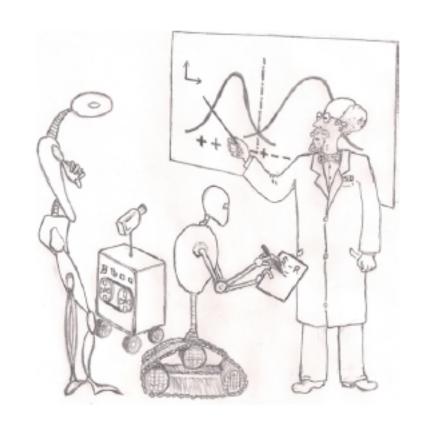
Advanced Machine Learning



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Recap - Shattering

Definition (restriction of \mathcal{H} to C)

Let \mathcal{H} be a set hypothesis, i.e., set of functions from \mathcal{X} to $\{0, 1\}$, and let C be a (finite) subset of \mathcal{X} , $C = \{c_1, c_2, ..., c_m\}$. The restriction of \mathcal{H} to C, denoted by \mathcal{H}_C , is the set of functions from C to $\{0, 1\}$ that can be derived from \mathcal{H} . That is:

$$\mathcal{H}_C = \{h: C \to \{0, 1\} | h \in \mathcal{H}\}$$

Definition (Shattering)

A hypothesis class \mathcal{H} shatters a finite set C of X, if the restriction of \mathcal{H} to C is the set of all functions from C to $\{0, 1\}$. That is $|\mathcal{H}_C| = 2^{|C|}$.

Recap - The VC-dimension

Definition (VC-dimension)

The VC - dimension of a hypothesis class \mathcal{H} , denoted VCdim(\mathcal{H}), is the maximal size of a set $C \subseteq X$ that can be shattered by \mathcal{H} . If \mathcal{H} can shatter sets of arbitrarily large size we say that \mathcal{H} has infinite VC-dimension.

In order to show that the VC-dimension of a hypothesis class \mathcal{H} is d, we need to show that:

- 1. There exists a set C of size d that is shattered by \mathcal{H} . (VCdim(\mathcal{H}) \geq d)
- 2. Every set C of size d + 1 is not shattered by \mathcal{H} . (VCdim(\mathcal{H}) < d+1)

We will see in the next lecture that the converse is also true: a finite VC-dimension guarantees learnability. Hence, the VC-dimension characterizes PAC learnability. VC-dimension is a combinatorial measure, does not imply computing probabilities.

Recap - $VCdim(\mathcal{H}_{thresholds})$

Consider $\mathcal{H} = \mathcal{H}_{\text{thersholds}}$ be the set of threshold functions over the real line.

$$\mathcal{H}_{\text{thresholds}} = \{h_a: \mathbf{R} \to \{0, 1\}, h_a(\mathbf{x}) = \mathbf{1}_{[\mathbf{x} < a]}, a \in \mathbf{R}\}, |\mathcal{H}_{\text{thresholds}}| = \infty.$$

 $\mathcal{H}_{ ext{thresholds}}$

Consider $C = \{c_1\}$. Then $\mathcal{H}_C = \{h: C \to \{0, 1\} | h \in \mathcal{H}\}$ has two elements $\{h_a, h_b\}$ with $a \le c_1$ and $b > c_1$ so \mathcal{H} shatters C. $\mathcal{H}_C = \{(0), (1)\}, |\mathcal{H}_C| = 2^{|C|} = 2^1$



Consider $C = \{c_1, c_2 | c_1 \le c_2\}$. Then $\mathcal{H}_C = \{h: C \to \{0, 1\} | h \in \mathcal{H}\}$ has at most three elements, there is no function that realizes the labeling (0,1) and so \mathcal{H} does not shatter C.

$$\mathbf{a}$$
 \mathbf{c}_1 \mathbf{c} \mathbf{c}_2 \mathbf{b} $+\infty$

So,
$$VCdim(\mathcal{H}_{thresholds}) = 1$$

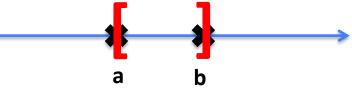
Recap - $VCdim(\mathcal{H}_{intervals})$

Consider $\mathcal{H} = \mathcal{H}_{intervals}$ be the set of intervals over the real line.

$$\mathcal{H}_{intervals} = \{[a,b] | a \le b, a, b \in \mathbf{R} \}$$

Can also view $\mathcal{H}_{intervals}$ as:

$$\mathcal{H}_{\text{intervals}} = \{h_{a,b} : \mathbf{R} \to \{0, 1\}, h_{a,b} = \mathbf{1}_{[a,b]}, a \le b, a, b \in \mathbf{R}\}$$



 $\mathcal{H}_{intervals}$ shatters any set A of two different points in **R**.

