

# PAC-Bayes Bound for Linear Regression

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- ① Alquier's Bound
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# Recall: Statistical Learning Theory

We define the **dataset** as  $S = \{(x_i, y_i)\}_{i=1}^n$ , where  $x_i \in \mathbb{R}^d$  is the feature vector, and  $y_i \in \mathbb{R}$  is the label. Each  $(x_i, y_i)$  is i.i.d. sampled from an unknown distribution  $\mathcal{D}$ .

The machine learning model is a **predictor**  $f_\theta : \mathbb{R}^d \rightarrow \mathbb{R}$  where  $\theta$  is the vector of parameters. The loss function of the predictor on the sample  $(x_i, y_i)$  is defined as  $L(f_\theta(x_i), y_i)$ . The **empirical risk** is defined as

$$R^{\text{emp}}(\theta) = \frac{1}{n} \sum_{i=1}^n L(f_\theta(x_i), y_i)$$

The true risk is defined as

$$R^{\text{true}}(\theta) = \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[L(f_\theta(x_i), y_i)]$$

In this lecture, we will show the PAC-Bayes bound for the linear regression problem.

# Recall: Moment Generating Function

**Definition 0.1:** Let  $X$  be a random variable and  $n$  be an integer, the  $n$ th **moment** of  $X$  is  $\mathbb{E}[X^n]$ .

**Definition 0.2:** Let  $X$  be a random variable, the **Moment Generating Function (MGF)**, denoted by  $M_X(t)$ , is

$$M_X(t) = \mathbb{E}[e^{tX}]$$

**Theorem 0.3:** If  $X$  has MGF  $M_X(t)$ , let  $M_X^{(n)}(t)$  be the  $n$ th derivative of  $M_X(t)$ , then

$$\mathbb{E}[X^n] = M_X^{(n)}(0)$$

*Proof:* By Taylor Theorem,

$$\begin{aligned} e^{tX} &= \sum_{k=1}^{\infty} \frac{t^k}{k!} X^k \Rightarrow \mathbb{E}[e^{tX}] = \sum_{k=1}^{\infty} \frac{t^k}{k!} \mathbb{E}[X^k] \Rightarrow \frac{d^n}{dt^n} \mathbb{E}[e^{tX}] = \sum_{k=n}^{\infty} \frac{t^{(k-n)}}{k!/n!} \mathbb{E}[X^k] \\ &\Rightarrow \left. \frac{d^n}{dt^n} \mathbb{E}[e^{tX}] \right|_{t=0} = \mathbb{E}[X^n] \end{aligned}$$

**Definition 0.4:** Let  $X_1, X_2, \dots, X_n$  be random variables iid from  $\mathcal{N}(0, 1)$ . Then  $X = \sum_{i=1}^n X_i^2$  satisfies **Chi-Squared distribution** of  $n$  degree of freedom, denoted as  $\chi^2(n)$ .

**Theorem 0.5:** If  $X \sim \chi^2(n)$ , then  $M_X(t) = (1 - 2t)^{-\frac{n}{2}}$ .

*Proof:* For  $\chi^2(1)$ , i.e., when  $n = 1$ ,

$$\begin{aligned} M_X(t) &= \mathbb{E}[e^{tX^2}] = \int e^{tx^2} \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx \\ &= (1 - 2t)^{-\frac{1}{2}} \int \frac{1}{\sqrt{2\pi} \left(\frac{1}{1-2t}\right)^{\frac{1}{2}}} \exp\left(-\frac{x^2}{\frac{2}{1-2t}}\right) dx \\ &= (1 - 2t)^{-\frac{1}{2}} \end{aligned}$$

For  $\chi^2(n)$ ,

$$M_X(t) = \mathbb{E}[e^{tX}] = \mathbb{E}[e^{t \sum_{i=1}^n X_i}] = \prod_{i=1}^n \mathbb{E}[e^{tX_i}] = \mathbb{E}[e^{tX_i}]^n = (1 - 2t)^{-\frac{n}{2}}$$

