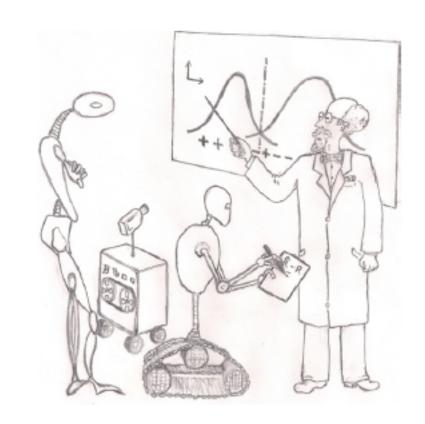
## Învățare Automată (Machine Learning)



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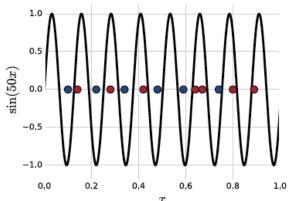
Master Informatică, anul I, 2018-2019, cursul 7

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

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

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

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



Show that VCdim( $\mathcal{H}_{sin}$ ) =  $\infty$  based on the following 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:

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

# Recap - VCdim( $\mathcal{H}S_0^n$ )

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.

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

"Homogenous" linear classifiers, the ones that go through origin, b = 0.

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

Show that  $VCdim(\mathcal{H}S_0^n) = n$ 

# Recap - VCdim( $\mathcal{H}S_0^n$ )

#### **Proof:**

 $1^{st}$  part – show that  $VCdim(\mathcal{H}S_0^n) \ge n$ 

 $A = \{e_1, e_2, ..., e_n\}$ , the orthonormal basis of  $\mathbb{R}^n$  is shattered by  $\mathcal{H}S_0^n$ .

 $2^{nd}$  part – show that  $VCdim(\mathcal{H}S_0^n) < n+1$ 

Any set  $A = \{x_1, x_2, ..., x_{n+1}\}$  of n+1 points in  $\mathbb{R}^n$  cannot be shattered by  $\mathcal{H}S_0^n$ . Provide an algebraic proof, based on the fact that  $\{x_1, x_2, ..., x_{n+1}\}$  are linearly dependent in  $\mathbb{R}^n$ .

So, 
$$VCdim(\mathcal{H}S_0^n) = n$$

Similarly, it can be shown that  $VCdim(\mathcal{H}S^n) = n + 1$ 

### Recap - Assignment 1

- 5 problems = 3.5 points:
  - $\mathcal{H}_{\text{triangles}}$  (0.5 points)
  - $\mathcal{H}_{\text{balls}}$  (0.5 points)
  - classifier in 2D/5D for predicting whether patients will suffer a heart attack (0.75 points)
  - $\mathcal{H}_{n-parity}$  (0.75 points)
  - $\mathcal{H}^{\chi}_{=k}$ ,  $\mathcal{H}_{\text{at-most}=k}$  (1 point)
- 1 bonus problem = 1 point
  - VCdim of the class of convex d-gons (convex polygons with exactly d sides)
- deadline: Sunday, 21 April 2019, 23:59
  - late submission policy: maximum 3 days allowed, -10% (= 0.35 points) for each day
  - submit hard copy

OR

send a pdf with a scan of your solution to <u>bogdan.alexe@fmi.unibuc.ro</u>

### Today's lecture: Overview

• The fundamental theorem of statistical learning

Computational complexity of learning

# The fundamental theorem of statistical learning

### The fundamental theorem of statistical learning

**Theorem** (The Fundamental Theorem of Statistical Learning).

Let  $\mathcal{H}$  be a hypothesis class of functions from a domain  $\mathcal{X}$  to  $\{0,1\}$  and let the loss function be the 0-1 loss. Then, the following are equivalent:

- 1.  $\mathcal{H}$  has the uniform convergence property.
- 2. Any ERM rule is a successful agnostic PAC learner for  $\mathcal{H}$ .
- 3.  $\mathcal{H}$  is agnostic PAC learnable.
- 4.  $\mathcal{H}$  is PAC learnable.
- 5. Any ERM rule is a successful PAC learner for  $\mathcal{H}$ .
- 6.  $\mathcal{H}$  has a finite VC-dimension.

A finite VC- dimension guarantees learnability. Hence, the VC-dimension characterizes PAC learnability.

