

误差估计

Shiyu Liang and R Srikant. Why deep neural networks? arXiv preprint arXiv:1610.04161, 2016.

神经网络 $\tilde{f}(x)$ 拟合函数 $f(x)$, 满足 $|f(x) - \tilde{f}(x)| \leq \varepsilon$

结论

以 ε 的误差拟合函数:

- 分段光滑函数, $\Theta(\log \frac{1}{\varepsilon})$ 层, $\mathcal{O}(\text{polylog}(\frac{1}{\varepsilon}))$ 个神经元
- 分段光滑函数, $o(\log \frac{1}{\varepsilon})$ 层, $\Omega(\text{poly}(\frac{1}{\varepsilon}))$ 个神经元
- 可微凸函数, $\Omega(\log \frac{1}{\varepsilon})$ 个神经元

单变量函数上限

拟合函数	层数	神经元个数
$f(x) = x^2 \ (x \in [0, 1])$	$O(\log \frac{1}{\varepsilon})$	$O(\log \frac{1}{\varepsilon})$
$f(x) = \sum_{i=0}^p a_i x^i \ (x \in [0, 1], \sum_{i=0}^p a_i \leq 1)$	$O(p + \log \frac{p}{\varepsilon})$	$O(p \log \frac{p}{\varepsilon})$
$f(x) \ (x \in [0, 1])$ (对 $\forall n \in [\lceil \log \frac{2}{\varepsilon} \rceil + 1, \lceil \log \frac{2}{\varepsilon} \rceil + 1]$, $\ f^{(n)}\ _{\infty} \leq n!$)	$O(\log \frac{1}{\varepsilon})$	$O((\log \frac{1}{\varepsilon})^2)$
$f = \prod_{i=1}^k h_i \ (x \in [0, 1])$ (对 $\forall n \in [\lceil 4k \log 4k + 4k + 2 \log \frac{2}{\varepsilon} \rceil + 1, \lceil 4k \log 4k + 4k + 2 \log \frac{2}{\varepsilon} \rceil + 1]$, $\ h_i^{(n)}\ _{\infty} \leq n!$)	$O(k \log k + \log \frac{1}{\varepsilon})$	$O((k \log k)^2 + (\log \frac{1}{\varepsilon})^2)$
$f(x) = h_1(h_2(\dots(h_k(x)))) \ (x \in [0, 1])$ (对 $\forall n \in [\lceil \log \frac{2}{\varepsilon} \rceil + 1, \lceil \log \frac{2}{\varepsilon} \rceil + 1]$, $\ h_i^{(n)}\ _{\infty} \leq n!$, $h_i : [0, 1] \rightarrow [0, 1]$)	$O(k \log k \log \frac{1}{\varepsilon} + \log k (\log \frac{1}{\varepsilon})^2)$	$O(k \log k \log \frac{1}{\varepsilon} + k^2 (\log \frac{1}{\varepsilon})^2 + (\log \frac{1}{\varepsilon})^4)$

下限

对强凸函数 ($\langle \nabla f(x) - \nabla f(y), x - y \rangle \geq \lambda \|x - y\|_2^2$) , ($x \in [0, 1]$), 要求 $N \geq L(\frac{\mu}{16\varepsilon})^{\frac{1}{2L}}$