

Math 597 Assignment 3

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given m points on the real line, there are $m+1$ options for threshold θ , $m-1$ options between 2 points, one option to the right of every point and one to the left of every point.

Given, one of these $m+1$ options for θ , we can classify everything to the right as a positive instance (θ_i^R) or everything to the left as a positive instance (θ_i^L)

$\Rightarrow 2(m+1)$ options for θ

observe that θ_1^R classifies every point the same way as θ_{m+1}^L . Similarly for θ_1^L and θ_{m+1}^R

$\Rightarrow 2m$ options for θ

$$\Rightarrow \pi_m(H) \leq 2m$$

$$\Rightarrow \mathcal{R}_m(H) \leq \sqrt{\frac{2 \log(2m)}{m}}$$

2) a) Suppose we are given an instance with one data point x_1

If x_1 is positively labelled then h_{+1} can correctly classify it. If x_1 is negatively labelled then h_{-1} can correctly classify it.

Suppose we are given an instance with two data points x_1, x_2

Suppose x_1 has a positive label and x_2 has a negative label. Neither h_{+1} or h_{-1} can correctly classify both points

$$\Rightarrow \boxed{\text{VC-dimension} = 1}$$

$$\mathcal{R}_n(\mathcal{H}) = \mathbb{E}_{\sigma} \left[\sup_{h \in \mathcal{H}} \frac{1}{n} \sum_{i=1}^n \sigma_i h(x_i) \right]$$

$$= \mathbb{E}_{\sigma} \left[\sup_{h \in \mathcal{H}} \frac{1}{n} \left(\sum_{i=1}^n \sigma_i \right) h(x_1) \right] \quad \begin{array}{l} \text{Since } h(x_i) = h(x_j) \\ \forall i, j \in [n] \end{array}$$

$$= \mathbb{E}_{\sigma} \left[\frac{1}{n} \left| \sum_{i=1}^n \sigma_i \right| \right]$$

$$= \frac{1}{n} \mathbb{E}_{\sigma} \left[\left| \sum_{i=1}^n \sigma_i \right| \right]$$

$$\leq \frac{1}{n} \sqrt{\mathbb{E}_{\sigma} \left[\left(\sum_{i=1}^n \sigma_i \right)^2 \right]}$$

$$= \frac{1}{n} \sqrt{\mathbb{E}_{\sigma} \left[\sum_{i=1}^n \sigma_i^2 \right]}$$

$$\mathbb{E}[\sigma_i \sigma_j] = 0 \quad i \neq j$$

$$= \frac{1}{n} \sqrt{\sum_{i=1}^n 1}$$

$$\mathbb{E}[\sigma_i^2] = 1$$

$$\boxed{= \frac{1}{\sqrt{n}} = \sqrt{\frac{1}{n}} \quad \text{Since } 1 = 1}$$

b) Suppose we are given an instance with one data point y_1

If y_1 is labelled positive we can let $x_1 = y_1$ and then h_{+1} will correctly classify it. If y_1 is labelled negative then h_{-1} can correctly classify it

Suppose we are given an instance with two data points y_1, y_2 ($y_1 \neq y_2$). If y_1 and y_2 are both labelled positive no hypothesis in \mathcal{H} can correctly classify both points

$$\Rightarrow \text{VC-dimension} = 1$$

$$P_{\mathcal{H}}(\mathcal{H}) = \mathbb{E}_{\sigma} \left[\sup_{h \in \mathcal{H}} \frac{1}{n} \sum_{i=1}^n \sigma_i h(x_i) \right]$$

$$= \frac{1}{n} \mathbb{E}_{\sigma} \left[\sup_{h \in \mathcal{H}} \sigma_1 h(x_1) - \sum_{i=2}^n \sigma_i \right] \quad \begin{array}{l} \text{Since } h(x_i) = -1 \\ \text{if } i \neq 1 \end{array}$$

$$= \frac{1}{n} \mathbb{E}_{\sigma} \left[\sup_{h \in \mathcal{H}} \sigma_1 h(x_1) \right] - \frac{1}{n} \mathbb{E}_{\sigma} \left[\sum_{i=2}^n \sigma_i \right]$$

$$= \frac{1}{n} \mathbb{E}_{\sigma} \left[\sup_{h \in \mathcal{H}} \sigma_1 h(x_1) \right] \quad \text{Since } \mathbb{E}[\sigma_i] = 0$$

$$= \frac{1}{n} \mathbb{E}_{\sigma} [1]$$

$$= \frac{1}{n}$$

$$3) a) \mathcal{R}_M(\alpha \mathcal{H}) = \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \alpha \mathcal{H}} \frac{1}{M} \sum_{i=1}^M \sigma_i h(x_i) \right] \right]$$

$$= \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{1}{M} \sum_{i=1}^M \alpha \sigma_i h(x_i) \right] \right]$$