#### Proof

- $\mathcal{H}$  has the uniform convergence property.
- 2. Any ERM rule is a successful agnostic PAC learner for H.
- 3.  $\mathcal{H}$  is agnostic PAC learnable.
- 4. H is PAC learnable.
- 5. Any ERM rule is a successful PAC learner for  $\mathcal{H}$ .
- H has a finite VC-dimension.

#### **Proof:**

- $1 \rightarrow 2$  follows from lecture 4: uniform convergence property  $\rightarrow$  every sample S is  $\epsilon$ -representative  $\rightarrow$  ERM is a successful agnostic PAC learner
- $2 \rightarrow 3, 3 \rightarrow 4$  (lecture 5),  $2 \rightarrow 5$  follow immediately
- $4 \rightarrow 6$  (lecture 5),  $5 \rightarrow 6$  follow from the No-Free Lunch theorem
- Need to prove  $6 \rightarrow 1$  (the hardest part)

### Remember – lecture 5: uniform convergence property

#### **Definition** (uniform convergence)

A hypothesis class  $\mathcal{H}$  has the *uniform convergence property* wrt a domain  $\mathcal{Z}$ , loss function  $\ell$  if:

- there exists a function  $m_H^{UC}:(0,1)^2 \to N$
- such that for all  $(\varepsilon, \delta) \in (0,1)^2$
- and for any probability distribution  $\mathcal{D}$  over  $\mathcal{Z}$

if S is a sample of  $m \ge m_H^{UC}(\varepsilon, \delta)$  examples drawn i.i.d. according to  $\mathcal{D}$ , then, with probability of at least  $1 - \delta$ , S is  $\varepsilon$ -representative.

#### **Definition** ( $\varepsilon$ – representative sample)

A sample S is called  $\varepsilon$  – representative wrt domain Z, hypothesis class  $\mathcal{H}$ , loss function  $\ell$  and distribution  $\mathcal{D}$  if:  $\forall h \in \mathcal{H}, |L_S(h) - L_{\mathcal{D}}(h)| \leq \epsilon$ .

#### Lemma

Let S be a sample that is  $\varepsilon/2$  – representative wrt domain  $\mathcal{Z}$ , hypothesis class  $\mathcal{H}$ , loss function  $\ell$  and distribution  $\mathcal{D}$ . Then any output of  $\mathrm{ERM}_{\mathcal{H}}(S)$  i.e any  $h_S \in \mathrm{argmin}_h \, \mathrm{L}_S(h)$  satisfies:

$$L_{\mathcal{D}}(A(S)) \le \min_{h \in \mathcal{H}} L_{\mathcal{D}}(h) + \epsilon$$

#### Proof for $6 \rightarrow 1$

We want to prove that finite VC-dimension  $\rightarrow$  *uniform convergence property* 

#### Two steps:

- 1. (Sauer's lemma) If  $VCdim(\mathcal{H}) \leq d < \infty$ , then even though  $\mathcal{H}$  might be infinite, when restricting it to a finite set  $C \subseteq X$ , its "effective" size,  $|\mathcal{H}_C|$ , is only  $O(|C|^d)$ . That is, the size of  $\mathcal{H}_C$  grows polynomially rather than exponentially with |C|.
- 2. we have shown in lecture 4 that finite hypothesis classes enjoy the uniform convergence property. We generalize this result and show that uniform convergence holds whenever the hypothesis class has a "small effective size." By "small effective size" we mean classes for which  $|\mathcal{H}_C|$  grows polynomially with |C|.

### The Growth function

#### **Definition**

Let  $\mathcal{H}$  be a hypothesis class. Then the growth function of  $\mathcal{H}$ , denoted by  $\tau_H$ , where  $\tau_{\mathcal{H}} \colon N \to N$ , is defined as:

$$\tau_H(m) = \max_{C \subseteq X: |C| = m} |H_C|$$

In other words,  $\tau_H(m)$  is the maximum number of different functions from a set C of size m to  $\{0,1\}$  that can be obtained by restricting  $\mathcal{H}$  to C.

**Observation:** if  $VCdim(\mathcal{H}) = d$  then for any  $m \le d$  we have  $\tau_{\mathcal{H}}(m) = 2^m$ . In such cases,  $\mathcal{H}$  induces all possible functions from C to  $\{0,1\}$ .

What happens when m becomes larger than the VC-dimension? Answer given by the Sauer's lemma: the growth function  $\tau_{\mathcal{H}}$  increases polynomially rather than exponentially with m.

