

Contents

Preface	ix
I Preliminaries	1
1 Mathematical preliminaries	3
1.1 Linear algebra and differentiable calculus	3
1.1.1 Minimization of quadratic forms	3
1.1.2 Inverting a 2×2 matrix	4
1.1.3 Inverting matrices defined by blocks, matrix inversion lemma . . .	4
1.1.4 Eigenvalue and singular value decomposition	6
1.1.5 Differential calculus	7
1.2 Concentration inequalities	7
1.2.1 Hoeffding's inequality	9
1.2.2 McDiarmid's inequality	12
1.2.3 Bernstein's inequality (♦)	14
1.2.4 Expectation of the maximum	16
1.2.5 Estimation of expectations through quadrature (♦)	17
1.2.6 Concentration inequalities for matrices (♦♦)	18
2 Introduction to supervised learning	21
2.1 From training data to predictions	22
2.2 Decision theory	25
2.2.1 Loss functions	25
2.2.2 Risks	26
2.2.3 Bayes risk and Bayes predictor	27
2.3 Learning from data	30
2.3.1 Local averaging	30
2.3.2 Empirical risk minimization	31
2.4 Statistical learning theory	33
2.4.1 Measures of performance	35
2.4.2 Notions of consistency over classes of problems	35
2.5 No free lunch theorems (♦)	36

2.6	Quest for adaptivity	38
2.7	Beyond supervised learning	39
2.8	Summary - book outline	40
3	Linear least-squares regression	43
3.1	Introduction	43
3.2	Least-squares framework	44
3.3	Ordinary least-squares (OLS) estimator	45
3.3.1	Closed-form solution	45
3.3.2	Geometric interpretation	46
3.3.3	Numerical resolution	47
3.4	Statistical analysis of OLS	47
3.5	Fixed design setting	48
3.5.1	Statistical properties of the OLS estimator	50
3.5.2	Experiments	52
3.6	Ridge least-squares regression	53
3.7	Lower-bound (\blacklozenge)	57
3.8	Random design analysis	59
3.8.1	Gaussian designs	61
3.8.2	General designs ($\blacklozenge\blacklozenge$)	61
3.9	Principal component analysis (\blacklozenge)	63
3.10	Conclusion	65
II	Generalization bounds for learning algorithms	67
4	Empirical risk minimization	69
4.1	Convexification of the risk	70
4.1.1	Convex surrogates	71
4.1.2	Geometric interpretation of the support vector machine (\blacklozenge)	72
4.1.3	Conditional Φ -risk and classification calibration (\blacklozenge)	74
4.1.4	Relationship between risk and Φ -risk ($\blacklozenge\blacklozenge$)	76
4.2	Risk minimization decomposition	80
4.3	Approximation error	80
4.4	Estimation error	81
4.4.1	Application of McDiarmid's inequality	82
4.4.2	Easy case I: quadratic functions	83
4.4.3	Easy case II: Finite number of models	84
4.4.4	Beyond finitely many models through covering numbers (\blacklozenge)	85
4.5	Rademacher complexity	86
4.5.1	Symmetrization	87
4.5.2	Lipschitz-continuous losses	89
4.5.3	Ball-constrained linear predictions	91
4.5.4	Putting things together (linear predictions)	92
4.5.5	From constrained to regularized estimation (\blacklozenge)	93

