Lecture 19

§1 Maxima convolution & ANN representation

- 1. Lemma: Maxima convolution & ANN representation (4.29)
 - 全 ① 维度:d∈N
 - D mesh points (插值点)的个数: K∈N
 - 3 Lipschitz parameter : L ∈ [0.∞)
 - B mesh points (插值点): "X1,"X2,-~, "XK ∈ Rd
 - ⑤ 插值函数值: 'y=(y1, y2, --, yK) ∈ RK
 - ⑤ Maxima convolution 筋 ANN representation: Φ ∈ N,其满足

- \mathbb{P} \mathbb{P} \mathbb{P} \mathbb{P} \mathbb{P} \mathbb{P} \mathbb{P}
 - D D(1) = 1
 - B H(重) = T log2(K)]+1
 - \mathfrak{G} $D_1(\underline{\Phi}) = 2dK$
 - $\mathbb{Q}^{\forall} D_i(\underline{\Psi}) \leq 3 \lceil \frac{K}{2^{i+1}} \rceil, i \in \{2,3,4,\cdots\}$

 - $\mathcal{D}^{\&} (R_r^{N}(\Phi))(X) = \max_{k \in \{1,2,-,k\}} (y_k L \| X \mathcal{L}_k \|_1)$

证明:

Proof of Lemma 4.2.9. Throughout this proof, let $\Psi_k \in \mathbb{N}$, $k \in \{1, 2, ..., K\}$, satisfy for all $k \in \{1, 2, ..., K\}$ that $\Psi_k = \mathbb{L}_d \bullet \mathbf{A}_{\mathbf{I}_d, -\mathbf{y}_k}$, let $\Xi \in \mathbb{N}$ satisfy

$$\Xi = \mathbf{A}_{-L \mathbf{I}_K, \mathfrak{y}} \bullet \mathbf{P}_K (\Psi_1, \Psi_2, \dots, \Psi_K) \bullet \mathbb{T}_{d, K}, \tag{4.56}$$

and let $\|\cdot\|$: $\bigcup_{m,n\in\mathbb{N}} \mathbb{R}^{m\times n} \to [0,\infty)$ satisfy for all $m,n\in\mathbb{N}$, $M=(M_{i,j})_{i\in\{1,\dots,m\},j\in\{1,\dots,n\}}\in\mathbb{R}^{m\times n}$ that $\|M\|=\max_{i\in\{1,\dots,m\},j\in\{1,\dots,n\}}|M_{i,j}|$. Observe that (4.55) and Proposition 2.1.2 ensure that $\mathcal{O}(\Phi)=\mathcal{O}(\mathbb{M}_K)=1$ and $\mathcal{I}(\Phi)=\mathcal{I}(\mathbb{T}_{d,K})=d$. This proves items (i) and (ii). Moreover, observe that the fact that for all $m,n\in\mathbb{N}$, $\mathfrak{W}\in\mathbb{R}^{m\times n}$, $\mathfrak{B}\in\mathbb{R}^m$ it holds that $\mathcal{H}(\mathbf{A}_{\mathfrak{W},\mathfrak{B}})=0=\mathcal{H}(\mathbb{T}_{d,K})$, the fact that $\mathcal{H}(\mathbb{L}_d)=1$, and Proposition 2.1.2 assure that

$$\mathcal{H}(\Xi) = \mathcal{H}(\mathbf{A}_{-L\mathbf{I}_K,\mathfrak{y}}) + \mathcal{H}(\mathbf{P}_K(\Psi_1, \Psi_2, \dots, \Psi_K)) + \mathcal{H}(\mathbb{T}_{d,K}) = \mathcal{H}(\Psi_1) = \mathcal{H}(\mathbb{L}_d) = 1. \quad (4.57)$$

Proposition 2.1.2 and Proposition 4.2.7 hence ensure that

$$\mathcal{H}(\Phi) = \mathcal{H}(\mathbb{M}_K \bullet \Xi) = \frac{\mathcal{H}(\mathbb{M}_K) + \mathcal{H}(\Xi)}{\mathcal{H}(\mathbb{M}_K) + \mathcal{H}(\Xi)} = \lceil \log_2(K) \rceil + 1 \tag{4.58}$$

(cf. Definition 4.2.6). This establishes item (iii). Next observe that the fact that $\mathcal{H}(\Xi) = 1$, Proposition 2.1.2, and Proposition 4.2.7 assure that for all $i \in \{2, 3, 4, ...\}$ it holds that

$$\mathbb{D}_{i}(\Phi) = \mathbb{D}_{i-1}(\mathbb{M}_{K}) \le 3\left\lceil \frac{K}{2^{i-1}}\right\rceil. \tag{4.59}$$