Case $\alpha \geq 0$:

$$= \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{\alpha}{M} \sum_{i=1}^M \sigma_i h(x_i) \right] \right]$$

$$= \alpha \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{1}{M} \sum_{i=1}^M \sigma_i h(x_i) \right] \right]$$

$$= |\alpha| \mathcal{R}_M(\mathcal{H})$$

Case $\alpha < 0$:

$$= \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{(-\alpha)}{M} \sum_{i=1}^M (-\sigma_i) h(x_i) \right] \right]$$

note: σ_i and $-\sigma_i$ have the same distribution (this is stated on page 33 and 34 of the Foundations of Machine Learning by Mohri)

$$= |\alpha| \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{1}{M} \sum_{i=1}^M \sigma_i h(x_i) \right] \right]$$

$$= |\alpha| \mathcal{R}_M(\mathcal{H})$$

combining these two cases we get

$$\Rightarrow \mathcal{R}_M(\alpha \mathcal{H}) = |\alpha| \mathcal{R}_M(\mathcal{H})$$

$$b) \mathcal{R}_m(\mathcal{X} + \mathcal{X}') = \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{X}, h' \in \mathcal{X}'} \frac{1}{m} \sum_{i=1}^m \sigma_i (h(x_i) + h'(x_i)) \right] \right]$$

$$= \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{X}, h' \in \mathcal{X}'} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) + \sup_{h \in \mathcal{X}, h' \in \mathcal{X}'} \frac{1}{m} \sum_{i=1}^m \sigma_i h'(x_i) \right] \right]$$

$$= \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{X}} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right] \right] + \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h' \in \mathcal{X}'} \frac{1}{m} \sum_{i=1}^m \sigma_i h'(x_i) \right] \right]$$

$$= \mathcal{R}_m(\mathcal{X}) + \mathcal{R}_m(\mathcal{X}')$$

$$c) \mathcal{R}_m(\max(h, h')) = \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i \max(h(x_i), h'(x_i)) \right] \right]$$

$$\text{Use } \max(a, b) = \frac{1}{2} [a + b + |a - b|]$$

$$= \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{2m} \sum_{i=1}^m \sigma_i (h(x_i) + h'(x_i) + |h(x_i) - h'(x_i)|) \right] \right]$$

$$= \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right] \right] + \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i h'(x_i) \right] \right]$$

$$+ \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i |h(x_i) - h'(x_i)| \right] \right]$$

$$= \frac{1}{2} \mathcal{R}_m(\mathcal{H}) + \frac{1}{2} \mathcal{R}_m(\mathcal{H}') + \underbrace{\frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i |h(x_i) - h'(x_i)| \right] \right]}_{\text{denote } \textcircled{1}}$$

denote $\textcircled{1}$

Bounding $\textcircled{1}$

$$\text{let } f(x) = |x|, \quad |f(x) - f(y)| = ||x| - |y|| \leq |x - y| \quad \left(\begin{array}{l} \text{by the reverse} \\ \Delta\text{-inequality} \end{array} \right)$$

\Rightarrow absolute value function is 1-Lipschitz

\Rightarrow Using Talgrand's Lemma

$$\textcircled{1} \leq \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i (h(x_i) - h'(x_i)) \right] \right]$$

$$= \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) + \sup_{h \in \mathcal{H}, h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m -\sigma_i h'(x_i) \right] \right]$$

$$= \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right] \right] + \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m -\sigma_i h'(x_i) \right] \right]$$