4.5.6	Extensions and improvements	96
4.6	Model selection (♦)	97
4.6.1	Structural risk minimization	98
4.6.2	Selection based on validation set	99
4.7	Relationship with asymptotic statistics (♦)	99
4.8	Summary	101
5	Optimization for machine learning	103
5.1	Optimization in machine learning	103
5.2	Gradient descent	105
5.2.1	Simplest analysis: ordinary least-squares	106
5.2.2	Convex functions and their properties	110
5.2.3	Analysis of GD for strongly convex and smooth functions	112
5.2.4	Analysis of GD for convex and smooth functions (♦)	117
5.2.5	Beyond gradient descent (♦)	120
5.2.6	Non-convex objective functions (♦)	122
5.3	Gradient methods on non-smooth problems	123
5.4	Convergence rate of stochastic gradient descent (SGD)	127
5.4.1	Strongly convex problems (♦)	132
5.4.2	Adaptive methods (♦)	134
5.4.3	Bias-variance trade-offs for least-squares (♦)	135
5.4.4	Variance reduction (♦)	138
5.5	Conclusion	143
6	Local averaging methods	145
6.1	Introduction	145
6.2	Local averaging methods	147
6.2.1	Linear estimators	147
6.2.2	Partition estimators	148
6.2.3	Nearest-neighbors	150
6.2.4	Nadaraya-Watson estimator a.k.a. kernel regression (♦)	151
6.3	Generic “simplest” consistency analysis	153
6.3.1	Fixed partition	155
6.3.2	k -nearest neighbor	158
6.3.3	Kernel regression (Nadaraya-Watson) (♦)	160
6.4	Universal consistency (♦)	163
6.5	Adaptivity (♦♦)	166
6.6	Conclusion	167
7	Kernel methods	169
7.1	Introduction	170
7.2	Representer theorem	170
7.3	Kernels	173
7.3.1	Linear and polynomial kernels	175
7.3.2	Translation-invariant kernels on $[0, 1]$	177

7.3.3	Translation-invariant kernels on \mathbb{R}^d	179
7.3.4	Beyond vectorial input spaces (♦)	183
7.4	Algorithms	184
7.4.1	Representer theorem	184
7.4.2	Column sampling	185
7.4.3	Random features	186
7.4.4	Dual algorithms (♦)	187
7.4.5	Stochastic gradient descent (♦)	188
7.4.6	“Kernelization” of linear algorithms	188
7.5	Generalization guarantees - Lipschitz-continuous losses	189
7.5.1	Risk decomposition	190
7.5.2	Approximation error for translation-invariant kernels on \mathbb{R}^d	192
7.6	Theoretical analysis of ridge regression (♦)	195
7.6.1	Kernel ridge regression as a “linear” estimator	195
7.6.2	Bias and variance decomposition (♦)	196
7.6.3	Relating empirical and population covariance operators	198
7.6.4	Analysis for well-specified problems (♦)	200
7.6.5	Analysis beyond well-specified problems (♦)	202
7.6.6	Balancing bias and variance (♦)	202
7.7	Experiments	204
7.8	Conclusion	204
8	Sparse methods	207
8.1	Introduction	207
8.1.1	Dedicated proof technique for constrained least-squares	209
8.1.2	Probabilistic and combinatorial lemmas	210
8.2	Variable selection by the ℓ_0 -penalty	212
8.2.1	Assuming k is known	212
8.2.2	Estimating k (♦)	214
8.3	Variable selection by ℓ_1 -regularization	216
8.3.1	Intuition and algorithms	217
8.3.2	Slow rates - random design	221
8.3.3	Slow rates - fixed design (square loss)	221
8.3.4	Fast rates (♦)	224
8.3.5	Zoo of conditions (♦♦)	225
8.3.6	Random design (♦)	227
8.4	Experiments	228
8.5	Extensions	229
8.6	Conclusion	230
9	Neural networks	233
9.1	Introduction	233
9.2	Single hidden layer neural network	235
9.2.1	Optimization	236
9.2.2	Rectified linear units and homogeneity	237

9.2.3	Estimation error	239
9.3	Approximation properties	241
9.3.1	Universal approximation property in one dimension	242
9.3.2	Infinitely many neurons and variation norm	243
9.3.3	Variation norm in one dimension	244
9.3.4	Variation norm in arbitrary dimension	248
9.3.5	Precise approximation properties	249
9.3.6	From the variation norm to a finite number of neurons (♦)	250
9.4	Generalization performance for neural networks	253
9.5	Relationship with kernel methods (♦)	255
9.5.1	From a Banach space \mathcal{F}_1 to a Hilbert space \mathcal{F}_2 (♦)	255
9.5.2	Kernel function (♦♦)	257
9.5.3	Upper-bound on RKHS norm (♦♦)	258
9.6	Experiments	259
9.7	Extensions	260
9.8	Conclusion	261
III	Special topics	263
10	Ensemble learning	265
10.1	Averaging / bagging	266
10.1.1	Independent datasets	266
10.1.2	Bagging	268
10.2	Random projections and averaging	270
10.2.1	Gaussian sketching	271
10.2.2	Random projections	273
10.3	Boosting	278
10.3.1	Problem set-up	278
10.3.2	Incremental learning	281
10.3.3	Matching pursuit	282
10.3.4	Adaboost	283
10.3.5	Greedy algorithm based on gradient boosting	284
10.3.6	Convergence of expected risk	287
10.3.7	Experiments	290
10.4	Conclusion	290
11	From online learning to bandits	291
11.1	First-order online convex optimization	292
11.1.1	Convex case	293
11.1.2	Strongly-convex case (♦)	295
11.1.3	Online mirror descent (♦)	295
11.1.4	Lower bounds (♦♦)	297
11.2	Zero-th order convex optimization	299
11.2.1	Smooth stochastic gradient descent	301

