Probabilistic graphical models, Assignment 3

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6.8, Q1:

Monotonicity of VC dimension

Let $\mathcal{H}' \subseteq \mathcal{H}$. Show that $\text{VCdim}(\mathcal{H}') \leq \text{VCdim}(\mathcal{H})$.

Answer

Recall that the definition of VCdimis is that $\text{VCdim}(\mathcal{H})$ is the maximal size of a set $C \subseteq \mathcal{X}$ which can be *shattered* by $\mathcal{H}$.

Expanding the definition of shattering, we get that the $\text{VCdim}(\mathcal{H})$ is the maximal size of *any* set $C \subseteq X$ such that $\mathcal{H}$ restricted to C is the set of all functions from C to $\{0, 1\}$.

Now, If $C \subseteq \mathcal{X}$ is shattered by $\mathcal{H}' \subseteq \mathcal{H}$, then this means that:

$$|\{f|_C : f \in H'\}| = 2^{|C|}$$

Since $\mathcal{H}' \subseteq \mathcal{H}$, we can replace $\mathcal{H}'$ with $\mathcal{H}$ in the above formula to arrive at:

$$|\{f|_C : f \in H\}| = 2^{|C|}$$

So, clearly, $\text{VCdim}(\mathcal{H}') \leq \text{VCdim}(\mathcal{H})$. However, there might be a set that is *larger* than C that can be shattered by $\mathcal{H}$. This lets us get the strict equality $\text{VCdim}(\mathcal{H}) < \text{VCdim}(\mathcal{H})$ in certain cases — that is, we *cannot* assert that $\text{VCdim}(H) \leq \text{VCdim}(H')$. For example, if we choose $\mathcal{H}' = \emptyset$ where $\mathcal{H}$ is a hypothesis class with $\text{VCdim}(\mathcal{H}) = 1$. Then $\text{VCdim}(\emptyset) = 0 < 1 = \text{VCdim}(\mathcal{H})$.

6.8, Q2:

Given a finite domain $\mathcal{X}$, and a finite number $k \leq |\mathcal{X}|$s, find and prove the VC dimension of:

A. Functions that assign 1 to exactly k elements of $\mathcal{X}$

$\mathcal{H} \equiv \left\{ h \in \{0,1\}^X : \ |\{x : h(x) = 1\}| = k \right\}.$

Solution

VC dimension is $k/2$.

B. Functions that assign 1 to at most k elements of $\mathcal{X}$

Solution

VC dimension is k.

6.8, Q3:

Let $\mathcal{X}$ be the boolean hypercube $\{0,1\}^n$. We define parity to be:

$$h_I : \mathcal{X} \to \{0,1\}; h_I((x_1, x_2, \ldots, x_n)) \equiv \sum_{i \in I}(x_i) \mod 2.$$

What is the VC dimensions of the set of all parity functions? That is,

$$\mathcal{H}_{parity,n} \equiv \{h_I : I \subseteq \{1, 2, \ldots n\}\}$$

Solution

Once again, unwrapping the definition, our hypothesis class can compute the sum modulo 2 of *all of the subsets of* $\vec{x} \in \mathcal{X}$. We need to use this to find the *largest* set $C \subseteq \mathcal{X} \equiv \{0,1\}^n$ such that $|\mathcal{H}_C| = 2^{|C|}$.

We can interpret elements $(h \in H)$ as a vector $h_I \in \{0,1\}^n$, where h_I is a vector with 1's at each index $i \in I$, and 0 at other indexes. That is:

$$h_I \in \{0,1\}^n \qquad h_I[i] \equiv \mathbb{1}[i \in I] = \begin{cases} 1 & i \in I \\ 0 & \text{otherwise} \end{cases}$$

We can reinterpret the function $h_I(x)$ as $h^T x$ where we have a vector space over the galois field GF_2, where $\oplus$ denotes XOR (recall that addition mod 2 is XOR).

$$h_I(x) = \bigoplus_{i \in I} x_i = \bigoplus_{i=1}^{n} \mathbb{1}[i \in I] x_i = \bigoplus_{i=1}^{n} h_I[i] x[i] = h_I^T x$$

Now, we can reinterpret the question of finding the VC dimension as finding the largest collection of vectors $C \subseteq \mathcal{X} = \{0,1\}^n$ such that the function C_{act} has full image, where the function C_{act} is:

$$\begin{aligned}
&C_{act} : \mathcal{H} \to \{0,1\}^{|C|} \\
&C_{act} : \{0,1\}^n \to \{0,1\}^|C| \\
&C_{act}(h) \equiv (h(c_0), h(c_1), h(c_2), \ldots h(c_n)) \\
&\quad = (h^T c_0, h^T c_1, \ldots, h^T c_n) \\
&\quad = h^T (c_0, c_1, \ldots c_n)
\end{aligned}$$

If we regard $(c_0, c_1, c_2, \dots c_n) \subseteq \mathbb{R}^{n \times |C|}$ as a matrix, then we can see that C_{act} is a *linear function*.