Use the fact that σ_i and $-\sigma_i$ follow the same distribution (Mohri page 33/34)

$$\begin{aligned} &= \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h \in \mathcal{H}} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right] \right] + \frac{1}{2} \mathbb{E}_S \left[\mathbb{E}_\sigma \left[\sup_{h' \in \mathcal{H}'} \frac{1}{m} \sum_{i=1}^m \sigma_i h'(x_i) \right] \right] \\ &= \frac{1}{2} \mathcal{R}_m(\mathcal{H}) + \frac{1}{2} \mathcal{R}_m(\mathcal{H}') \end{aligned}$$

$$\begin{aligned} \Rightarrow \mathcal{R}_m(\max(h, h') : h \in \mathcal{H}, h' \in \mathcal{H}') &\leq \frac{1}{2} \mathcal{R}_m(\mathcal{H}) + \frac{1}{2} \mathcal{R}_m(\mathcal{H}') + \frac{1}{2} \mathcal{R}_m(\mathcal{H}) + \frac{1}{2} \mathcal{R}_m(\mathcal{H}') \\ &= \mathcal{R}_m(\mathcal{H}) + \mathcal{R}_m(\mathcal{H}') \end{aligned}$$

$$\begin{aligned}
4) a) \hat{R}_s(\mathcal{X}) &= \mathbb{E}_{\sigma} \left[\frac{1}{M} \sup_{\|w\|_1 \leq \Delta', \|u_j\|_2 \leq \Delta} \sum_{i=1}^M \sigma_i \sum_{j=1}^{n_u} w_j \sigma(u_j \cdot x_i) \right] \\
&= \mathbb{E}_{\sigma} \left[\frac{1}{M} \sup_{\|w\|_1 \leq \Delta', \|u_j\|_2 \leq \Delta} \sum_{j=1}^{n_u} w_j \sum_{i=1}^M \sigma_i \sigma(u_j \cdot x_i) \right] \\
&= \mathbb{E}_{\sigma} \left[\frac{\Delta'}{M} \sup_{\|u_j\| \leq \Delta} \max_{j \in [1, n_u]} \left| \sum_{i=1}^M \sigma_i \sigma(u_j \cdot x_i) \right| \right] \\
&= \frac{\Delta'}{M} \mathbb{E}_{\sigma} \left[\sup_{\|u_j\| \leq \Delta, j \in [1, n_u]} \left| \sum_{i=1}^M \sigma_i \sigma(u_j \cdot x_i) \right| \right] \\
&= \frac{\Delta'}{M} \mathbb{E}_{\sigma} \left[\sup_{\|u_j\| \leq \Delta} \left| \sum_{i=1}^M \sigma_i \sigma(u_j \cdot x_i) \right| \right]
\end{aligned}$$

b) σ is L -Lipschitz, by Talagrand's lemma

$$\begin{aligned}
\hat{R}_s(\mathcal{X}) &\leq \frac{\Delta' L}{M} \mathbb{E}_{\sigma} \left[\sup_{\|u_j\| \leq \Delta} \left| \sum_{i=1}^M \sigma_i (u_j \cdot x_i) \right| \right] \\
&= \frac{\Delta' L}{M} \mathbb{E}_{\sigma} \left[\sup_{\|u_j\| \leq \Delta} \sup_{s \in \{-1, 1\}} s \sum_{i=1}^M \sigma_i (u_j \cdot x_i) \right] \\
&= \frac{\Delta' L}{M} \mathbb{E}_{\sigma} \left[\sup_{\|u_j\| \leq \Delta} \sup_{s \in \{-1, 1\}} s \sum_{i=1}^M \sigma_i (u \cdot x_i) \right] \\
&= \Delta' L \hat{R}_s(\mathcal{X}')
\end{aligned}$$

$$c) \hat{\mathcal{R}}_s(H') = \frac{1}{m} \mathbb{E}_{\sigma} \left[\sup_{\|m\|_2 \leq \Lambda, s \in \{-1,1\}} s \sum_{i=1}^m \sigma_i (m \cdot x_i) \right]$$

$$= \frac{1}{m} \mathbb{E}_{\sigma} \left[\sup_{\|m\|_2 \leq \Lambda} \left| \sum_{i=1}^m \sigma_i (m \cdot x_i) \right| \right]$$

$$= \frac{1}{m} \mathbb{E}_{\sigma} \left[\sup_{\|m\|_2 \leq \Lambda} \left| m \cdot \sum \sigma_i x_i \right| \right]$$

$$\text{let } m = \frac{\Lambda \sum_{i=1}^m \sigma_i x_i}{\left\| \sum_{i=1}^m \sigma_i x_i \right\|_2}$$