□

① Alquier's Bound

② PAC-Bayes Bound for Linear Regression

# Alquier's Bound

**Theorem 1 (Alquier's Bound) [1]:** Let  $\pi$  be a prior distribution of  $\theta$  and  $\lambda > 0$  be a real number. Then for any posterior distribution  $\rho$  and  $\delta > 0$ ,

$$P\left(\mathbb{E}_{\theta \sim \rho}[R^{\text{true}}(\theta)] < \mathbb{E}_{\theta \sim \rho}[R^{\text{emp}}(\theta)] + \frac{1}{\lambda} \left[ D(\rho \parallel \pi) + \ln \frac{1}{\delta} + \Psi_{L, \pi, \mathcal{D}}(\lambda, n) \right] \right) \geq 1 - \delta$$

where

$$\Psi_{L, \pi, \mathcal{D}}(\lambda, n) = \ln \mathbb{E}_{\theta \sim \pi} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}]$$

*Proof:* By Donsker-Varadhan representation, for any distribution  $\rho, \pi$  and any function  $g(\theta)$ ,

$$\mathbb{E}_{\theta \sim \rho}[g(\theta)] \leq D(\rho \parallel \pi) + \ln \mathbb{E}_{\theta \sim \pi}[e^{g(\theta)}]$$

Let  $g(\theta) = \lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))$ , we have

$$\lambda(\mathbb{E}_{\theta \sim \rho}[R^{\text{true}}(\theta)] - \mathbb{E}_{\theta \sim \rho}[R^{\text{emp}}(\theta)]) \leq D(\rho \parallel \pi) + \ln \mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] \quad (1)$$

Consider Markov's Inequality. For any non-negative random variable  $X$  and constant  $t > 0$ ,

$$P[X > t] \leq \frac{\mathbb{E}[X]}{t}$$

Let  $\delta = \frac{\mathbb{E}[X]}{t}$ , then

$$P[X > \frac{\mathbb{E}[X]}{\delta}] \leq \delta \quad \Longleftrightarrow \quad P[X < \frac{\mathbb{E}[X]}{\delta}] \geq 1 - \delta$$

Let  $X = \mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}]$ , we have

$$P[\mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] < \frac{\mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} \mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}]}{\delta}] \geq 1 - \delta \quad \Longleftrightarrow$$

$$P[\ln \mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] < \ln \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} \mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] + \ln \frac{1}{\delta}] \geq 1 - \delta$$

Plugging Eq (1) in, we have

$$P[\lambda(\mathbb{E}_{\theta \sim \rho}[R^{\text{true}}(\theta)] - \mathbb{E}_{\theta \sim \rho}[R^{\text{emp}}(\theta)]) - D(\rho \parallel \pi) <$$

$$\ln \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} \mathbb{E}_{\theta \sim \pi}[e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] + \ln \frac{1}{\delta}] \geq 1 - \delta$$

Rearrange the above inequality and the Theorem is proved. □



Remember that the Moment Generating Function (MGF) of a random variable  $X$  is  $M_X(\lambda) = \mathbb{E}[e^{\lambda X}]$ . In the proof above,  $\lambda$  is introduced by Markov inequality, and

$$\mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} \mathbb{E}_{\theta \sim \pi} [e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}]$$

is indeed the MGF of  $R^{\text{true}}(\theta) - R^{\text{emp}}(\theta)$ .

Like Catoni's Bound, Alquier's Bound holds for any  $\lambda > 0$ . Thus we can choose  $\lambda$  to minimize the right hand side of the inequality

$$\mathbb{E}_{\theta \sim \rho} [R^{\text{emp}}(\theta)] + \frac{1}{\lambda} \left[ D(\rho \parallel \pi) + \ln \frac{1}{\delta} + \Psi_{L, \pi, \mathcal{D}}(\lambda, n) \right]$$

to get the tightest bound. However, to calculate the minimizer  $\lambda^*$ , we need to know  $D(\rho \parallel \pi)$ . If we fix  $\pi$ , then  $\lambda^*$  will be a function of  $\rho$ .

For convenience, we can let  $\lambda$  be a value independent of  $\rho$ , like  $n$  or  $\sqrt{n}$ . In this case, the bound will not be optimal but applicable to any  $\rho$ .

① Alquier's Bound

② PAC-Bayes Bound for Linear Regression

# Problem Settings

Consider the Linear Regression problem:

$$L(f_{\theta}(x_i) - y_i) = (y_i - \theta \cdot x_i)^2$$

$$R^{\text{emp}}(\theta) = \frac{1}{n} \sum_{i=1}^n (y_i - \theta \cdot x_i)^2$$

where  $\theta \in \mathbb{R}^d$ ,  $\theta \cdot x_i = \theta^T x_i \in \mathbb{R}$ .