This proves item (v). Furthermore, note that Proposition 2.1.2, Proposition 2.2.4, and Proposition 4.2.2 assure that

$$\mathbb{D}_1(\Phi) = \mathbb{D}_1(\Xi) = \frac{\mathbb{D}_1(\mathbf{P}_K(\Psi_1, \Psi_2, \dots, \Psi_K))}{\mathbb{D}_1(\Psi_i)} = \sum_{i=1}^K \mathbb{D}_1(\Psi_i) = \sum_{i=1}^K \mathbb{D}_1(\mathbb{L}_d) = 2dK. \quad (4.60)$$

This establishes item (iv). Moreover, observe that (2.2) and Lemma 4.2.8 imply that

$$\Phi = ((\mathcal{W}_{1,\Xi}, \mathcal{B}_{1,\Xi}), (\mathcal{W}_{1,\mathbb{M}_K} \mathcal{W}_{2,\Xi}, \mathcal{W}_{1,\mathbb{M}_K} \mathcal{B}_{2,\Xi}),
(\mathcal{W}_{2,\mathbb{M}_K}, 0), \dots, (\mathcal{W}_{\mathcal{L}(\mathbb{M}_K),\mathbb{M}_K}, 0)).$$
(4.61)

Next note that the fact that for all $k \in \{1, 2, ..., K\}$ it holds that $W_{1,\Psi_k} = W_{1,\mathbf{A}_{\mathbf{I}_d,-\mathfrak{r}_k}}W_{1,\mathbb{L}_d} = W_{1,\mathbb{L}_d}$ assures that

$$\mathcal{W}_{1,\Xi} = \mathcal{W}_{1,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})} \mathcal{W}_{1,\mathbb{T}_{d,K}} = \begin{pmatrix} \mathcal{W}_{1,\Psi_{1}} & 0 & \cdots & 0 \\ 0 & \mathcal{W}_{1,\Psi_{2}} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \mathcal{W}_{1,\Psi_{K}} \end{pmatrix} \begin{pmatrix} \mathbf{I}_{d} \\ \mathbf{I}_{d} \\ \vdots \\ \mathbf{I}_{d} \end{pmatrix}
= \begin{pmatrix} \mathcal{W}_{1,\Psi_{1}} \\ \mathcal{W}_{1,\Psi_{2}} \\ \vdots \\ \mathcal{W}_{1,\Psi_{K}} \end{pmatrix} = \begin{pmatrix} \mathcal{W}_{1,\mathbb{L}_{d}} \\ \mathcal{W}_{1,\mathbb{L}_{d}} \\ \vdots \\ \mathcal{W}_{1,\mathbb{L}_{d}} \end{pmatrix}.$$

$$(4.62)$$

Lemma 4.2.3 hence demonstrates that $\|\mathcal{W}_{1,\Xi}\| = 1$. In addition, note that (2.2) implies that

$$\mathcal{B}_{1,\Xi} = \mathcal{W}_{1,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})} \mathcal{B}_{1,\mathbb{T}_{d,K}} + \mathcal{B}_{1,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})} = \mathcal{B}_{1,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})} = \begin{pmatrix} \mathcal{B}_{1,\Psi_{1}} \\ \mathcal{B}_{1,\Psi_{2}} \\ \vdots \\ \mathcal{B}_{1,\Psi_{K}} \end{pmatrix}.$$

$$(4.63)$$

Furthermore, observe that Lemma 4.2.3 implies that for all $k \in \{1, 2, ..., K\}$ it holds that

$$\mathcal{B}_{1,\Psi_k} = \mathcal{W}_{1,\mathbb{L}_d} \mathcal{B}_{1,\mathbf{A}_{\mathrm{I}_d,-\mathfrak{r}_k}} + \mathcal{B}_{1,\mathbb{L}_d} = -\mathcal{W}_{1,\mathbb{L}_d} \mathfrak{r}_k. \tag{4.64}$$

This, (4.63), and Lemma 4.2.3 show that

$$\|\mathcal{B}_{1,\Xi}\|_{\infty} = \max_{k \in \{1,2,\dots,K\}} \|\mathcal{B}_{1,\Psi_k}\|_{\infty} = \max_{k \in \{1,2,\dots,K\}} \|\mathcal{W}_{1,\mathbb{L}_d} \mathfrak{x}_k\|_{\infty} = \max_{k \in \{1,2,\dots,K\}} \|\mathfrak{x}_k\|_{\infty}$$
(4.65)

