Classification: Rademacher Complexity

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LECTURE 6

Slides adapted from Rob Schapire

Setup

Nothing new ...

- Samples $S = ((x_1, y_1), \dots, (x_m, y_m))$
- Labels $y_i = \{-1, +1\}$
- Hypothesis $h : X \rightarrow \{-1, +1\}$
- Training error: $\hat{R}(h) = \frac{1}{m} \sum_i^m \mathbb{1}\left[h(x_i) \neq y_i\right]$

An alternative derivation of training error

$$\hat{R}(h) = \frac{1}{m}\sum_{i}^{m}\mathbb{1}\left[h(x_i) \neq y_i\right] \tag{1}$$

$$\tag{2}$$

$$\tag{3}$$

$$\tag{4}$$

An alternative derivation of training error

$$
\begin{aligned}
\hat{R}(h) &= \frac{1}{m}\sum_{i}^{m} \mathbb{1}\left[h(x_i) \neq y_i\right] && (1) \\
&= \frac{1}{m}\sum_{i}^{m} \begin{cases} 1 & \text{if } \left(h(x_i, y_i\right) == (1,-1) \text{ or } (-1,1) \\ 0 & \left(h(x_i, y_i\right) == (1,1) \text{ or } (-1,-1) \end{cases} && (2) \\
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\end{aligned}
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Correlation between predictions and labels

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Minimizing training error is thus equivalent to maximizing correlation

$$\arg\max_{h} \frac{1}{m}\sum_{i}^{m} y_i h(x_i) \tag{5}$$

Playing with Correlation

Imagine where we replace true labels with *Rademacher random variables*

$$\sigma_i = \begin{cases} +1 & \text{with prob } .5 \\ -1 & \text{with prob } .5 \end{cases} \tag{6}$$

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This gives us Rademacher correlation—what's the best that a random classifier could do?

$$\hat{\mathscr{R}}_S(H) \equiv \mathbb{E}_\sigma \left[\max_{h \in H} \frac{1}{m} \sum_i^m \sigma_i h(x_i) \right] \tag{7}$$

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Note: Empirical Rademacher complexity is with respect to a sample.

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- Rademacher correlation is larger for more complicated hypothesis space.
- What if you're right for stupid reasons?

Generalizing Rademacher Complexity

We can generalize Rademacher complexity to consider all sets of a particular size.

$$\mathscr{R}_m(H) = \mathbb{E}_{S \sim D^m}\left[\hat{\mathscr{R}}_S(H)\right] \tag{8}$$

Theorem

Convergence Bounds *Let F be a family of functions mapping from Z to $[0,1]$, and let sample $S = (z_1, \dots, z_m)$ were $z_i \sim D$ for some distribution D over Z. Define $\mathbb{E}[f] \equiv \mathbb{E}_{z \sim D}[f(z)]$ and $\hat{\mathbb{E}}_S[f] \equiv \frac{1}{m}\sum_{i=1}^m f(z_i)$. With probability greater than $1 - \delta$ for all $f \in F$:*

$$\mathbb{E}[f] \leq \hat{\mathbb{E}}_s[f] + 2\mathscr{R}_m(F) + \mathscr{O}\left(\sqrt{\frac{\ln \frac{1}{\delta}}{m}}\right) \tag{9}$$

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Aside: McDiarmid's Inequality

If we have a function:

$$|f(x_1, \ldots, x_i, \ldots x_m) - f(x_1, \ldots, x_i', \ldots, x_m)| \leq c_i \tag{10}$$

then:

$$\Pr\left[f(x_1, \ldots, x_m) \geq \mathbb{E}\left[f(X_1, \ldots, X_m)\right] + \epsilon\right] \leq \exp\left\{\frac{-2\epsilon^2}{\sum_i^m c_i^2}\right\} \tag{11}$$

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Proof in the back of the textbook.

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Proof in the back of the textbook.

What function do we care about for Rademacher complexity? Let's define

$$\Phi(S) = \sup\left(\mathbb{E}\left[f\right] - \hat{\mathbb{E}}_S\left[f\right]\right) = \sup\left(\mathbb{E}\left[f\right] - \frac{1}{m}\sum_i f(z_i)\right) \tag{12}$$

Step 1: Bounding divergence from true Expectation

Lemma

Moving to Expectation *With probability at least* $1-\delta$*,*

$$\Phi(S) \leq \mathbb{E}_s\left[\Phi(S)\right] + \sqrt{\frac{\ln\frac{1}{\delta}}{2m}}$$

Since $f(z_1) \in [0,1]$, changing any z_i to z_i' in the training set will change $\frac{1}{m}\sum_i f(z_i)$ by at most $\frac{1}{m}$, so we can apply McDiarmid's inequality.

Define a ghost sample $S' = (z'_1, \ldots, z'_m) \sim D$. How much can two samples from the same distribution vary?