 $\mathcal{H}_{intervals}$ cannot shatter any set A of three points in **R**.

$$c_1$$
 c_2 c_3 label (1,0,1)?

So,
$$VCdim(H_{intervals}) = 2$$

$VCdim(\mathcal{H}_{lines}), VCdim(\mathcal{H}_{rec}^{2})$

Consider $\mathcal{H} = \mathcal{H}_{lines}$ be the set of lines in \mathbb{R}^2 .

$$\mathcal{H}_{lines} = \{h_{a,b,c} \colon \mathbf{R}^2 \to \{0,1\}, h_{a,b,c}((x,y)) = \mathbf{1}_{[ax+by+c>0]}((x,y)), a,b,c \in \mathbf{R}\}$$

 \mathcal{H}_{lines} shatters any set A of three non-colinnear points in \mathbb{R}^2 .

 \mathcal{H}_{lines} doesn't shatter any set A of four points in \mathbf{R}^2 (geometric argument).

So, $VCdim(H_{lines}) = 3$

Consider $\mathcal{H} = \mathcal{H}_{rec}^{2}$ be the set of axis aligned rectangles in the \mathbb{R}^{2} .

$$\mathcal{H}_{rec}^{2} = \{ [a,b] \times [c,d] | a \le b, c \le d, a, b, c, d \in \mathbf{R} \}$$

 \mathcal{H}_{rec}^{2} shatters the set A of 4 points arranged as a diamond. So $VCdim(\mathcal{H}_{rec}^{2}) \ge 4$ \mathcal{H}_{rec}^{2} doesn't shatter any set of A of five pints in \mathbf{R}^{2} (geometric argument).

So, VCdim(
$$\mathcal{H}_{rec}^{2}$$
) = 4

Today's lecture: Overview

• Computing the VC-dimension for some particular ${\cal H}$

• Assignment 1

Some basic properties of the $VCdim(\mathcal{H})$

- 1. $VCdim(\mathcal{H}) \leq log_2|\mathcal{H}|$
- 2. If $\mathcal{H}_1 \subseteq \mathcal{H}_2$ then $VCdim(\mathcal{H}_1) \leq VCdim(\mathcal{H}_2)$
- 3. If $VCdim(\mathcal{H}) = \infty$ then \mathcal{H} is not PAC learnable

$$VCdim(\mathcal{H}_{sin})$$

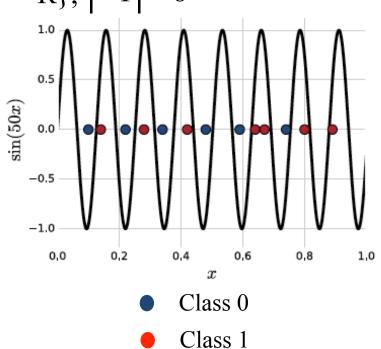
$$VCdim(\mathcal{H}_{thresholds}) = 1$$
, $VCdim(\mathcal{H}_{intervals}) = 2$, $VCdim(\mathcal{H}_{lines}) = 3$
 $VCdim(\mathcal{H}_{rec}^{-2}) = 4$

Consider $\mathcal{H} = \mathcal{H}_{sin}$ be the set of sin functions:

$$\mathcal{H}_{\sin} = \{ \mathbf{h}_{\theta} : \mathbf{R} \to \{0,1\} | \mathbf{h}_{\theta}(\mathbf{x}) = \left[\sin(\theta x) \right], \theta \in \mathbf{R} \}, \left[-1 \right] = 0$$

