 1. To establish the existence of a consistent estimator $\widehat{\beta}_s$ within the specified neighborhood, we follow the approach from Portnoy (1988) and Wang (2011). It suffices to verify the following condition: $\forall \epsilon > 0$, there exists a constant $\Delta > 0$ such that for all n sufficiently large,

$$\Pr[\cap_{s \in S}\{ \sup_{||\beta_s - \beta_s^*|| = \Delta(p_n^2 \log p_n/n)^{1/2}} (\beta_s - \beta_s^*)^T U(\beta_s) < 0\}] \geq 1 - \epsilon.$$

Let $\beta_s - \beta_s^* = \Delta(p_n^2 \log p_n/n)^{1/2} v$, where v is a unit vector with $||v|| = 1$. By Taylor expansion, there exists a $\widetilde{\beta}_s$ between β_s and β_s^* such that $U(\beta_s) = U(\beta_s^*) + U(\widetilde{\beta}_s)^{(1)}(\beta_s - \beta_s^*)$. We reformulate $U(\widetilde{\beta}_s)^{(1)}$ as

$$n(\frac{1}{n}\mathrm{E}\{U(\beta_s^*)^{(1)}\} + \frac{1}{n}[U(\beta_s^*)^{(1)} - \mathrm{E}\{U(\beta_s^*)^{(1)}\}] + \frac{1}{n}\{U(\widetilde{\beta}_s)^{(1)} - U(\beta_s^*)^{(1)}\}).$$

By Assumption 2, $-n^{-1}\mathrm{E}[U(\beta_s^*)^{(1)}] = \Omega(\beta_s^*)$, which is a positive definite

matrix with bounded eigenvalues. From Lemma 1, the $(r,k)th$ entry of the

matrix $n^{-1}[U(\beta_s^*)^{(1)} - \mathrm{E}\{U(\beta_s^*)^{(1)}\}]_{[rk]} = O_p\{(p_n \log p_n/n)^{1/2}\}$. There exists

a $\check{\beta}_s$ between $\widetilde{\beta}_s$ and β_s^* such that

$$\frac{1}{n}\{U(\widetilde{\beta}_s)^{(1)}_{[rk]} - U(\beta_s^*)^{(1)}_{[rk]}\} = \frac{1}{n}U(\check{\beta}_s)^{(2)}_{[rk]}(\widetilde{\beta}_s - \beta_s^*) \le \frac{1}{n}||U(\check{\beta}_s)^{(2)}_{[rk]}|| \times ||\widetilde{\beta}_s - \beta_s^*||,$$

where $U(\check{\beta}_s)^{(2)}_{[rk]} = \{U(\check{\beta}_s)^{(2)}_{[rk1]}, U(\check{\beta}_s)^{(2)}_{[rk2]}, \ldots, U(\check{\beta}_s)^{(2)}_{[rkd_s]}\}^T$ is a $d_s \times 1$ vector.

Since $\check{\beta}_s$ is between $\widetilde{\beta}_s$ and β_s^*, $||\widetilde{\beta}_s - \beta_s^*|| = O_p\{(p_n^2 \log p_n/n)^{1/2}\}$. We

reformulate:

$$\frac{1}{n}U(\check{\beta}_s)^{(2)}_{[rk]} = \frac{1}{n}[U(\check{\beta}_s)^{(2)}_{[rk]} - \mathrm{E}\{U(\check{\beta}_s)^{(2)}_{[rk]}\}] + \frac{1}{n}\mathrm{E}\{U(\check{\beta}_s)^{(2)}_{[rk]}\}.$$

From Lemma 1, $n^{-1}[U(\check{\beta}_s)^{(2)}_{[rkl]} - \mathrm{E}\{U(\check{\beta}_s)^{(2)}_{[rkl]}\}] = O_p\{(p_n \log p_n/n)^{1/2}\}$. This

entails $n^{-1}||U(\check{\beta}_s)^{(2)}_{[rk]} - \mathrm{E}\{U(\check{\beta}_s)^{(2)}_{[rk]}\}|| = O_p\{(p_n^2 \log p_n/n)^{1/2}\}$. From As-

sumption 4, $\mathrm{E}\{U_i^{(2)}(\check{\beta}_s)_{[rkl]}\}$ is bounded. Then $n^{-1}||\mathrm{E}\{U(\check{\beta}_s)^{(2)}_{[rk]}\}|| = O_p$

$(p_n^{1/2})$. This implies $n^{-1}\{U(\widetilde{\beta}_s)^{(1)} - U(\beta_s^*)^{(1)}\}_{[rk]} = O_p\{(p_n^3 \log p_n/n)^{1/2}\}$.