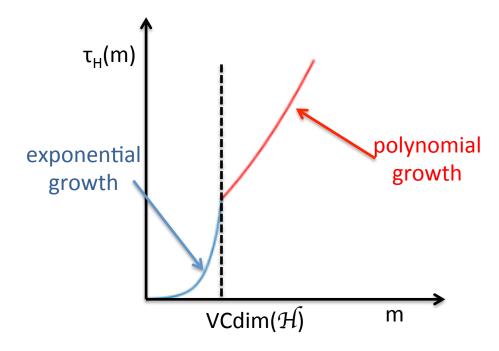
### The Sauer's lemma

#### **Lemma (Sauer – Shelah – Perles)**

Let  $\mathcal{H}$  be a hypothesis class with  $VCdim(\mathcal{H}) \leq d < \infty$ . Then, for all m, we have that:

 $\tau_H(m) \le \sum_{i=0}^d C_m^i$ 

In particular, if m > d + 1 then  $\tau_{\mathcal{H}}(m) \le (em/d)^d = O(m^d)$ 



#### Lemma (Sauer – Shelah – Perles)

Let  $\mathcal{H}$  be a hypothesis class with  $VCdim(\mathcal{H}) \leq d < \infty$ . Then, for all m, we have that:

$$\tau_H(m) \le \sum_{i=0}^a C_m^i$$

In particular, if m > d + 1 then  $\tau_{\mathcal{H}}(m) \le (em/d)^d = O(m^d)$ 

#### **Proof**

To prove the lemma it suffices to prove the following stronger claim:

For any 
$$C = \{c_1, c_2, ..., c_m\}$$
 we have:  
 $|\mathcal{H}_C| \le |\{B \subseteq C: \mathcal{H} \text{ shatters B}\}|$ , for all  $\mathcal{H}$  a hypothesis class

The reason why this claim is sufficient to prove the lemma is that if  $VCdim(\mathcal{H}) \le d$  then no set B whose size is larger than d is shattered by  $\mathcal{H}$  and therefore:

$$\tau_H(m) = \max_{C \subseteq X: |C| = m} \left| H_C \right| \le \max_{C \subseteq X: |C| = m} \left| \{ B \subseteq C: \left| B \right| \le d \} \right| \le \sum_{i=0}^{d} C_m^i$$

#### We will employ induction over the size of C

First step: Fix  $\mathcal{H}$  and consider |C| = 1.

If  $|\mathcal{H}_C| = 1 \le |\{B \subseteq C : \mathcal{H} \text{ shatters B}\}| = 1$  ( $\mathcal{H} \text{ shatters the empty set}$ ).

If  $|\mathcal{H}_C| = 2 \le |\{B \subseteq C: \mathcal{H} \text{ shatters } B\}| = 2 \ (\mathcal{H} \text{ shatters the empty set and } C)$ 

#### *Induction step:*

So,  $Y_0 = \mathcal{H}_C$ 

Assume the claim holds for  $|C| \le m$  and prove it for |C| = m+1.

Fix  $\mathcal{H}$  and consider  $C = \{c_1, c_2, \dots, c_m, c_{m+1}\}$  and  $C' = \{c_1, c_2, \dots, c_m\}$ .

Take $Y_0 = \{g: C' \rightarrow \{0, 1\}   \text{ exists } h \in \mathbb{R} \}$	Hsuch
that $h(c) = g(c)$ for all $c \in C$ ' and $h(c_m)$	$_{n+1}) = 0$
$OR h(c_{m+1}) = 1\}$	$\mathbf{Y_0}$
	V

	1			111	IIII±T
	1	1	0	1	0
1	1	1	0	1	1
	0	1	1	1	1
	1	0	0	1	0
	1	0	0	0	1
					•••

#### We will employ induction over the size of C

First step: Fix  $\mathcal{H}$  and consider |C| = 1.

If  $|\mathcal{H}_C| = 1 \le |\{B \subseteq C : \mathcal{H} \text{ shatters B}\}| = 1$  ( $\mathcal{H} \text{ shatters the empty set}$ ).

If  $|\mathcal{H}_C| = 2 \le |\{B \subseteq C : \mathcal{H} \text{ shatters } B\}| = 2 \ (\mathcal{H} \text{ shatters the empty set and } C)$ 

#### *Induction step:*

Assume the claim holds for  $|C| \le m$  and prove it for |C| = m+1.