11.2.2	Stochastic smoothing (◆)	303
11.2.3	Extensions	307
11.3	Multi-armed bandits	307
11.3.1	Need for an exploration-exploitation trade-off	308
11.3.2	“Explore-then-commit”	309
11.3.3	Optimism in the face of uncertainty (◆)	310
11.3.4	Adversarial bandits (◆)	313
11.4	Conclusion	315
12	Over-parameterized models	317
12.1	Implicit bias of gradient descent	318
12.1.1	Least-squares	318
12.1.2	Separable classification	320
12.1.3	Beyond convex problems (◆)	325
12.2	Double descent	327
12.2.1	The double descent phenomenon	327
12.2.2	Empirical evidence	328
12.2.3	Linear regression with Gaussian projections (◆)	329
12.3	Global convergence of gradient descent	334
12.3.1	Mean field limits	335
12.3.2	From linear networks to positive definite matrices	339
12.3.3	Global convergence for positive definite matrices	340
12.3.4	Special case of Oja flow	342
12.4	Lazy regime and neural tangent kernels (◆)	343
12.5	Conclusion	345
13	Structured prediction	347
13.1	Multi-category classification	348
13.1.1	Extension of classical convex surrogates	348
13.1.2	Generalization bound I: stochastic gradient descent	350
13.1.3	Generalization bound II: Rademacher complexities (◆)	352
13.2	General set-up and examples	354
13.2.1	Examples	355
13.2.2	Structure encoding loss functions	357
13.3	Surrogate methods	358
13.3.1	Score functions and decoding step	359
13.3.2	Fisher consistency and calibration functions	359
13.3.3	Main surrogate frameworks	360
13.4	Smooth/quadratic surrogates	360
13.4.1	Quadratic surrogate	360
13.4.2	Theoretical guarantees	361
13.4.3	Linear estimators and decoding steps	362
13.4.4	Smooth surrogates (◆)	362
13.5	Max-margin formulations	364
13.5.1	Structured SVM	365

13.5.2	Max-min formulations (♦♦)	365
13.6	Generalization bounds (♦)	367
13.7	Experiments	368
13.7.1	Robust regression	368
13.7.2	Ranking	369
13.8	Conclusion	372
14	Probabilistic methods	373
14.1	From empirical risks to log-likelihoods	373
14.1.1	Conditional likelihoods	375
14.1.2	Classical priors	375
14.1.3	Sparse priors	376
14.1.4	On the relationship between MAP and MMSE (♦)	377
14.2	Discriminative vs. generative models	380
14.2.1	Linear discriminant analysis and softmax regression	381
14.2.2	Naive Bayes	381
14.2.3	Maximum likelihood estimations	382
14.3	Bayesian inference	383
14.3.1	Computational handling of posterior distributions	384
14.3.2	Model selection through marginal likelihood	385
14.4	PAC-Bayesian analysis	386
14.4.1	Set-up	386
14.4.2	Uniformly bounded loss functions	387
14.5	Conclusion	389
15	Lower bounds on performance	391
15.1	Statistical lower bounds	392
15.1.1	Minimax lower bounds	392
15.1.2	Reduction to a hypothesis test	393
15.1.3	Review of information theory	395
15.1.4	Lower-bound on hypothesis testing based on information theory	397
15.1.5	Examples	400
15.1.6	Minimax lower bounds through Bayesian analysis	401
15.2	Optimization lower bounds	404
15.2.1	Convex optimization	404
15.2.2	Non-convex optimization (♦)	406
15.3	Lower bounds for stochastic gradient descent (♦)	409
15.4	Conclusion	411