Chapter TWO VC-dimension

Siheng Zhang
zhangsiheng@cvte.com

September 10, 2020

This part corresponds to **Chapter 2-5 in UML**, and mainly answers the following questions:

- The necessary and sufficient condition of PAC learnability.
-

Contents

1 The VC-dimension

1.1 Shattering

Consider the set of threshold functions over the real line $\mathcal{H} = \{h_a(x) = \mathbb{1}_{[x \leq a]}, a \in \mathbb{R}\}$. Let a^* be the threshold such that $L_{\mathcal{D}}(h^*) = 0$. Let $a_0 < a^* < a_1$ such that:

$$\underset{x \sim \mathcal{D}_x}{\mathbb{P}}[x \in (a_0, a^*)] = \underset{x \sim \mathcal{D}_x}{\mathbb{P}}[x \in (a^*, a_1)] = \epsilon$$

If $\mathcal{D}_x(-\infty, a^*) \leq \epsilon$, we set $a_0 = -\infty$, and similarly for a_1.

Given a training set S, let $b_0 = \max\{x : (x, 1) \in S\}$ (if no example is positive then $b_0 = -\infty >$, and $b_1 = \min\{x : (x, 0) \in S\}$ (if no example is negative then $b_1 = \infty$). Let b_S be the threshold of an ERM hypothesis h_S, which implies $b_S \in (b_0, b_1)$, then we have

$$\underset{S \sim \mathcal{D}^m}{\mathbb{P}}[L_{\mathcal{D}}(h_S) < \epsilon] \leq \underset{S \sim \mathcal{D}^m}{\mathbb{P}}[b_0 < a_0] + \underset{S \sim \mathcal{D}^m}{\mathbb{P}}[b_1 > a_1]$$

Each term on the right-side is bounded by $(1-\epsilon)^m \leq e^{-\epsilon m}$. Let $m > \log(2/\delta)/\epsilon$, then the left-side is bounded by δ. As a result, the hypothesis class is PAC-learnable.

The example above shows that: **finiteness is not a necessary condition for learnability**, and hence we turn to the definition of **shattering**, which describes the ability of a hypothesis set to cover the training set.

The definition of VC-dimension is motivated from the No-Free-Lunch theorem: without restricting the hypothesis class, for any learning algorithm, an **adversary** can construct a distribution for which the learning algorithm will perform poorly, while there is another learning algorithm that will succeed on the same distribution. To make any algorithm fail, the **adversary** used the power of choosing a target function from the set of all possible labelling functions.

When considering PAC learnability of a hypothesis class $\mathcal{H}$, the **adversary** is restricted to constructing distributions for which some hypothesis $h \in \mathcal{H}$ achieves a zero risk. Since we are considering distributions that are concentrated on elements of C, we should study how $h \in \mathcal{H}$ behaves on C.

Definition (Restriction of $\mathcal{H}$ to C): The restriction of $\mathcal{H}$ to C is the set of functions from C to $\{0, 1\}$ that can be derived from $\mathcal{H}$. That is,

$$\mathcal{H}_C = \{(h(c_1), \cdots, h(c_m)) : h \in \mathcal{H}\} \tag{1}$$

where we represent each function from C to $\{0, 1\}$ as a vector in $\{0, 1\}^{|C|}$.

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

Corollary 1 *Let $\mathcal{H}$ be a hypothesis class of functions from $\mathcal{X}$ to $\{0, 1\}$. Let m be a training set size. Assume that there exists a set $C \subset \mathcal{X}$ of size $2m$ that is shattered by $\mathcal{H}$. Then, for any learning algorithm, A, there exist a distribution $\mathcal{D}$ over $\mathcal{X} \times \{0, 1\}$ and a predictor $h \in \mathcal{H}$ such that $L_{\mathcal{D}}(h) = 0$ but with probability of at least 1/7 over the choice of $S \sim \mathcal{D}^m$ we have that $L_{\mathcal{D}}(A(S)) \geq 1/8$.*

The corollary shows that **whenever if $\mathcal{H}$ shatters some set $\mathcal{C}$ of size $2m$, then we cannot learn $\mathcal{H}$ by using m examples.** This leads us directly to the definition of the VC dimension.