using Cauchy - Schwarz,

$$= \frac{\Lambda}{m} \mathbb{E}_{\sigma} \left[\left\| \sum_{i=1}^m \sigma_i x_i \right\|_2 \right]$$

$$\begin{aligned}
d) \hat{\mathcal{R}}_s(\mathcal{H}') &= \frac{\Delta}{m} \mathbb{E}_{\sigma} \left[\left\| \sum_{i=1}^m \sigma_i x_i \right\|_2 \right] \\
&\leq \frac{\Delta}{m} \sqrt{\mathbb{E}_{\sigma} \left[\left\| \sum_{i=1}^m \sigma_i x_i \right\|_2^2 \right]} \\
&= \frac{\Delta}{m} \sqrt{\sum_{i=1}^m \sum_{j=1}^m \mathbb{E}_{\sigma} [\sigma_i \sigma_j] (x_i \cdot x_j)} \\
&= \frac{\Delta}{m} \sqrt{\sum_{i=1}^m \sum_{j=1}^m \mathbb{1}_{\{i=j\}} (x_i \cdot x_j)} \\
&= \frac{\Delta}{m} \sqrt{\sum_{i=1}^m \|x_i\|_2^2}
\end{aligned}$$

$$\begin{aligned}
e) \hat{\mathcal{R}}_r(\mathcal{H}) &\leq \Delta' L \hat{\mathcal{R}}_s(\mathcal{H}') \\
&\leq \frac{\Delta' \Delta L}{m} \sqrt{\sum_{i=1}^m \|x_i\|_2^2} \\
&\leq \frac{\Delta' \Delta L}{m} \sqrt{\sum_{i=1}^m r^2} \\
&= \frac{\Delta' \Delta L}{m} \sqrt{m r^2} \\
&= \frac{\Delta' \Delta L r}{\sqrt{m}}
\end{aligned}$$

5) Suppose we have an instance with $2k$ points

Claim : There are at most k groups of consecutive positive points within the $2k$ points. Where a group of consecutive positive points is one or more points that are all classified positively and have no negatively classified points between them

Proof : Assume there are $k+1$ groups of consecutive positive points within the $2k$ points

\Rightarrow there are at least k negative points,

Since each group of positive points is separated by at least one negative point

Since each of the $k+1$ groups of consecutive positive points must have at least one positive point

\Rightarrow there are at least $k+1$ positive points

\Rightarrow there are at least $2k+1$ points, which is a contradiction

\Rightarrow Each of the (at most) k groups of consecutive positive points can be covered by one of the k intervals

\Rightarrow Union of k intervals shatters $2k$ points

Suppose we have an instance with $2k+1$ points,
 $x_1, x_2, \dots, x_{2k}, x_{2k+1}$ with $x_1 < x_2 < x_3 < \dots < x_{2k} < x_{2k+1}$

Suppose we label the points as follows

$$x_i = \begin{cases} 1 & i \text{ odd} \\ -1 & i \text{ even} \end{cases} \Rightarrow + - + - + - \dots - + - +$$

$\Rightarrow k+1$ positive instances, with each consecutive instance separated by a negative instance

$\Rightarrow k+1$ groups of consecutive positive points

$\Rightarrow k+1$ intervals are required to correctly classify all $2k+1$ points

\Rightarrow Union of k interval does not shatter $2k+1$ points

$$\Rightarrow \text{VC-dimension} = 2k$$

6) consider the instance $\{\frac{1}{2}, \frac{5}{4}, 2\}$



Classification

-	-	-	$\alpha = 3$
-	-	+	$\alpha = \frac{3}{2}$
-	+	-	$\alpha = \frac{3}{4}$
+	-	-	$\alpha = \frac{1}{6}$
-	+	+	$\alpha = \frac{6}{5}$
+	-	+	$\alpha = -\frac{1}{4}$
+	+	-	$\alpha = \frac{1}{3}$
+	+	+	$\alpha = -2$

\Rightarrow

$\{\frac{1}{2}, \frac{5}{4}, 2\}$ can be shattered

Now Suppose we have an instance with 4 points x_1, x_2, x_3, x_4 with $x_1 < x_2 < x_3 < x_4$ and the classification $+ - + -$