 $VCdim(\mathcal{H}_{sin}) = ?$

We will show that VCdim(\mathcal{H}_{sin}) = ∞



Lemma

Let $x \in (0, 1)$ and let $0.x_1x_2x_3...$ be the binary representation of x. Then, for any natural number m, provided that there exist $k \ge m$ such that $x_k = 1$, we have:

$$\left[\sin(2^m\pi x)\right] = 1 - x_m$$

Example of binary representation:

$$x = (0.x_1x_2x_3...)_2 = x_1 \times 2^{-1} + x_2 \times 2^{-2} + x_3 \times 2^{-3} + ...$$

$$x = 0.75 = \frac{1}{2} + \frac{1}{4} = (0.110000...)_2$$

$$x = 0.3 = 0 \times 2^{-1} + 1 \times 2^{-2} + 0 \times 2^{-3} + 0 \times 2^{-4} + 1 \times 2^{-5} + \dots = (0.01001...)_2$$

Lemma

Let $x \in (0, 1)$ and let $0.x_1x_2x_3...$ be the binary representation of x. Then, for any natural number m, provided that there exist $k \ge m$ such that $x_k = 1$, we have:

$$\left[\sin(2^m\pi x)\right] = 1 - x_m$$

Proof

$$\begin{split} &\sin(2^m\pi x) = \sin(2^m\pi(0.x_1x_2x_3...)) = \sin(2\pi^*2^{m-1}(0.x_1x_2x_3...)) = \\ &= \sin(2\pi^*(x_1x_2x_3...x_{m-1}.x_m \ x_{m+1}...)) \ (\text{left shift with m-1 position}) \\ &= \sin(2\pi^*(x_1x_2x_3...x_{m-1}.x_m \ x_{m+1}...) - 2\pi^*(x_1x_2x_3...x_{m-1}.0)) \ (\text{sin has period } 2\pi) \\ &= \sin(2\pi^*(0.x_mx_{m+1}...)) \end{split}$$

Note that $0.x_m x_{m+1} ... > 0$ as there exist $k \ge m$ such that $x_k = 1$

Case 1:
$$x_m = 0$$
, then $0 < 2\pi^*(0.x_m x_{m+1}...) < 2\pi^*1/2 = \pi$. So $0 < \sin(2^m \pi x) < 1$, and from here it results that: $\left[\sin(2^m \pi x)\right] = 1 = 1 - 0 = 1 - x_m$

Case 2:
$$x_m = 1$$
, then $2\pi > 2\pi^*(0.x_m x_{m+1}...) \ge 2\pi^*1/2 = \pi$. So $-1 \le \sin(2^m \pi x) \le 0$, and from here it results that: $\left[\sin(2^m \pi x)\right] = 0 = 1 - 1 = 1 - x_m$ (we consider $\left[-1\right] = 0$)

To prove $VCdim(\mathcal{H}_{sin}) = \infty$, we need to pick n points which are shattered by \mathcal{H}_{sin} , for any n. To do so, we construct n points $x_1, x_2, ..., x_n \in [0, 1]$, such that the set of the m-th bits in the binary expansion, as m ranges from 1 to 2^n , ranges over all possible labelings of $x_1, x_2, ..., x_n$.

$$x_1 = 0.00000...11$$
 $x_2 = 0.00000...11$
 $x_{n-1} = 0.0010...11$
 $x_n = 0.0010...11$
 $x_n = 0.0010...11$

For example, to give the labeling 1 for all instances, we just pick m=1:

$$h(x) = \left[\sin(2^{1}\pi x)\right] = 1 - first_bit_of_binary_repres_of_x$$

$$\mathcal{H}_{\sin} = \left\{h_{\theta}: \mathbf{R} \to \{0,1\} \middle| h_{\theta}(\mathbf{x}) = \left[\sin(\theta x)\right], \theta \in \mathbf{R}\right\},$$

which returns 1 - the first bit (column) in the binary expansion.

To prove $VCdim(\mathcal{H}_{sin}) = \infty$, we need to pick n points which are shattered by \mathcal{H}_{sin} , for any n. To do so, we construct n points $x_1, x_2, ..., x_n \in [0, 1]$, such that the set of the m-th bits in the binary expansion, as m ranges from 1 to 2^n , ranges over all possible labelings of $x_1, x_2, ..., x_n$.

$$x_1 = 0.00000...11$$
 $x_2 = 0.00000...11$
 $x_{n-1} = 0.00011...11$
 $x_n = 0.00101...01$

If we wish to give the labeling 1 for $x_1, x_2, ..., x_{n-1}$, and the labeling 0 for x_n , we pick m=2:

$$h(x) = \left[\sin(2^2\pi x)\right] = 1 - \sec ond _bit _of _binary _repres _of _x$$

which returns 1 - the second bit (column) in the binary expansion.