Thus, $U(\widetilde{\beta}_s)^{(1)} = n\{\Omega(\beta_s^*) + Res\}$, and each element in the residual matrix

Res is $O_p\{(p_n^3 \log p_n/n)^{1/2}\}$. For true and overfitting models, $\mathrm{E}\{U(\beta_s^*)\} = 0$.

For underfitting models, based on the definition of β_s^*, it can be shown that

$\mathrm{E}\{U(\beta_s^*)\} = \mathrm{E}[\sum_{i=1}^n D_i(\beta_s^*)^T V_i(\beta_s^*)\{Y_i - \mu_i(\beta_s^*)\}] = \mathrm{E}[\sum_{i=1}^n D_i(\beta_s^*)^T V_i(\beta_s^*)$

$\{Y_i - \mu_i(\beta_T^*)\}] + \sum_{i=1}^n D_i(\beta_s^*)^T V_i(\beta_s^*)\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\} = 0$ as well. From

Lemma 1, we have $||U(\beta_s^*)|| = ||U(\beta_s^*) - \mathrm{E}\{U(\beta_s^*)\}|| = O_p\{(np_n^2 \log p_n)^{1/2}\}$.

Thus there exists a constant number b_u such that $||U(\beta_s^*)|| \le b_u(np_n^2 \log p_n)^{1/2}$

for n sufficiently large. In addition, we have

$$|v^T Res\, v| = |\sum_{kr} v_k v_r Res_{kr}| \le \max_{kr} |Res_{kr}| \times p_n \times ||v||^2 = O_p\{(p_n^5 \log p_n/n)^{1/2}\} = o_p(1).$$

Combining the results above, we have

$$(\beta_s - \beta_s^*)^T U(\beta_s)$$

$$=(\beta_s - \beta_s^*)^T U(\beta_s^*) + (\beta_s - \beta_s^*)^T U(\widetilde{\beta}_s)^{(1)}(\beta_s - \beta_s^*)$$

$$=\Delta(p_n^2 \log p_n/n)^{1/2} v^T U(\beta_s^*) - \Delta^2(p_n^2 \log p_n/n) v^T n\{\Omega(\beta_s^*) + Res\}v$$

$$=\Delta(p_n^2 \log p_n/n)^{1/2}||v|| * ||U(\beta_s^*)|| - \Delta^2 p_n^2 \log p_n[\lambda_{\min}\{\Omega(\beta_s^*)\} + o_p(1)]||v||^2$$

$$=\Delta(p_n^2 \log p_n/n)^{1/2} b_u(np_n^2 \log p_n)^{1/2} - \Delta^2 p_n^2 \log p_n[\lambda_{\min}\{\Omega(\beta_s^*)\} + o_p(1)]$$

$$=p_n^2 \log p_n(b_u\Delta - [\lambda_{\min}\{\Omega(\beta_s^*)\} + o_p(1)]\Delta^2).$$

Therefore by choosing Δ large enough, $(\beta_s - \beta_s^*)^T U(\beta_s)$ is negative for all

$\{\beta_s : ||\beta_s - \beta_s^*|| = \Delta(p_n^2 \log p_n/n)^{1/2}\}$ and all $s \in S$.

$\square$

Proof of Theorem 2. First for overfitting models $s \in S_+$, we have

$$\min_{s \in S_+, s \ne T} \mathrm{GIC}(s) - \mathrm{GIC}(T)$$

$$=2\{\min_{s \in S_+, s \ne T} Q(\widehat{\beta}_s) - Q(\widehat{\beta}_T)\} + (d_s^* - d_T^*)\gamma_n$$

$$> - \max_{s \in S_+, s \ne T} \Delta_{s/T} + (d_s^* - d_T^*)\gamma_n + o_p(1).$$

According to Lemma 7, $\Pr\{\max_{s\in S_+, s\neq T}\Delta_{s/T}/(d_s^* - d_T^*) > \gamma_n\} = o(1)$. Therefore $\Pr\{\min_{s\in S_+, s\neq T}\text{GIC}(s) > \text{GIC}(T)\} \to 1$. Next for the underfitting models, we have $\min_{s\in S_-}\text{GIC}(s) - \text{GIC}(T) = 2\{\min_{s\in S_-}Q(\widehat{\beta}_s) - Q(\widehat{\beta}_T)\} + (d_s^* - d_T^*)\gamma_n$. We further decompose the difference in the quadratic forms:

$$Q(\widehat{\beta}_s) - Q(\widehat{\beta}_T)$$

$$= Q(\widehat{\beta}_s) - Q(\beta_s^*) + Q(\beta_s^*) - Q(\beta_T^*) + Q(\beta_T^*) - Q(\widehat{\beta}_T)$$

$$= \{Q(\widehat{\beta}_s) - Q(\beta_s^*)\} + \{Q(\beta_T^*) - Q(\widehat{\beta}_T)\} + [Q(\beta_s^*) - Q(\beta_T^*) - \text{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}]$$

$$\quad + [\text{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}].$$

Based on Lemma 1, $Q(\beta_s^*) - Q(\beta_T^*) - \text{E}\{Q(\beta_s^*) - Q(\beta_T^*)\} = O_p\{(np_n\log p_n)^{1/2}\}$. Lemma 5 implies $Q(\widehat{\beta}_T) - Q(\beta_T^*) = O_p(p_n^2\log p_n)$ and $Q(\beta_s^*) - Q(\widehat{\beta}_s) = O_p\{(np_n^3\log p_n)^{1/2}\}$. Next we determine the order of $\text{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}$. First we estimate the order of following term.