**Assumption 2.1:** Suppose  $x_i \sim \mathcal{N}_d(0, \sigma_x^2 I)$  where  $\sigma_x > 0$  is a constant. Suppose there exists  $\theta^*$  such that for any  $i$ ,  $y_i = \theta^* \cdot x_i + e_i$  where  $e_i \sim \mathcal{N}(0, \sigma_e^2)$  and  $\sigma_e > 0$  is a constant.  $e_i$  and  $e_j$  are independent for any  $i \neq j$ .

**Lemma 2.2:** Suppose Assumption 2.1 holds, given  $\theta^*, \sigma_x, \sigma_e$ , then for any  $\theta$ ,  $y_i - \theta \cdot x_i \sim \mathcal{N}(0, v_{\theta})$ , where  $v_{\theta} = \sigma_x^2 \|\theta - \theta^*\|^2 + \sigma_e^2$ .

*Proof:* By Assumption 2.1, we have

$$y_i - \theta \cdot x_i = (\theta^* - \theta) \cdot x_i + e_i$$

Let  $\theta' = (\theta^* - \theta)$ ,  $\theta'_j$  be the  $j$ th element of  $\theta'$ , and  $x_{ij}$  be the  $j$ th element of  $x_i$ , then

$$y_i - \theta \cdot x_i = \sum_{j=1}^d \theta'_j x_{ij} + e_i$$

Since  $x_{ij}$ s are iid sampled from  $\mathcal{N}(0, \sigma_x^2)$ ,  $e_i$  is sampled from  $\mathcal{N}(0, \sigma_e^2)$ , and  $\theta'_j$ s are scalars, then  $y_i - \theta \cdot x_i$  is a random variable satisfying Gaussian distribution, with

$$\begin{aligned} \mathbb{E}[y_i - \theta \cdot x_i] &= \sum_{j=1}^d \theta'_j \mathbb{E}[x_{ij}] + \mathbb{E}[e_i] = 0 \\ \text{Var}[y_i - \theta \cdot x_i] &= \sum_{j=1}^d \theta_j'^2 \text{Var}[x_{ij}] + \text{Var}[e_i] \\ &= \sigma_x^2 \|\theta^* - \theta\|^2 + \sigma_e^2 \end{aligned}$$

□

Note that under Assumption 2.1,  $\mathcal{D}$  will not be an arbitrary distribution but be one whose marginal of  $x_i$  is  $\mathcal{N}_d(0, \sigma_x^2 I)$  and marginal of  $y_i$  is  $\mathcal{N}(0, \sigma_x^2 \|\theta^*\|^2 + \sigma_e^2)$ .

# Bound for Linear Regression

**Theorem 2.3 (Shalaeva's Bound) [2]:** In Theorem 1, let the loss function be  $L(f_\theta(x_i) - y_i) = (y_i - \theta \cdot x_i)^2$ . Under Assumption 2.1, we have

$$P\left(\mathbb{E}_{\theta \sim \rho}[R^{\text{true}}(\theta)] < \mathbb{E}_{\theta \sim \rho}[R^{\text{emp}}(\theta)] + \frac{1}{\lambda} \left[ D(\rho \parallel \pi) + \ln \frac{1}{\delta} + \Psi_{L, \pi, \mathcal{D}}(\lambda, n) \right]\right) \geq 1 - \delta$$

where

$$\Psi_{L, \pi, \mathcal{D}}(\lambda, n) = \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda v_\theta}}{\left(1 + \frac{\lambda v_\theta}{\frac{n}{2}}\right)^{\frac{n}{2}}} \leq \ln \mathbb{E}_{\theta \sim \pi} \exp\left(\frac{\lambda^2 v_\theta^2}{\frac{n}{2}}\right)$$

*Proof:* In Theorem 1,

$$\begin{aligned} \Psi_{L, \pi, \mathcal{D}}(\lambda, n) &= \ln \mathbb{E}_{\theta \sim \pi} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] \\ &= \ln \mathbb{E}_{\theta \sim \pi} \left( e^{\lambda R^{\text{true}}(\theta)} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{-\lambda R^{\text{emp}}(\theta)}] \right) \end{aligned}$$

We have  $R^{\text{true}}(\theta) = \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[(y_i - \theta \cdot x_i)^2] = v_\theta$  and

$$\mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[e^{-\lambda R^{\text{emp}}(\theta)}] = \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[e^{-\frac{\lambda v_\theta}{n} \sum_{i=1}^n (\frac{y_i - \theta \cdot x_i}{\sqrt{v_\theta}})^2}] \quad (2)$$