To prove $VCdim(\mathcal{H}_{sin}) = \infty$, we need to pick n points which are shattered by \mathcal{H}_{sin} , for any n. To do so, we construct n points $x_1, x_2, ..., x_n \in [0, 1]$, such that the set of the m-th bits in the binary expansion, as m ranges from 1 to 2^n , ranges over all possible labelings of $x_1, x_2, ..., x_n$.

$$x_1 = 0.0000...$$
 $x_2 = 0.0000...$
 $x_{n-1} = 0.0011...$
 $x_n = 0.0101...$
 $x_{n-1} = 0.0101...$

If we wish to give the labeling 0 for $x_1, x_2, ..., x_{n-1}, x_n$ we pick $m=2^n$:

$$h(x) = \left[\sin(2^{2^n} \pi x) \right]$$

which returns 1 - the bit on position 2ⁿ (column) in the binary expansion.

To prove $VCdim(\mathcal{H}_{sin}) = \infty$, we need to pick n points which are shattered by \mathcal{H}_{sin} , for any n. To do so, we construct n points $x_1, x_2, ..., x_n \in [0, 1]$, such that the set of the m-th bits in the binary expansion, as m ranges from 1 to 2^n , ranges over all possible labelings of $x_1, x_2, ..., x_n$.

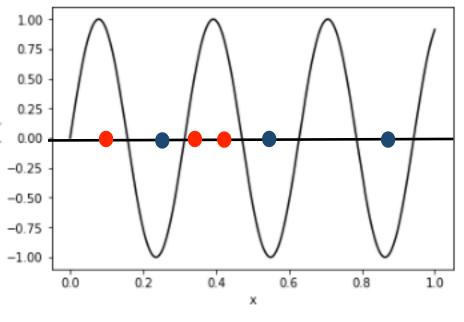
$$x_1 = 0.0000...11$$
 $x_2 = 0.0000...11$
...

$$x_{n-1} = 0.0011...11$$

 $x_n = 0.0101...01$

We conclude that $x_1, x_2, ..., x_{n-1}, x_n$ can be given any labeling by some $h \in \mathcal{H}_{sin}$, so it is shattered. This can be done for any n, so $VCdim(\mathcal{H}_{sin}) = \infty$.

We conclude that $x_1, x_2, ..., x_{n-1}, x_n$ can be given any labeling by some $h \in \mathcal{H}_{sin}$, so it is shattered. This can be done for any n, so $VCdim(\mathcal{H}_{sin}) = \infty$.

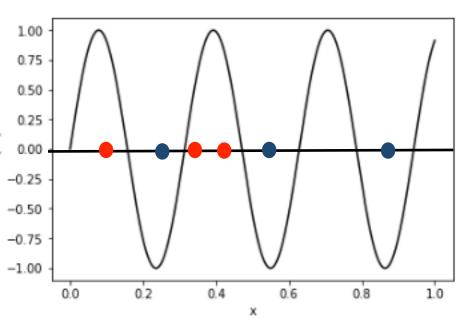


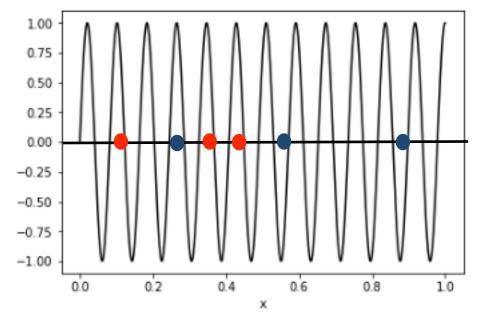
Training points

- Class 0
- Class 1

$$h(x) = \left[\sin(20x)\right]$$

We conclude that $x_1, x_2, ..., x_{n-1}, x_n$ can be given any labeling by some $h \in \mathcal{H}_{sin}$, so it is shattered. This can be done for any n, so $VCdim(\mathcal{H}_{sin}) = \infty$.