Clearly if $x_1 \in [\alpha+2, \infty)$ our classification will be wrong

$\Rightarrow x_1 \in [\alpha, \alpha+1]$ and is correctly classified $+$

$\Rightarrow x_2 \in (\alpha+1, \alpha+2)$ and is correctly classified $-$

$\Rightarrow x_3 \in [\alpha+2, +\infty)$ and is correctly classified $+$

$\Rightarrow x_4 \in [\alpha+2, +\infty)$ and is incorrectly classified $+$

\Rightarrow no set of 4 points can be shattered

\Rightarrow VC-dimension = 3

$$7) \mathcal{R}_m(\mathcal{H}^\varepsilon) = \mathbb{E}_{S, \sigma} \left[\sup_{f \in \mathcal{H}^\varepsilon} \frac{1}{m} \sum_{i=1}^m \sigma_i f(x_i) \right]$$

Because in \mathcal{H}^ε , there exists $h \in \mathcal{H}^0$ such that $\mathbb{P}[f(x) \neq h(x)] \leq \varepsilon$
 empirically we expect $f(x_i) \neq h(x_i)$ in less than $m \cdot \varepsilon$ instances of the data

\Rightarrow we expect $f(x_i) = h(x_i)$ in at least $m(1-\varepsilon)$ instances of the data

To make it work with summation indexes we round $m(1-\varepsilon)$ to the nearest integer

$$\lceil m(1-\varepsilon) \rceil = \lceil m - m\varepsilon \rceil = m - \lceil m\varepsilon \rceil = m \left(1 - \frac{\lceil m\varepsilon \rceil}{m} \right) = m(1 - \tilde{\varepsilon})$$

$$= \mathbb{E}_{S, \sigma} \left[\sup_{f \in \mathcal{H}^\varepsilon} \left(\frac{1}{m} \sum_{i=1}^{(1-\tilde{\varepsilon})m} \sigma_i f(x_i) + \frac{1}{m} \sum_{i=(1-\tilde{\varepsilon})m+1}^m \sigma_i f(x_i) \right) \right]$$

$$\leq \mathbb{E}_{S, \sigma} \left[\sup_{f \in \mathcal{H}^\varepsilon} \frac{1}{m} \sum_{i=1}^{(1-\tilde{\varepsilon})m} \sigma_i f(x_i) + \sup_{f \in \mathcal{H}^\varepsilon} \frac{1}{m} \sum_{i=(1-\tilde{\varepsilon})m+1}^m \sigma_i f(x_i) \right]$$

$$= \mathbb{E}_{S, \sigma} \left[\sup_{h \in \mathcal{H}^0} \frac{1}{m} \sum_{i=1}^{(1-\tilde{\varepsilon})m} \sigma_i h(x_i) + \sup_{f \in \mathcal{H}^\varepsilon} \frac{1}{m} \sum_{i=(1-\tilde{\varepsilon})m+1}^m \sigma_i f(x_i) \right]$$

$$= \mathbb{E}_{S, \sigma} \left[\sup_{h \in \mathcal{H}^0} \frac{1}{m} \sum_{i=1}^{(1-\tilde{\varepsilon})m} \sigma_i h(x_i) \right] + \mathbb{E}_{S, \sigma} \left[\sup_{f \in \mathcal{H}^\varepsilon} \frac{1}{m} \sum_{i=(1-\tilde{\varepsilon})m+1}^m \sigma_i f(x_i) \right]$$

$$\leq \mathbb{E}_{S, \sigma} \left[\sup_{h \in \mathcal{H}^0} \frac{1}{(1-\tilde{\varepsilon})m} \sum_{i=1}^{(1-\tilde{\varepsilon})m} \sigma_i h(x_i) \right] + \mathbb{E} \left[\frac{1}{m} \sum_{i=(1-\tilde{\varepsilon})m+1}^m 1 \right] \quad \left(\begin{array}{l} \text{Since} \\ \sup \sigma_i f(x_i) = 1 \end{array} \right)$$

$$= \mathcal{R}_{(1-\tilde{\varepsilon})m}(\mathcal{H}^0) + \frac{1}{m} [m - m + \tilde{\varepsilon}m - 1]$$

$$\leq \mathcal{R}_{(1-\tilde{\varepsilon})m}(\mathcal{H}^0) + \tilde{\varepsilon}$$