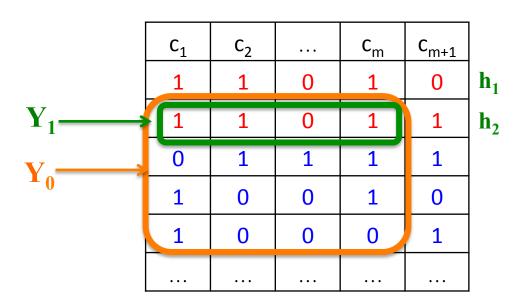
Fix  $\mathcal{H}$  and consider  $C = \{c_1, c_2, \dots, c_m, c_{m+1}\}$  and  $C' = \{c_1, c_2, \dots, c_m\}$ .

Take  $Y_0 = \{g: C' \to \{0, 1\} | \text{ exists } h \in \mathcal{H} \text{ such that } h(c) = g(c) \text{ for all } c \in C' \text{ and } h(c_{m+1}) = 0 \text{ OR } h(c_{m+1}) = 1\} = \mathcal{H}_{C'}$ 

If there exists two different function  $h_1$  and  $h_2$  in  $\mathcal{H}$  that agree with g on C' then they will disagree on  $c_{m+1}$ :  $h_1(c_{m+1}) \neq h_2(c_{m+1})$ . They are two different functions in  $\mathcal{H}$  but they will be counted only once in  $Y_0$ .

Take  $Y_0 = \{g: C' \to \{0, 1\} | \text{ exists } h \in \mathcal{H} \text{ such that } h(c) = g(c) \text{ for all } c \in C' \text{ and } h(c_{m+1}) = 0 \text{ OR } h(c_{m+1}) = 1\} = \mathcal{H}_{C'}$ 

Take  $Y_1 = \{g: C' \to \{0, 1\} | \text{ exists } h_I, h_2 \in \mathcal{H} \text{ such that } h_I(c) = g(c) \text{ for all } c \in C' \text{ and } h_I(c_{m+1}) = 0 \text{ AND } h_2(c) = g(c) \text{ for all } c \in C' \text{ and } h_2(c_{m+1}) = 1\}$ 



Take  $Y_0 = \{g: C' \to \{0, 1\} | \text{ exists } h \in \mathcal{H} \text{ such that } h(c) = g(c) \text{ for all } c \in C' \text{ and } h(c_{m+1}) = 0 \text{ OR } h(c_{m+1}) = 1\} = \mathcal{H}_{C'}$ 

Take 
$$Y_1 = \{g: C' \to \{0, 1\} | \text{ exists } h_1, h_2 \in \mathcal{H} \text{ such that } h_1(c) = g(c) \text{ for all } c \in C' \text{ and } h_1(c_{m+1}) = 0 \text{ AND } h_2(c) = g(c) \text{ for all } c \in C' \text{ and } h_2(c_{m+1}) = 1\}$$

- We have that  $Y_1 \subseteq Y_0$
- $Y_1$  contains only those restriction  $h_{C}$ , that come from two different functions  $h_1$  and  $h_2$  from  $\mathcal{H}$
- $Y_0$  might contain restrictions  $h_{C'}$  that come from a single h from H.
- For simplicity let's assume that C = X, X is the domain of  $\mathcal{H}$ .
- We have that  $|H| = |Y_0| + |Y_1|$

Now, we will apply our induction hypothesis on Y<sub>0</sub>

$$|Y_0| = |\mathcal{H}_{C'}| \leq |\{B \subseteq C' \colon \mathcal{H} \text{ shatters } B\}| = |\{B \subseteq C \colon \mathcal{H} \text{ shatters } B \text{ and } c_{m+1} \notin B\}|$$

Take 
$$\mathcal{H}' = \{h_1 \in \mathcal{H} \text{ such that there exists } h_2 \in \mathcal{H} \text{ s. t. for all } c \in \mathbb{C}' \text{ we have } h_1(c) = h_2(c) \text{ but } h_1(c_{m+1}) \neq h_2(c_{m+1})\}$$

Then 
$$Y_1 = \mathcal{H}'_{C'}$$
 = set of function on C' with two extensions on  $c_{m+1}$ 