- Class 0
- Class 1

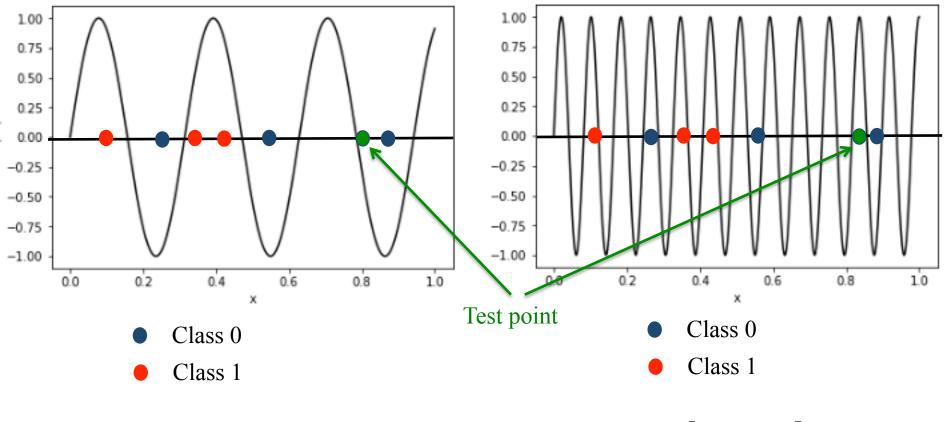
 $h(x) = \left[\sin(20x)\right]$

• Class 0

Class 1

$$h(x) = \left[\sin(77x)\right]$$

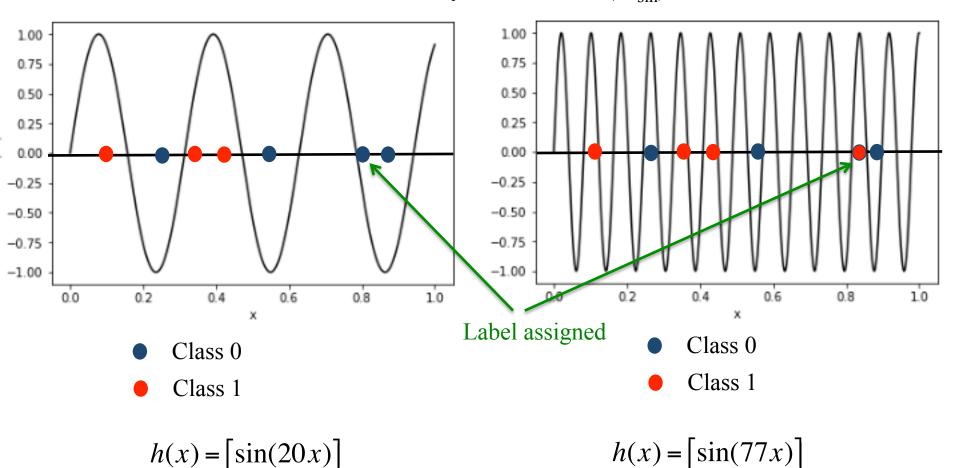
We conclude that $x_1, x_2, ..., x_{n-1}, x_n$ can be given any labeling by some $h \in \mathcal{H}_{sin}$, so it is shattered. This can be done for any n, so $VCdim(\mathcal{H}_{sin}) = \infty$.



$$h(x) = \left[\sin(20x)\right]$$

$$h(x) = \left[\sin(77x)\right]$$

We conclude that $x_1, x_2, ..., x_{n-1}, x_n$ can be given any labeling by some $h \in \mathcal{H}_{sin}$, so it is shattered. This can be done for any n, so $VCdim(\mathcal{H}_{sin}) = \infty$.



Consider $\mathcal{H} = \mathcal{H}S^n$ be the set of halfspaces (linear classifiers) in \mathbb{R}^n

$$\mathcal{H} = \mathcal{H}S^{n} = \{h_{w,b} : \mathbf{R}^{n} \to \{-1, 1\}, h_{w,b}(x) = sign\left(\sum_{i=1}^{n} w_{i}x_{i} + b\right) \mid w \in \mathbf{R}^{n}, b \in \mathbf{R}\}$$

Consider label -1 to correspond to label 0, they are basically the same.