Since  $\frac{y_i - \theta \cdot x_i}{\sqrt{v_\theta}} \sim \mathcal{N}(0, 1)$ ,  $\sum_{i=1}^n (\frac{y_i - \theta \cdot x_i}{\sqrt{v_\theta}})^2 \sim \chi^2(n)$ . Thus Eq (2) is the MGF of  $\chi^2(n)$ .

$$\mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[e^{-\frac{\lambda v_\theta}{n} \sum_{i=1}^n (\frac{y_i - \theta \cdot x_i}{\sqrt{v_\theta}})^2}] = \left(1 + 2\frac{\lambda v_\theta}{n}\right)^{-\frac{n}{2}}$$

Therefore,

$$\Psi_{L, \pi, \mathcal{D}}(\lambda, n) = \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda v_\theta}}{\left(1 + \frac{\lambda v_\theta}{\frac{n}{2}}\right)^{\frac{n}{2}}}$$

Since for any  $x > -1$ ,  $\frac{x}{x+1} \leq \ln(x+1)$ , let  $k > 0$ , we have  $e^{\frac{xk}{x+1}} \leq (x+1)^k \Rightarrow e^{\frac{xk}{x+k}} \leq (\frac{x}{k} + 1)^k$ . Let  $x = \lambda v_\theta, k = \frac{n}{2}$ , we have

$$\left(1 + \frac{\lambda v_\theta}{\frac{n}{2}}\right)^{\frac{n}{2}} \geq \exp\left(\frac{\lambda v_\theta \frac{n}{2}}{\lambda v_\theta + \frac{n}{2}}\right)$$

Therefore,

$$\begin{aligned}\Psi_{L,\pi,\mathcal{D}}(\lambda, n) &= \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda v_\theta}}{\left(1 + \frac{\lambda v_\theta}{\frac{n}{2}}\right)^{\frac{n}{2}}} \leq \ln \mathbb{E}_{\theta \sim \pi} \exp \left( \lambda v_\theta - \frac{\lambda v_\theta \frac{n}{2}}{\lambda v_\theta + \frac{n}{2}} \right) \\ &= \ln \mathbb{E}_{\theta \sim \pi} \exp \left( \frac{\lambda^2 v_\theta^2}{\lambda v_\theta + \frac{n}{2}} \right) \leq \ln \mathbb{E}_{\theta \sim \pi} \exp \left( \frac{\lambda^2 v_\theta^2}{\frac{n}{2}} \right)\end{aligned}$$

□

We will show that with proper choice of  $\lambda$ , the bound will converge to 0 as  $n \rightarrow \infty$ .

(1) When  $\lambda$  does not depend on  $n$ , as  $n \rightarrow \infty$ , we have

$$P \left( \mathbb{E}_{\theta \sim \rho} [R^{\text{true}}(\theta)] < \mathbb{E}_{\theta \sim \rho} [R^{\text{emp}}(\theta)] + \frac{1}{\lambda} \left[ D(\rho \parallel \pi) + \ln \frac{1}{\delta} \right] \right) \geq 1 - \delta$$

This is because

$$\lim_{n \rightarrow \infty} \left( 1 + \frac{\lambda v_\theta}{\frac{n}{2}} \right)^{\frac{n}{2}} = e^{\lambda v_\theta}$$

such that  $\lim_{n \rightarrow \infty} \Psi_{L, \pi, \mathcal{D}}(\lambda, n) = 0$ . In this case, even  $n$  goes to infinity, there is still a gap  $\frac{1}{\lambda} [D(\rho || \pi) + \ln \frac{1}{\delta}]$  that cannot be minimized.

(2) When  $\lambda$  depends on  $n$ , we can let  $\lambda = n^{\frac{1}{d}}$  such that

$$P \left( \mathbb{E}_{\theta \sim \rho} [R^{\text{true}}(\theta)] < \mathbb{E}_{\theta \sim \rho} [R^{\text{emp}}(\theta)] + \frac{D(\rho || \pi)}{n^{\frac{1}{d}}} + \frac{\ln \left( \frac{1}{\delta} \right)}{n^{\frac{1}{d}}} \right. \\ \left. + \frac{1}{n^{\frac{1}{d}}} \ln \mathbb{E}_{\theta \sim \pi} \exp \left( \frac{n^{\frac{2}{d}} v_{\theta}^2}{\frac{n}{2}} \right) \right) \geq 1 - \delta$$