Now, if the set C shatters $\mathcal{H}$, then:

1 The function C_{act} will produce every element in $\{0,1\}^{|C|}$

2 the function C_{act} will have full image.

3 This is only possible when the dimension of the domain is less than or equal to the dimension of the range.

4 the largest set that can be shattered is the largest matrix $C \subseteq R^{n \times |C|}$ such that the function C_{act} has full range.

5 Thus, $|C| \leq n$ for C_{act} to have full range.

6 We can achieve $|C| = n$ by picking $C = I_{n \times n}$. In other words, the element c_i will be the ith row of the identity matrix. That is $c_i[j] = \mathbb{1}[i = j] = \begin{cases} 1 & \text{i = j} \\ 0 & \text{otherwise} \end{cases}$. Clearly, this C is shattered since the function C_{act} is the identity function which will produce every single output in $\{0,1\}^{|C|} = \{0,1\}^n = \{0,1\}^{|\mathcal{H}|}$.

7 $|C| = n$ is the largest possible, since C_{act} is a function, and the size of its image is at most the size of the domain. Since the domain $\mathcal{H}$ has 2^n elements, the image too can have at most 2^n elements, which it does when $|C| = n$, since $|\{0,1\}^{|C|}| = 2^{|C|}$.

7.5 $|C| = n$ is the largest possible, since C_{act} is linear. For a linear function to be surjective, we need $Dim(domain) Dim(range)$. Hence, $Dim(Domain) = Dim(\mathcal{H}) = n \geq Dim(range) = Dim(\{0,1\}^{|C|}) = c$. That is, $n \geq |C|$.

Hence, we conclude that VCdim$(\mathcal{H}) = n$.

6.8, Q5:

Let $\mathcal{H}^d$ be the class of axis-aligned bounding boxes in $\mathbb{R}^d$. Show that the VC dimensions of $\mathcal{H}^d$ is $2d$.

Solution

Formally, we have

$$h_{\vec{l},\vec{r}}(\vec{p}) \equiv \begin{cases} 1 & l[i] \leq p[i] \leq r[i] \text{ for all } i \in \{1, 2, \dots, n\} \\ 0 & \text{otherwise} \end{cases} \qquad \mathcal{H}^d \equiv \left\{ h_{\vec{l},\vec{r}} : \mathbb{R}^d \to \{0,1\} \mid \forall \vec{l}, \vec{r} \in \mathbb{R}^d \right\}$$

We claim that the set of points:

$$
\begin{aligned}
S &\equiv S^+ \cup S^- \\
S^+ &\equiv \{p[i] \equiv 1, p[j \neq i] \equiv 0 : i \in [d], p \in \mathbb{R}^d\} \\
S^- &\equiv \{p[i] \equiv -1, p[j \neq i] \equiv 0 : i \in [d], p \in \mathbb{R}^d\}
\end{aligned}
$$

shatters the hypothesis class $\mathcal{H}^d$.

We first show that $|H^d|$ restricted to S expresses all functions $S \to \{0, 1\}$.

We will proceed by induction on the dimension n. In the case of $(n = 2)$, we have already shown this as part of the course (shattering of 4 points by rectangles). We assume that this possible for $n = d - 1$. We need to show that this possible for $n = d$.

Let us say that we are currently trying to shatter a set T. If the points in T lie in a $(d - 1)$ subspace of

To show that a set of size $2d + 1$ cannot be shatt

6.8, Q9:

Let $\mathcal{H}_{si}$ (si for signed interval) be the class of signed intervals. That is: $\mathcal{H} \equiv \{h_{a,b,s} : a \leq b, s = \pm 1\}$ where

$$
h_{a,b,s}(x) \equiv \begin{cases} s & a \leq x \leq b \\ -s & \text{otherwise} \end{cases}
$$

Solution

We will first show that $\mathrm{VCdim}(\mathcal{H}_{si})$ is 3 by exhaustive enumeration. We will then show a slicker method, by proving that if a hypothesis space $\mathcal{H}$ has $\mathrm{VCdim}(\mathcal{H}) = n$, then the VC dimension of the space that is $\mathcal{H}' \equiv \mathcal{H} \times 0, 1$ where the $\{0, 1\}$ controls whether we should negate the output of $h \in \mathcal{H}$ will have $\mathrm{VCdim}(\mathcal{H}') = \mathcal{H}+1$. Now, clearly the above hypothesis class H_{si} is $\mathcal{H}_{interval} \times 0, 1$. We know that $\mathrm{VCdim}(H_{interval}) = 2$, and hence $\mathrm{VCdim}(H_{si}) = 3$.