1.2 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 $C \subset \mathcal{X}$ 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.

Theorem 1 *If $\mathcal{H}$ is a class of infinite VC-dimension, then $\mathcal{H}$ is not PAC learnable.*

1.2.1 Examples

To calculate the VC-dimension for a hypothesis set, we should show that:

- There **exists** a subset of size d that can be shattered;
- **Every** subset of size $d + 1$ can not be shattered.

1 Threshold functions

$$\mathcal{H} = \{\mathbb{1}_{x \le a} : a \in \mathbb{R}\}$$

For an arbitrary set $C = \{c\}$, $\mathcal{H}$ shatters C, therefore $\text{VCdim}(\mathcal{H}) \ge 1$; for an arbitrary set $C = \{c_1, c_2\}$, where $c_1 \le c_2$, any threshold that assigns 0 to c_1 must assign 0 to c_2. In other words, not all functions from $\mathcal{C}$ to $\{0,1\}$ are included by $\mathcal{H}_C$. So, $\mathcal{H}$ does not shatter C.

2 Intervals

$$\mathcal{H} = \{\mathbb{1}_{x \in (a,b)} : a < b, a, b \in \mathbb{R}\}$$

Denote the set $C = \{c_1, c_2\}$. If we take $a > c_2$ or $b < c_2$, the we have $h_{a,b}(c_1) = 0, h_{a,b}(c_2) = 0$; if we take $c_1 < a < c_2 < b$, the we have $h_{a,b}(c_1) = 0, h_{a,b}(c_2) = 1$; if we take $a < c_1 < b < c_2$, the we have $h_{a,b}(c_1) = 1, h_{a,b}(c_2) = 0$; if we take $a < c1 < c2 < b$, then we have $h_{a,b}(c_1) = 1, h_{a,b}(c_2) = 1$. Therefore, $\mathcal{H}_C$ is the set of all functions from C to $\{0,1\}^2$.

Take the set $C = \{c_1, c_2, c_3\}$, without loss of generalization, let the labels be $(1,0,1)$, therefore $\mathcal{H}$ does no shatter C.

Hence, $\text{VCdim}(\mathcal{H}) = 2$.

3 Axis Aligned Rectangles

$$\mathcal{H} = \{\mathbb{1}_{(a_1 \le x_1 \le a_2, b_1 \le x_2 \le b_2)} : a_1 < a_2, b_1 < b_2\}$$

Any set with 4 points can be shattered. Take the set with 5 points. Suppose that there is 1 point (labelled as 0) surrounded by 4 points (labelled as 1), it cannot be shattered. Hence, $\text{VCdim}(\mathcal{H}) = 4$.

4 Finite class

Let $\mathcal{H}$ be a finite class. Then, clearly, for any set C we have $|\mathcal{H}_C| \le |\mathcal{H}|$ and thus it cannot be shattered if $|\mathcal{H}| < 2^{|C|}$. This implies that $\text{VCdim}(\mathcal{H}) < \log_2 |\mathcal{H}|$.

remark1: In the previous examples, the VC-dimension happened to equal the number of parameters defining. This is not always true. See exercise ? for detail.

2 Fundamental theorem of PAC learning

Theorem 2 *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. *The hypothesis class has uniform convergence property.*
2. *Any ERM rule is a successful agnostic PAC learner for the hypothesis class.*
3. *The hypothesis class is agnostic PAC learnable.*
4. *The hypothesis class is PAC learnable.*
5. *Any ERM rule is a successful PAC learner for the hypothesis class.*
6. *The hypothesis class has a finite VC-dimension.*

3 Effective size of a hypothesis class

4 Non-uniform learnability

"non-uniform learnability" allows the sample size to be non-uniform with respect to the different hypotheses with which the learner is competing.

A hypothesis is (ϵ, δ)-competitive with another if

5 Summary

6 Exercises and solutions

To be continue...
Chapter 3. Bayesian-PAC
Chapter 4. Generalization in Deep Learning