Then the gap will converge to 0 as  $n \rightarrow \infty$ . We show the convergence of the third term:

$$\lim_{n \rightarrow \infty} \frac{1}{n^{\frac{1}{d}}} \ln \mathbb{E}_{\theta \sim \pi} \exp \left( \frac{n^{\frac{2}{d}} v_{\theta}^2}{\frac{n}{2}} \right) = \lim_{n \rightarrow \infty} \ln \left[ \mathbb{E}_{\theta \sim \pi} \exp \left( 2n^{\frac{2}{d}-1} v_{\theta}^2 \right) \right]^{n^{-\frac{1}{d}}} = \ln [\mathbb{E}_{\theta \sim \pi} 1]^0 = 0$$



## Extension to Non-i.i.d. Case

Let's consider a general case that  $x_i$  is sampled from a multivariate Gaussian distribution whose dimensions are not i.i.d..

**Assumption 2.4:** Suppose  $x_i \sim \mathcal{N}_d(0, Q_x)$  where  $Q_x \in \mathbb{R}^{d \times d}$  is a positive definite matrix. Suppose there exists  $\theta^*$  such that for any  $i$ ,  $y_i = \theta^* \cdot x_i + e_i$  where  $e_i \sim \mathcal{N}(0, \sigma_e^2)$  and  $\sigma_e > 0$  is a constant.  $e_i$  and  $e_j$  are independent for any  $i \neq j$ .

The reason why we require  $Q_x$  to be positive definite is shown in Appendix 3.

**Lemma 2.5:** Suppose Assumption 2.4 holds, given  $\theta^*, \sigma_x, \sigma_e$ , then for any  $\theta$ ,  $y_i - \theta \cdot x_i \sim \mathcal{N}(0, \check{v}_\theta)$ , where  $\check{v}_\theta = (\theta^* - \theta)^T Q_x (\theta^* - \theta) + \sigma_e^2$ .

*Proof:* This Lemma is an extension of Lemma 2.2. Since  $y_i - \theta \cdot x_i = (\theta^* - \theta)x_i + e_i$ , and according to Theorem A.3.5,  $(\theta^* - \theta)x_i \sim \mathcal{N}(0, (\theta^* - \theta)^T Q_x (\theta^* - \theta))$ , we proved the theorem. □

Theorem 2.6 discusses the case that  $x_i$ s are i.i.d. from  $\mathcal{N}_d(0, Q_x)$ . Theorem 2.7 discusses the case that  $x_i$ s are identically but not independently distributed from  $\mathcal{N}_d(0, Q_x)$ , for example,  $x_i$ s may be sampled in a time series where the current sample depends on all the previous samples.

**Theorem 2.6:** In Theorem 1, let the loss function be  $L(f_\theta(x_i), y_i) = (y_i - \theta \cdot x_i)^2$ . Under Assumption 2.4, suppose  $x_i$ s are i.i.d. sampled from  $\mathcal{N}_d(0, Q_x)$ , we have

$$P\left(\mathbb{E}_{\theta \sim \rho}[R^{\text{true}}(\theta)] < \mathbb{E}_{\theta \sim \rho}[R^{\text{emp}}(\theta)] + \frac{1}{\lambda} \left[ D(\rho \parallel \pi) + \ln \frac{1}{\delta} + \Psi_{L, \pi, \mathcal{D}}(\lambda, n) \right]\right) \geq 1 - \delta$$

where

$$\Psi_{L, \pi, \mathcal{D}}(\lambda, n) \leq \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda \check{v}_\theta}}{\left(1 + \frac{\lambda \check{v}_\theta}{\frac{n}{2}}\right)^{\frac{n}{2}}}$$

The proof of Theorem 2.6 is exactly the same as Theorem 2.3, just replace  $v_\theta$  by  $\check{v}_\theta$ .

If  $x_i$ s are identically but not independently distributed from  $\mathcal{N}_d(0, Q_x)$ , we still have  $R^{\text{true}}(\theta) = \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[R^{\text{emp}}(\theta)]$ , because

$$\begin{aligned}\mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[R^{\text{emp}}(\theta)] &= \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}\left[\frac{1}{n} \sum_{i=1}^n L(f_{\theta}(x_i), y_i)\right] \\ &= \frac{1}{n} \sum_{i=1}^n \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}}[L(f_{\theta}(x_i), y_i)] = R^{\text{true}}(\theta)\end{aligned}$$

This does not require  $L(f_{\theta}(x_i), y_i)$  to be independent for different  $i$ . So the concentration inequality is still applicable. However,  $R^{\text{emp}}(\theta)$  may not converge to  $R^{\text{true}}(\theta)$  when  $n \rightarrow \infty$ , as the independency condition of Law of Large Numbers is not satisfied.