Use the induction hypothesis here, on  $Y_1$ :

$$|Y_1| = |\mathcal{H'}_{C'}| \le |\{B \subseteq C' : \mathcal{H'} \text{ shatters B}\}| = |\{B \subseteq C : \mathcal{H} \text{ shatters B and } c_{m+1} \in B\}|$$

So, we have that 
$$|\mathcal{H}| = |\mathcal{H}_C| \le |\{B \subseteq C : \mathcal{H} \text{ shatters B}\}|$$

### $\tau_{\mathcal{H}}$ grows polynomially

#### **Corollary**

Let H be a hypothesis class with VCdim(H) = d. Then for all  $m \ge d$ :

$$\tau_H(m) \le \left(\frac{em}{d}\right)^d = O(m^d)$$

#### **Proof:**

From the Sauer lemma we have:

$$\tau_{H}(m) \leq \sum_{i=0}^{d} C_{m}^{i} \leq \sum_{i=0}^{d} \left( C_{m}^{i} \times \left( \frac{m}{d} \right)^{d-i} \right) \leq \sum_{i=0}^{m} \left( C_{m}^{i} \times \left( \frac{m}{d} \right)^{d-i} \right) = \left( \frac{m}{d} \right)^{d} \sum_{i=0}^{m} \left( C_{m}^{i} \times \left( \frac{d}{m} \right)^{i} \right)$$

$$m \geq d$$

$$\tau_{H}(m) \leq \left(\frac{m}{d}\right)^{d} \sum_{i=0}^{m} \left(C_{m}^{i} \times \left(\frac{d}{m}\right)^{i}\right) = \left(\frac{m}{d}\right)^{d} \left(1 + \frac{d}{m}\right)^{m} \leq \left(\frac{m}{d}\right)^{d} \left(e^{\frac{d}{m}}\right)^{m} = \left(\frac{em}{d}\right)^{d}$$
Newton's binomial formula

#### Proof for $6 \rightarrow 1$

We want to prove that finite VC-dimension  $\rightarrow$  *uniform convergence property* 

#### Two steps:

- 1. (Sauer's lemma) If  $VCdim(\mathcal{H}) = d < \infty$ , then even though  $\mathcal{H}$  might be infinite, when restricting it to a finite set  $C \subseteq X$ , its "effective" size,  $|\mathcal{H}_C|$ , is only  $O(|C|^d)$ . That is, the size of  $\mathcal{H}_C$  grows polynomially rather than exponentially with |C|.
- 2. we have shown in lecture 4 that finite hypothesis classes enjoy the uniform convergence property. We generalize this result and show that uniform convergence holds whenever the hypothesis class has a "small effective size." By "small effective size" we mean classes for which  $|\mathcal{H}_C|$  grows polynomially with |C|.

### Uniform converge holds for $\mathcal{H}$ with small effective size

#### **Theorem**

Let  $\mathcal{H}$  be a class and let  $\tau_{\mathcal{H}}$  be its growth function. Then, for every  $\mathcal{D}$  and every  $\delta \in (0,1)$ , with probability of at least  $1 - \delta$  over the choice of  $S \sim \mathcal{D}^m$  we have:

$$\left| L_D(h) - L_S(h) \right| \le \frac{4 + \sqrt{\log(\tau_H(2m))}}{\delta\sqrt{2m}}$$

#### **Proof:**

- in the book, is beyond the scope of this lecture

#### Proof for $6 \rightarrow 1$

We want to prove that finite VC-dimension  $\rightarrow$  *uniform convergence property.* 

Combine the last result with Sauer lemma:  $\tau_{\mathcal{H}}(m) \le (em/d)^d = O(m^d)$  to obtain: for every  $\mathcal{D}$  and every  $\delta \in (0,1)$ , with probability of at least  $1 - \delta$  over the choice of S ~  $\mathcal{D}^m$  we have:

$$\left|L_{D}(h) - L_{S}(h)\right| \leq \frac{4 + \sqrt{\log(\tau_{H}(2m))}}{\delta\sqrt{2m}} \leq \frac{4 + \sqrt{d\log(2em/d)}}{\delta\sqrt{2m}} \leq \frac{2\sqrt{d\log(2em/d)}}{\delta\sqrt{2m}} \leq \frac{2\sqrt{d\log(2em$$

$$|L_D(h) - L_S(h)| \le \frac{1}{\delta} \frac{\sqrt{2d \log(2em/d)}}{\sqrt{m}} < \varepsilon$$

