MLT Homework 5

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Question 1

Subquestion 1.1

Consider a hypothesis class $\mathcal{H} = \bigcup_{n=1}^{\infty} \mathcal{H}_n$, where for every $n \in \mathbb{N}$, \mathcal{H}_n is finite. Find a weighting function $w : \mathcal{H} \to [0,1]$ such that $\sum_{h \in \mathcal{H}} w(h) \leq 1$ and so that for all $h \in \mathcal{H}$, w(h) is determined by $|\mathcal{H}_{n(h)}|$.

Solution

Since we have a countably infinite union of finite sets, we know that the number of elements is countably infinite. Therefore, we can number them as:

$$h_1, h_2, \ldots$$

If we pick weights as:

$$w(h_i) = \left(\frac{1}{2^{|H_{n(h_i)}|}}\right)^i; \quad i = 1, 2, \dots$$

the sum of the weights in the worst case would be, when $|H_{n(h_i)}| = 1$ ($\forall i$):

$$\sum_{i=1}^{\infty} w(h_i) = \sum_{i=1}^{\infty} \left(\frac{1}{2}\right)^i = 1$$

Subquestion 1.2

Define such a function w when for all n \mathcal{H}_n is countable (possibly infinite).

Solution

Countably infinite union of countable sets is again a countable set, so we can choose the same weighted function as before.

Question 2

7.5

Solution

Question 3

Solution