For n = 2 we have:

$$\mathcal{H}S^2 = \mathcal{H}_{lines} = \{h_{a,b,c} : \mathbf{R}^2 \to \{0, 1\}, h_{a,b,c}((x,y)) = \mathbf{1}_{[ax+by+c>0]}((x,y)), a, b, c \in \mathbf{R}\}$$

Let us restrict our attention to "homogenous" linear classifiers, the ones that go through origin, b = 0.

$$\mathcal{H}S_0^{n} = \{h_{w,0} : \mathbf{R}^n \to \{-1, 1\}, \ h_{w,0}(x) = sign\left(\sum_{i=1}^n w_i x_i\right) \mid w \in \mathbf{R}^n\}$$

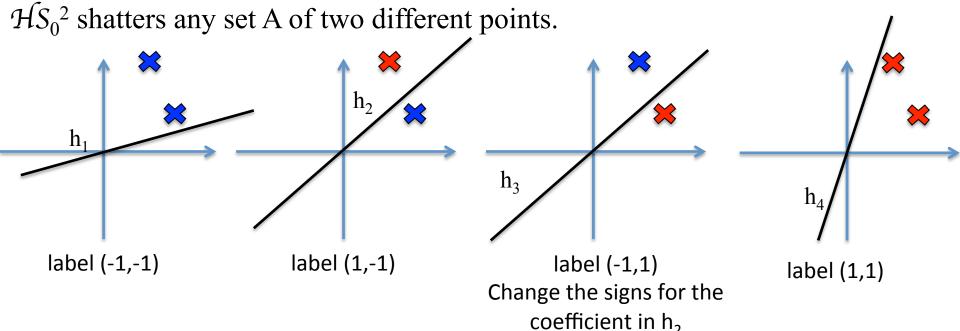
What is the $VCdim(\mathcal{H}S_0^n)$?

$$\mathcal{H}S_0^{n} = \{h_{w,0} : \mathbf{R}^n \to \{-1, 1\}, h_{w,0}(x) = sign\left(\sum_{i=1}^n w_i x_i\right) \mid w \in \mathbf{R}^n\}$$

For n = 2 we have:

$$\mathcal{H}S_0^2 = \{h_{w1,w2} \colon \mathbf{R}^2 \to \{-1, 1\}, h_{w1,w2}(x) = \text{sign}(w_1 x_1 + w_2 x_2) | (w_1, w_2) \in \mathbf{R}^2 \}$$

What is the $VCdim(HS_0^2)$?



Does HS_0^2 shatter a set A of three points?

Difficult to reason geometrically... choose the algebraic proof.

We will show that $VCdim(\mathcal{H}S_0^n) = n$.

Proof: 1st part

We first show that $VCdim(\mathcal{H}S_0^n) \ge n$.

We find a set A consisting of *n* points in \mathbb{R}^n that is shattered by $\mathcal{H}S_0^n$.

Take $A = \{e_1, e_2, ..., e_n\}$ to be the orthonormal basis of \mathbb{R}^n .

$$e_1 = (1, 0, 0, ..., 0); e_2 = (0, 1, 0, ..., 0);; e_n = (0, 0, 0, ..., 1)$$

We want to proof that $\mathcal{H}S_0^n$ shatters A, so that $VCdim(\mathcal{H}S_0^n) \ge n$. This is equivalent to proof that for every $B \subseteq A$, there is a function $h_B \in \mathcal{H}S_0^n$ such that h_B gives label +1 to all elements in B and label -1 to all elements of $A \setminus B$.

Pick B subset of A, B \subseteq {e₁, e₂, ..., e_n}. Choose w = (w₁, w₂,..., w_n) such that:

$$w_i = \begin{cases} 1, & \text{if } e_i \in B \\ -1, & \text{if } e_i \notin B \end{cases}$$

Then, $h_B(e_i) = sign(\langle w, e_i \rangle) = w_i$ will generate the labels +1 for elements in B, -1 for elements not in B

Proof: 2nd part

We now show that $VCdim(\mathcal{H}S_0^n) < n+1$.

We will prove that given any set $A = \{x_1, x_2, ..., x_{n+1}\}$ of n+1 points in \mathbb{R}^n , A cannot be shattered by $\mathcal{H}S_0^n$.