(cf. Definition 3.3.4). Combining this, (4.61), Lemma 4.2.8, and the fact that $\|\mathcal{W}_{1,\Xi}\| = 1$ shows that

$$\|\mathcal{T}(\Phi)\|_{\infty} = \max\{\|\mathcal{W}_{1,\Xi}\|, \|\mathcal{B}_{1,\Xi}\|_{\infty}, \|\mathcal{W}_{1,M_{K}}\mathcal{W}_{2,\Xi}\|, \|\mathcal{W}_{1,M_{K}}\mathcal{B}_{2,\Xi}\|_{\infty}, 1\}$$

$$= \max\{1, \max_{k \in \{1,2,\dots,K\}} \|\mathfrak{x}_{k}\|_{\infty}, \|\mathcal{W}_{1,M_{K}}\mathcal{W}_{2,\Xi}\|, \|\mathcal{W}_{1,M_{K}}\mathcal{B}_{2,\Xi}\|_{\infty}\}$$

$$(4.66)$$

(cf. Definition 1.3.5). Next note that Lemma 4.2.3 ensures that for all $k \in \{1, 2, ..., K\}$ it holds that $\mathcal{B}_{2,\Psi_k} = \mathcal{B}_{2,\mathbb{L}_d} = 0$. Hence, we obtain that $\mathcal{B}_{2,\mathbf{P}_K(\Psi_1,\Psi_2,...,\Psi_K)} = 0$. This implies that

$$\mathcal{B}_{2,\Xi} = \mathcal{W}_{1,\mathbf{A}_{-L}\mathbf{I}_{K},\emptyset} \mathcal{B}_{2,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})} + \mathcal{B}_{1,\mathbf{A}_{-L}\mathbf{I}_{K},\emptyset} = \mathcal{B}_{1,\mathbf{A}_{-L}\mathbf{I}_{K},\emptyset} = \emptyset.$$
(4.67)

In addition, observe that the fact that for all $k \in \{1, 2, ..., K\}$ it holds that $\mathcal{W}_{2, \Psi_k} = \mathcal{W}_{2, \mathbb{L}_d}$ assures that

$$\mathcal{W}_{2,\Xi} = \mathcal{W}_{1,\mathbf{A}_{-L_{1_{K},\emptyset}}} \mathcal{W}_{2,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})} = -L \mathcal{W}_{2,\mathbf{P}_{K}(\Psi_{1},\Psi_{2},\dots,\Psi_{K})}
= -L \begin{pmatrix} \mathcal{W}_{2,\Psi_{1}} & 0 & \cdots & 0 \\ 0 & \mathcal{W}_{2,\Psi_{2}} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \mathcal{W}_{2,\Psi_{K}} \end{pmatrix} = \begin{pmatrix} -L \mathcal{W}_{2,\mathbb{L}_{d}} & 0 & \cdots & 0 \\ 0 & -L \mathcal{W}_{2,\mathbb{L}_{d}} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & -L \mathcal{W}_{2,\mathbb{L}_{d}} \end{pmatrix}.$$
(4.68)

Item (v) in Lemma 4.2.3 and Lemma 4.2.8 hence imply that

$$\|\mathcal{W}_{1,M_K}\mathcal{W}_{2,\Xi}\| = L\|\mathcal{W}_{1,M_K}\| \le L.$$
 (4.69)

Moreover, observe that (4.67) and Lemma 4.2.8 show that

$$\|\mathcal{W}_{1,\mathbb{M}_K}\mathcal{B}_{2,\Xi}\|_{\infty} \le 2\|\mathcal{B}_{2,\Xi}\|_{\infty} = 2\|\mathfrak{y}\|_{\infty}.$$

$$(4.70)$$

Combining this with (4.66) and (4.69) establishes item (vi). Next observe that Proposition 4.2.2 and Lemma 2.3.3 show that for all $x \in \mathbb{R}^d$, $k \in \{1, 2, ..., K\}$ it holds that

$$(\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\Psi_{k}))(x) = (\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\mathbb{L}_{d}) \circ \mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\mathbf{A}_{\mathbf{I}_{d},-\mathfrak{x}_{k}}))(x) = \|x - \mathfrak{x}_{k}\|_{1}. \tag{4.71}$$