Exhaustive enumeration

Let us consider all possibilities for three points $\{1, 3, 5\}$. We will write down for each subset the classifier to be used, thereby showing that this set is shattered. For a subset, we will need to pick a classifier that has value $+1$ on elements $s \in S$, and has value -1 on elements $s' \notin S$.

$$
\begin{aligned}
&\emptyset \mapsto h_{0,0,1} \\
&\{1\} \mapsto h_{0,2,1} \quad \{3\} \mapsto h_{2,4,1} \quad \{5\} \mapsto h_{4,6,1} \\
&\{1, 3\} \mapsto h_{0,4,1} \quad \{3, 5\} \mapsto h_{2,6,1} \quad \{1, 5\} \mapsto h_{2,3,-1} \\
&\{1, 3, 5\} \mapsto h_{0,6,1}
\end{aligned}
$$

Hence, the set is shattered.

Consider any set of size 4. For concreteness, we pick the set $\{1, 3, 5, 7\}$. Since we will only make use of the *ordering* of the elements, hence our argument will work for any set of size 4 (and higher). We claim that the subset $\{3, 7\} \subseteq \{1, 3, 5, 7\}$ cannot be classified by any hypothesis $h \in H$ correctly. That is, no hypothesis $h \in \mathcal{H}$ can be such that $h(1) = 1, h(3) = -1, h(5) = 1, h(7) = -1$.

This is because every function $h_{a,b,s} \in H$ can change its value twice, when hopping from the boundary of being to the left of (a, b) to entering (a, b), and then again exiting (a, b) from the right:

$$h_{a,b,s}(x < a) = -s \mapsto h_{a,b,s}(a \leq x \leq b) = s \quad \text{change 1}$$
$$h_{a,b,s}(a \leq x \leq b) = s \mapsto h_{a,b,s}(x \geq b) = -s \quad \text{change 2}$$

However, in the case outlined above, to detect $\{3, 7\}$, we would need to change sign three times: once from $1 \mapsto 3$, once again from $3 \mapsto 5$, and finally from $5 \mapsto 7$.

So, sets of size 4 cannot be shattered by $\mathcal{H}$. For even larger sets, we can concentrate what happens on any 4 elements and replicate the same argument.

Hence, $\mathrm{VCdim}(\mathcal{H}) = 3$.

Augmentation

Let us consider a set $\mathcal{X}$, and a hypothesis class $\mathcal{H} \equiv \{f : \mathcal{X} \to \pm 1\}$. Let $\mathrm{VCdim}(\mathcal{H}) = n$, and $|\mathcal{X}| > 2^n$ (if not, then X is already fully classified by $\mathcal{H}$, and there is no point studying how to make $\mathcal{H}$ stronger).

We will now consider an augmented classifier space $\mathcal{H}' \equiv \mathcal{H} \times \{+1, -1\}$, with the action of elements of $(h, sgn) \in \mathcal{H}'$ being defined as:

$$act : \mathcal{H}' \to (\mathcal{X} \to \pm 1) \quad act(h, sgn)(x) \equiv h(x) \times sgn$$

we will often abbreviate $(h, s)(x)$ instead of writing $act(h, s)(x)$. We will now show that $\mathrm{VCdim}(\mathcal{H}') = \mathrm{VCdim}(\mathcal{H}) + 1$. this is the best we can hope for, since VCdim increases logarithmically for sizes in $\mathcal{H}$:

$$\mathrm{VCdim}(\mathcal{H}') \leq \log_2(|\mathcal{H}'|) = \log_2(2 \times |\mathcal{H}|) \leq 1 + \log_2(|\mathcal{H}|) \overset{\text{at best}}{=} 1 + \mathrm{VCdim}(\mathcal{H})$$

To show that we can shatter subsets $S \subseteq \mathcal{X}$ such that $|S| = n + 1$, pick any subset $S \subseteq X$ of size $n + 1$.

For each value $v \in \{+1, -1\}^{|S|} = \{+1, -1\}^{n+1}$, we will need to produce a hypothesis $(h, sgn) = h' \in \mathcal{H}'$ such that $(h, sgn)(S) = v$.

TODO