The points $\{x_1, x_2, ..., x_{n+1}\}$ "live" in \mathbb{R}^n , a vector space with dimension n. So, $\{x_1, x_2, ..., x_{n+1}\}$ are linearly dependent and there exist coefficients $a_1, a_2, ...$ a_{n+1} not all of them 0 such that: $\sum_{i=0}^{n+1} a_i x_i = 0$

Take $P \subseteq \{1, 2, ..., n+1\}$ the set of positive coefficients a_i and $N \subseteq \{1, 2, ..., n+1\}$ the set of negative coefficients of a_i . So we have:

$$\sum_{i \in P} a_i x_i = \sum_{j \in N} |a_j| x_j$$

Take $P \subseteq \{1, 2, ..., n+1\}$ the set of positive coefficients a_i and $N \subseteq \{1, 2, ..., n+1\}$ the set of negative coefficients of a_i . So we have:

$$\sum_{i \in P} a_i x_i = \sum_{j \in N} |a_j| x_j$$

Assume that A is shattered by $\mathcal{H}S_0^n$ and take $B = \{x_i | i \in P\}$. In particular, there exist h_B such that it realizes the label consisting of +1 for all $x_i \in B$ and -1 for all $x_i \notin B$.

$$h_{B}\left(\sum_{i \in P} a_{i} x_{i}\right) = \sum_{i \in P} a_{i} h_{B}(x_{i}) > 0$$

$$h_{B}\left(\sum_{i \in P} a_{i} x_{i}\right) = h_{B}\left(\sum_{j \in N} \left|a_{j}\right| x_{j}\right) = \sum_{j \in N} \left|a_{j}\right| h_{B}(x_{j}) < 0$$

So, this is a contradiction.

Assignment 1

Assignment 1 – good to know

- 4 problems = 3.5 points
- 1 bonus problem = 1 point
- deadline: in 3 weeks time, Friday, 17th of April 2020, 23:59
 - late submission policy: maximum 3 days allowed, -10% (= 0.35 points) for each day
 - upload a pdf written in a scientific editor (Word, Latex, LyX) containing your solution here: https://tinyurl.com/AML-2020-ASSIGNMENT1
 - is mandatory that you write your solution with a scientific editor, otherwise your solution would not be taken into account
 - you can insert drawings for your proofs
- for every problem write clear explanations, proofs to justify your answer (if you write just some indications you will not get too many points)
- do not share/copy the solution with/from your colleagues: you + your colleague/s will get 0 points

Problems 1 and 2

Assignment 1

Deadline: Friday, 17th of April

- (0.5 points) Consider H = {h_θ: ℝ → {0,1}, h_θ(x) = 1_[x≥θ](x), θ ∈ ℝ} ∪ {h_θ: ℝ → {0,1}, h_θ(x) = 1_[x<θ](x), θ ∈ ℝ}. Compute VCdim(H).
- 2. (0.75 points) Consider H to be the class of all centered in origin sphere classifiers in the 3D space. A centered in origin sphere classifier in the 3D space is a classifier h_r that assigns the value 1 to a point if and only if it is inside the sphere with radius r > 0 and center given by the origin O(0,0,0).
 - a. show that the class H can be (ε, δ) PAC learned by giving the algorithm A and determining the sample complexity m_H(ε, δ) such that the definition of PAClearnability is satisfied.
 - b. compute VCdim(H).

Problems 3 and 4

- (1 point) What is the VC-dimension of the set of subsets I_θ of the real line parameterized by a single parameter θ where I_θ = [θ, θ + 1] ∪ [θ + 2, ∞).
- 4. (1.25 points) An axis aligned square classifier in the plane is a classifier that assigns the value 1 to a point if and only if it is inside a certain square. Formally, given the real numbers a₁, a₂, r > 0 ∈ ℝ we define the classifier h_(a₁,a₂,r) by

$$h_{(a1,a2,r)}(x_1,x_2) = \begin{cases} 1, & \text{if } a_1 \le x_1 \le a_1 + r, a_2 \le x_2 \le a_2 + r \\ 0, & \text{otherwise} \end{cases}$$

The class of all axis aligned squares in the plane is defined as

$$\mathcal{H} = \{h_{(a_1,a_2,r)} \colon \mathbb{R}^2 \to \{0,1\} | a_1, a_2, r \in \mathbb{R}, r > 0\}$$

Consider the realizability assumption.

- a. give a learning algorithm A that return a hypothesis h_S = A(S) consistent with the training set S (h_S has empirical risk 0 on S);
- b. find the sample complexity $m_H(\epsilon, \delta)$ in order to show that \mathcal{H} is PAC learnable.
- c. compute VCdim(H).

Bonus Problem

Bonus Problem (1 point)

Compute the VC-dimension of the class of convex d-gons (convex polygons with exactly d sides) in the plane. Provide a detailed proof of your result.

$$d = 4$$