This, Proposition 2.2.3, and Proposition 2.1.2 imply that for all $x \in \mathbb{R}^d$ it holds that

$$\left(\mathcal{R}^{\mathbf{N}}_{\mathfrak{r}}(\mathbf{P}_{K}(\Psi_{1}, \Psi_{2}, \dots, \Psi_{K}) \bullet \mathbb{T}_{d,K})\right)(x) = \left(\|x - \mathfrak{x}_{1}\|_{1}, \|x - \mathfrak{x}_{2}\|_{1}, \dots, \|x - \mathfrak{x}_{K}\|_{1}\right). \tag{4.72}$$

(cf. Definitions 1.2.4 and 1.3.4). Combining this and Lemma 2.3.3 establishes that for all $x \in \mathbb{R}^d$ it holds that

$$(\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\Xi))(x) = \left(\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\mathbf{A}_{-L\mathbf{I}_{K},\mathfrak{y}}) \circ \mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\mathbf{P}_{K}(\Psi_{1}, \Psi_{2}, \dots, \Psi_{K}) \bullet \mathbb{T}_{d,K})\right)(x)$$

$$= \left(\mathfrak{y}_{1} - L\|x - \mathfrak{x}_{1}\|_{1}, \mathfrak{y}_{2} - L\|x - \mathfrak{x}_{2}\|_{1}, \dots, \mathfrak{y}_{K} - L\|x - \mathfrak{x}_{K}\|_{1}\right). \tag{4.73}$$

Proposition 2.1.2 and Proposition 4.2.7 hence demonstrate that for all $x \in \mathbb{R}^d$ it holds that

$$(\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\Phi))(x) = (\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\mathbb{M}_{K}) \circ \mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\Xi))(x)$$

$$= (\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\mathbb{M}_{K}))(\mathfrak{y}_{1} - L \| x - \mathfrak{x}_{1} \|_{1}, \mathfrak{y}_{2} - L \| x - \mathfrak{x}_{2} \|_{1}, \dots, \mathfrak{y}_{K} - L \| x - \mathfrak{x}_{K} \|_{1})$$

$$= \max_{k \in \{1, 2, \dots, K\}} (\mathfrak{y}_{k} - L \| x - \mathfrak{x}_{k} \|_{1}).$$

$$(4.74)$$

This establishes item (vii). The proof of Lemma 4.2.9 is thus complete.

§2 Constructive ANN approximation results (构造一个ANN来达到目标近似精度)

- 1. Proposition: ANN approximation through maxima convolutions (4.3.1)
 - 全 D 维度: d∈N
 - D mesh points (插值点)的个数: K∈N
 - D Lipschitz parameter: L ∈ [0, ∞)
 - Θ 被近似的函数的建义城: $E \subseteq R^d$
 - 回 mesh points (插值点): "X1, X2, -~, XK ∈ E
 - ⑤ 被近似的函数: $f: E \to R$, 且满足 $|f(x) f(y)| \le L \cdot ||x y||_1$, $\forall x \cdot y \in E$ (先前只要求 $y \in M$ mesh point set)
 - D 插值函数值: $y \in R^{k}$, 且满足: $y = (f(\chi_1), f(\chi_2), ---, f(\chi_K))$
 - ③ Maxima convolution 钫 ANN representation:至∈N,其满足

 $\mathbb{P} \quad \mathbb{O}^{4} \quad \text{sup}_{x \in \mathbb{E}} \left| \left(\mathbb{R}^{N}_{r}(\underline{\Phi}) \right)(x) - f(x) \right| \leq 2L \left[\sup_{x \in \mathbb{E}} \left(\min_{k \in \{1,2,\cdots,K\}} \| [x - [\mathcal{I}_{k}]]_{1} \right) \right]$

注: 2 sup_{|xeE} (min_{ket1.2,--,K}} ||x-x_k||₁ = sup_{i,jet1.2,--,K}(||x_i-x_j||₁) 插值点的最大间距

Proof of Proposition 4.3.1. Throughout this proof, let $F: \mathbb{R}^d \to \mathbb{R}$ satisfy for all $x \in \mathbb{R}^d$ that

$$F(x) = \max_{k \in \{1, 2, \dots, K\}} (f(\mathfrak{r}_k) - L \|x - \mathfrak{r}_k\|_1). \tag{4.77}$$

Observe that Corollary 4.1.4, (4.77), and the assumption that for all $x, y \in E$ it holds that $|f(x) - f(y)| \le L||x - y||_1$ establish that

$$\sup_{x \in E} |F(x) - f(x)| \le 2L \left[\sup_{x \in E} \left(\min_{k \in \{1, 2, \dots, K\}} ||x - \mathfrak{x}_k||_1 \right) \right]. \tag{4.78}$$

Moreover, note that Lemma 4.2.9 ensures that for all $x \in E$ it holds that $F(x) = (\mathcal{R}^{\mathbf{N}}_{\mathfrak{r}}(\Phi))(x)$. Combining this and (4.78) establishes (4.76). The proof of Proposition 4.3.1 is thus complete.