$$\sum_{i=1}^{n}2\text{E}[\{Y_i - \mu_i(\beta_T^*)\}^T\widehat{V}_i^{-1}\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}]$$

$$= \sum_{i=1}^{n}2\text{E}[\{Y_i - \mu_i(\beta_T^*)\}^T(\widehat{V}_i^{-1} - V_i^{*-1})\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}]$$

$$+ \sum_{i=1}^{n}2\text{E}[\{Y_i - \mu_i(\beta_T^*)\}^T V_i^{*-1}\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}]$$

$$= \sum_{i=1}^{n}2\text{E}[\{Y_i - \mu_i(\beta_T^*)\}^T(\widehat{V}_i^{-1} - V_i^{*-1})\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}].$$

According to Lemma S2.6, $\text{E}\{n^{-1}\sum_{i=1}^{n}|Y_{ij} - \mu_{ij}(\beta_T^*)|\}$ is bounded. Based on Lemma S2.2 and Lemma 2, $\|\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\|_{\max}$ is bounded for all i

and $||\widehat{V}_i^{-1} - V_i^{*-1}||_{\max} = O_p\{(p_n^3 \log p_n/n)^{1/2}\}$. This means $\sum_{i=1}^n 2\mathrm{E}[\{Y_i -$

$\mu_i(\beta_T^*)\}^T \widehat{V}_i^{-1}\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}] = O_p\{(np_n^3 \log p_n)^{1/2}\}$. Next we estimate

the order of $\mathrm{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}$ and show that it is the leading term.

$$2\mathrm{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}$$

$$= \mathrm{E}[\sum_{i=1}^n \{Y_i - \mu_i(\beta_T^*) + \mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}^T \widehat{V}_i^{-1}\{Y_i - \mu_i(\beta_T^*) + \mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}$$

$$- \{Y_i - \mu_i(\beta_T^*)\}^T \widehat{V}_i^{-1}\{Y_i - \mu_i(\beta_T^*)\}]$$

$$= \mathrm{E}[\sum_{i=1}^n \{\mu_i(\beta_s^*) - \mu_i(\beta_T^*)\}^T \widehat{V}_i^{-1}\{\mu_i(\beta_s^*) - \mu_i(\beta_T^*)\}]$$

$$+ \sum_{i=1}^n 2\mathrm{E}[\{Y_i - \mu_i(\beta_T^*)\}^T \widehat{V}_i^{-1}\{\mu_i(\beta_T^*) - \mu_i(\beta_s^*)\}]$$

$$\geq \mathrm{E}\{\lambda_{\min_i}(\widehat{V}_i^{-1})\} \sum_{i=1}^n \{\mu_i(\beta_s^*) - \mu_i(\beta_T^*)\}^T \{\mu_i(\beta_s^*) - \mu_i(\beta_T^*)\} + O_p\{(np_n^3 \log p_n)^{1/2}\}.$$

Lemma S2.2 implies that $A_{ij}(\widehat{\beta}_F)$ is uniformly bounded from zero and

infinity for all i and therefore $\lambda_{\min_i}(\widehat{V}_i^{-1})$ is a positive value bounded away

from zero. Furthermore based on Assumption 1, $\sum_{i=1}^n \{\mu_i(\beta_s^*) - \mu_i(\beta_T^*)\}^T$

$\{\mu_i(\beta_s^*) - \mu_i(\beta_T^*)\}/ (np_n^3 \log p_n)^{1/2} \to \infty$. This means $\mathrm{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}/$

$(np_n^3 \log p_n)^{1/2} \to \infty$. As ω is bounded, $|d_s^* - d_T^*| = \omega|d_s - d_T| = O(p_n)$.

So $\mathrm{E}\{Q(\beta_s^*) - Q(\beta_T^*)\}$ is the leading term in the difference between the two

information criteria. Thus $\Pr\{\min_{s \in S, s \neq T} \mathrm{GIC}(s) > \mathrm{GIC}(T)\} \to 1$.

$\square$

Supplementary Material The online Supplementary Material contains proofs of Lemmas 1 to 8 in the main paper, and several technical lemmas, and additional simulation results.

Acknowledgments

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