This leads (see the calculation in the book) to:

$$m \ge 4 \frac{2d}{(\delta \varepsilon^2)} \log(\frac{2d}{\delta \varepsilon^2}) + \frac{4d \log(2\varepsilon/d)}{(\delta \varepsilon^2)}$$

#### Proof for $6 \rightarrow 1$

We want to prove that finite VC-dimension  $\rightarrow$  *uniform convergence property*.

for every  $\mathcal{D}$  and every  $\delta \in (0,1)$ , with probability of at least  $1 - \delta$  over the choice of S ~  $\mathcal{D}^m$  we have that if:

$$m \ge 4 \frac{2d}{(\delta \varepsilon^2)} \log(\frac{2d}{\delta \varepsilon^2}) + \frac{4d \log(2\varepsilon/d)}{(\delta \varepsilon^2)}$$

then the sample S is  $\varepsilon$ -representative

$$|L_D(h) - L_S(h)| \le \frac{1}{\delta} \frac{\sqrt{2d \log(2em/d)}}{\sqrt{m}} < \varepsilon$$

So, we have that: 
$$m_H^{UC}(\varepsilon, \delta) \le 4 \frac{2d}{(\delta \varepsilon^2)} \log(\frac{2d}{\delta \varepsilon^2}) + \frac{4d \log(2\varepsilon/d)}{(\delta \varepsilon^2)}$$

The derived bound is not the tightest possible, there exist another bound much tighter (see next).

# The fundamental theorem of statistical learning – quantitative version

#### **Theorem**

Let  $\mathcal{H}$  be a hypothesis class of functions from a domain  $\mathcal{X}$  to  $\{0,1\}$  and let the loss function be the 0–1 loss. Assume that  $VCdim(\mathcal{H}) = d < \infty$ . Then, there are absolute constants  $C_1$ ,  $C_2$  such that:

1.  $\mathcal{H}$  has the uniform convergence property with sample complexity:

$$C_1 \frac{d + \log(1/\delta)}{\epsilon^2} \le m_{\mathcal{H}}^{UC}(\epsilon, \delta) \le C_2 \frac{d + \log(1/\delta)}{\epsilon^2}$$

2.  $\mathcal{H}$  is agnostic PAC learnable with sample complexity:

$$C_1 \frac{d + \log(1/\delta)}{\epsilon^2} \le m_{\mathcal{H}}(\epsilon, \delta) \le C_2 \frac{d + \log(1/\delta)}{\epsilon^2}$$

3.  $\mathcal{H}$  is PAC learnable with sample complexity:

$$C_1 \frac{d + \log(1/\delta)}{\epsilon} \le m_{\mathcal{H}}(\epsilon, \delta) \le C_2 \frac{d \log(1/\epsilon) + \log(1/\delta)}{\epsilon}$$

The VC dimension determines (along with  $\varepsilon$ ,  $\delta$ ) the samples complexities of learning a class. It gives us a lower and an upper bound.

### Intuition for deriving the lower bounds

The PAC case (realizable case)

$$C_1 \frac{d + \log(1/\delta)}{\epsilon} \le m_{\mathcal{H}}(\epsilon, \delta) \le C_2 \frac{d \log(1/\epsilon) + \log(1/\delta)}{\epsilon}$$

Pick a set  $A = \{x_1, x_2, ..., x_d\}$  of size  $d = VCdim(\mathcal{H})$  that is shattered by  $\mathcal{H}$ . Choose the following (adversarial) probability distribution  $\mathcal{D}$  over  $\mathcal{X}$ :  $\mathcal{D}(x_1) = 1-4\epsilon$ ,  $\mathcal{D}(x_i) = 4\epsilon/(d-1)$ , i = 2,3,...,d,  $\mathcal{D}(x) = 0$ , for all x in  $\mathcal{X} \setminus A$ 

By the No Free Lunch theorem as long as a sample S hits  $B = \{x_2, ..., x_d\}$  at most (d-1)/2 times, the probability of making an error over B is  $\geq 1/4$ . This happens because we see less then half of the domain B points. So, our expected error with respect to  $\mathcal{D}$  is  $4\epsilon/4 = \epsilon$ .

If the sample S has size m, then roughly  $4m\varepsilon$  points will hit  $B = \{x_2, ..., x_d\}$ . So, to make less than  $\varepsilon$  errors we need to have  $4m\varepsilon > (d-1)/2$ ,  $m > (d-1)/8\varepsilon$