- 2. Corollary: 给定emor tolerances时, ANN的近的结果(implicit)和 asymptotic parameter bounds (explicit) (4.3.11)
 - 全 D 被近似的函数维度: d∈N
 - ② 被近似的函数各维度定义城下上限: $a \in R$, $b \in [a, \infty)$
 - ⑨ 被近似的函数的 Lipschitz constant: ∠∈ [0.∞)

被近似的函数:f:[a.b]^d→R,且满足:

$$|f(x)-f(y)| \leq L ||x-y||_1, \quad \forall \ x,y \in [a,b]^d$$

- 则存在 C∈R, s.t. 对 V E(10.1],存在F∈N,其满足:
 - $\mathbb{O} \quad R_r^N(F) \in C(R^d, R)$
 - \mathbb{D}^{\otimes} $\sup_{x \in [a,b]^d} |(R_r^N(F))(x) f(x)| \leq \varepsilon$
 - 3 P(F) ≤ C. E-2d
- Exercise 4.3.1. Prove or disprove the following statement: There exists $\Phi \in \mathbb{N}$ such that $\mathcal{I}(\Phi) = 2$, $\mathcal{O}(\Phi) = 1$, $\mathcal{P}(\Phi) < 20$, and

$$\sup_{v=(x,y)\in[0,2]^2} \left| x^2 + y^2 - 2x - 2y + 2 - (\mathcal{R}_{\mathfrak{r}}^{\mathbf{N}}(\Phi))(v) \right| \le \frac{3}{8}. \tag{4.79}$$

Intuition: 注意到 f(x,y) = x=y²-2x->y+2=(x-1)²+(y-1)², 因此我们可以在两个维度上分别用G(x) 与 G(y) 近似,并确保:

$$\frac{\sup_{(x,y) \in [0,1]^2} \left| f(x,y) - G(x) - G(y) \right|}{\sup_{(x,y) \in [0,1]^2} \left| (x-1)^2 - G(x) \right| + \left| (y-1)^2 - G(y) \right|} \\
= \sup_{x \in [0,1]} \left| 2 \cdot \left| (x-1)^2 - G(x) \right| \\
\in \frac{3}{8}$$

 $\Rightarrow \sup_{x \in [0, \lambda)} |(x-1)^{2} - G(x)| \leq \frac{\pi}{16}$

全更∈N with I(重)=2, D(重)=1, P(重)=17<20, st.

$$\underline{\Phi} = \left(\left(\begin{bmatrix} 1 & 0 \\ -1 & 0 \\ 0 & 1 \\ 0 & -1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ -1 \\ 1 \end{bmatrix} \right), \left(\begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}, \begin{bmatrix} -\frac{1}{4} \end{bmatrix} \right) \right)$$

then it holds that for Yx, y \in [0,2],

 $(R_r^N(\Phi))(x,y) = \max\{x-1,0\} + \max\{-(x-1),0\} + \max\{y-1,0\} + \max\{-(y-1),0\} - \frac{1}{4}$

$$= |X-1| - \frac{1}{8} + |Y-1| - \frac{1}{8}$$

$$\Rightarrow \sup_{(x,y) \in [0,2)^{2}} |(X-1)^{2} + (Y-1)^{2} - (R_{r}^{N}(\overline{p}))(X,y)| = \sup_{(x,y) \in [0,2)^{2}} |(X-1)^{2} + (Y-1)^{2} - |X-1| + \frac{1}{8} - |Y-1| + \frac{1}{8}|$$

$$\leq 2 \cdot \sup_{x \in [0,2)} |(X-1)^{2} - |X-1| + \frac{1}{8}|$$

$$= 2 \cdot \sup_{x \in [0,1]} |X^{2} - X + \frac{1}{8}|$$

$$= 2 \cdot \max ||T^{2} - T + \frac{1}{8}|, |T^{2} - T + \frac{1}{8}|, |T^{2} - \frac{1}{2} + \frac{1}{8}|$$

$$= \frac{1}{4}$$

$$\leq \frac{3}{8}$$