Lemma

Two Different Samples

$$\mathbb{E}_S[\Phi(S)] = \mathbb{E}_S\left[\sup_f (\mathbb{E}[f] - \hat{\mathbb{E}}_S[f])\right] \tag{13}$$

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Step 2: Comparing two different empirical expectations

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$$= \mathbb{E}_S\left[\sup_{f\in F}(\mathbb{E}_{S'}\left[\hat{\mathbb{E}}_{S'}[f]\right] - \hat{\mathbb{E}}_S[f])\right] \tag{14}$$

$$\tag{15}$$

The expectation is equal to the expectation of the empirical expectation of all sets S'

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(16)

S and S' are distinct random variables, so we can move inside the expectation

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&= \mathbb{E}_S\left[\sup_{f \in F}(\mathbb{E}_{S'}\left[\hat{\mathbb{E}}_{S'}[f] - \hat{\mathbb{E}}_S[f]\right])\right] && (14)\\
&\leq \mathbb{E}_{S,S'}\left[\sup_f(\hat{\mathbb{E}}_{S'}[f] - \hat{\mathbb{E}}_S[f])\right] && (15)
\end{aligned}$$

The expectation of a max over some function is at least the max of that expectation over that function

Step 3: Adding in Rademacher Variables

From S, S' we'll create T, T' by swapping elements between S and S' with probability .5. This is still iid from D. They have the same distribution:

$$\hat{\mathbb{E}}_{S'}[f] - \hat{\mathbb{E}}_{S}[f] \sim \hat{\mathbb{E}}_{T'}[f] - \hat{\mathbb{E}}_{T}[f] \tag{16}$$

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Let's introduce σ_i:

$$\hat{\mathbb{E}}_{T'}[f] - \hat{\mathbb{E}}_T[f] = \frac{1}{m} \begin{cases} f(z_i) - f(z_i') & \text{with prob } .5 \\ f(z_i') - f(z_i) & \text{with prob } .5 \end{cases} \tag{17}$$

$$= \frac{1}{m} \sum_i \sigma_i (f(z_i') - f(z_i)) \tag{18}$$

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Thus:
$\mathbb{E}_{S,S'}\left[\sup_{f\in F}\left(\hat{\mathbb{E}}_{S'}[f] - \hat{\mathbb{E}}_S[f]\right)\right] = \mathbb{E}_{S,S',\sigma}\left[\sup_{f\in F}\left(\sum_i \sigma_i (f(z_i') - f(z_i))\right)\right]$.

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Before, we had $\mathbb{E}_{S,S',\sigma}\left[\sup_{f \in F} \sum_i \sigma_i (f(z_i') - f(z_i))\right]$

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$$\tag{20}$$

Taking the sup jointly must be less than or equal the individual sup.

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Linearity

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$$= \mathscr{R}_m(F) + \mathscr{R}_m(F) \tag{21}$$

Definition

Putting the Pieces Together

With probability $\geq 1-\delta$:

$$\Phi(S) \leq \mathbb{E}_S[\Phi(S)] + \sqrt{\frac{\ln \frac{q}{\delta}}{2m}} \tag{22}$$

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With probability $\geq 1-\delta$:

$$\sup_f \left(\mathbb{E}[f] - \hat{\mathbb{E}}_S[h]\right) \leq \mathbb{E}_S[\Phi(S)] + \sqrt{\frac{\ln \frac{q}{\delta}}{2m}} \tag{22}$$

Definition of Φ

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Drop the sup, still true

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$$\mathbb{E}\left[f\right]-\hat{\mathbb{E}}_S\left[h\right]\leq 2\mathscr{R}_m\left(F\right)+\sqrt{\frac{\ln\frac{q}{\delta}}{2m}} \tag{22}$$

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$$\mathbb{E}[f] - \hat{\mathbb{E}}_S[h] \leq 2\mathscr{R}_m(F) + \sqrt{\frac{\ln \frac{q}{\delta}}{2m}} \tag{22}$$

Recall that $\hat{\mathscr{R}}_S(F) \equiv \mathbb{E}_\sigma\left[\sup_f \frac{1}{m}\sum_i \sigma_i f(z_i)\right]$, so we apply McDiarmid's inequality again (because $f \in [0,1]$:

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Putting the two together:

$$\mathbb{E}[f] \leq \hat{\mathbb{E}}_s[f] + 2\mathscr{R}_m(F) + \mathscr{O}\left(\sqrt{\frac{\ln \frac{1}{\delta}}{m}}\right) \tag{24}$$

What about hypothesis classes?

Define:

$$Z \equiv X \times \{-1, +1\} \tag{25}$$

$$f_h(x, y) \equiv \mathbb{1}\left[h(x) \neq y\right] \tag{26}$$

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We can use this to create expressions for generalization and empirical error:

$$R(h) = \mathbb{E}_{(x,y)\sim D}\left[\mathbb{1}\left[h(x) \neq y\right]\right] = \mathbb{E}\left[f_h\right] \tag{28}$$

$$\hat{R}(h) = \frac{1}{m}\sum_i \mathbb{1}\left[h(x_i) \neq y\right] = \hat{\mathbb{E}}_S\left[f_h\right] \tag{29}$$

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We can plug this into our theorem!

Generalization bounds

- We started with expectations

$$\mathbb{E}[f] \leq \hat{\mathbb{E}}_S[f] + 2\hat{\mathscr{R}}_S(F) + \mathcal{O}\left(\sqrt{\frac{\ln \frac{1}{\delta}}{m}}\right) \tag{30}$$

- We also had our definition of the generalization and empirical error:

$$R(h) = \mathbb{E}_{(x,y)\sim D}[\mathbb{1}[h(x) \neq y]] = \mathbb{E}[f_h] \quad \hat{R}(h) = \frac{1}{m}\sum_i \mathbb{1}[h(x_i) \neq y] = \hat{\mathbb{E}}_S[f_h]$$

- Combined with the previous result:

$$\hat{\mathscr{R}}_S(F_H) = \frac{1}{2}\hat{\mathscr{R}}_S(H) \tag{31}$$

- All together:

$$R(h) \leq \hat{R}(h) + \mathscr{R}_m(H) + \mathcal{O}\left(\sqrt{\frac{\log \frac{1}{\delta}}{m}}\right) \tag{32}$$

Wrapup

- Interaction of data, complexity, and accuracy
- Still very theoretical
- Next time: How to evaluate generalizability of specific hypothesis classes