In fact, independency of samples is a sufficient but not necessary assumption in statistical learning [7]. The feature samples can be dependent in some cases, for example, in language data, the words in a sentence are dependent. Suppose the feature  $x$  and label  $y$  comes from an unknown distribution  $p(x, y)$ , the goal of machine learning is to learn the posterior distribution  $p(y|x)$ , which is independent from the data distribution  $p(x)$ .

For language data, the model learns the distribution  $p(y|x_k, x_{k-1}, \dots, x_1)$ , where  $k$  is the size of the window.  $p(y|x_k, x_{k-1}, \dots, x_1)$  is independent of the feature distribution  $p(x_k, x_{k-1}, \dots, x_1)$ . The dependency of  $x_1, \dots, x_k$  will only affect  $p(x_k, x_{k-1}, \dots, x_1)$  and will not affect  $p(y|x_k, x_{k-1}, \dots, x_1)$ .

**Theorem 2.7:** In Theorem 1, let the loss function be  $L(f_\theta(x_i), y_i) = (y_i - \theta \cdot x_i)^2$ . Under Assumption 2.4, suppose  $x_i$ s are identically sampled from  $\mathcal{N}_d(0, Q_x)$  but not independent. Let  $X = [x_1^T, x_2^T, \dots, x_n^T]^T \in \mathbb{R}^{dn \times 1}$  and let  $Q_X = \mathbb{E}[XX^T] \in \mathbb{R}^{dn \times dn}$  be the joint covariance matrix. Let  $\omega$  be the minimum eigenvalue of  $Q_X$  and assume  $\omega > 0$ . We have

$$P\left(\mathbb{E}_{\theta \sim \rho}[R^{\text{true}}(\theta)] < \mathbb{E}_{\theta \sim \rho}[R^{\text{emp}}(\theta)] + \frac{1}{\lambda} \left[ D(\rho \parallel \pi) + \ln \frac{1}{\delta} + \Psi_{L, \pi, \mathcal{D}}(\lambda, n) \right] \right) \geq 1 - \delta$$

where

$$\Psi_{L, \pi, \mathcal{D}}(\lambda, n) \leq \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda \check{v}_\theta}}{\left(1 + \frac{\lambda \omega_\theta}{2}\right)^{\frac{n}{2}}}$$

and

$$\omega_\theta = \omega(\theta^* - \theta)^T(\theta^* - \theta) + \sigma_e^2$$

*Proof:* In Theorem 1,

$$\begin{aligned}\Psi_{L,\pi,\mathcal{D}}(\lambda, n) &= \ln \mathbb{E}_{\theta \sim \pi} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] \\ &= \ln \mathbb{E}_{\theta \sim \pi} \left( e^{\lambda R^{\text{true}}(\theta)} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{-\lambda R^{\text{emp}}(\theta)}] \right)\end{aligned}$$

We have  $R^{\text{true}}(\theta) = \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [(y_i - \theta \cdot x_i)^2] = \check{v}_\theta$  and

$$\mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{-\lambda R^{\text{emp}}(\theta)}] = \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{-\frac{\lambda}{n} \sum_{i=1}^n (y_i - \theta \cdot x_i)^2}]$$

Let  $z_i = y_i - \theta \cdot x_i$  and  $Z = [z_1, z_2, \dots, z_n]^T \in \mathbb{R}^{n \times 1}$ . Then

$$\sum_{i=1}^n (y_i - \theta \cdot x_i)^2 = \sum_{i=1}^n z_i^2 = Z^T Z$$

Since the  $z_i$ s in  $Z$  are dependent, we need to convert them to independent random variables. The key idea is to use the covariance matrix. Denote  $\mathcal{Q}_Z = \mathbb{E}[ZZ^T] \in \mathbb{R}^{n \times n}$ . Since for any  $z_i$  and  $z_j$ ,

$$\begin{aligned}\mathbb{E}[z_i z_j] &= \mathbb{E}[(\theta^* - \theta)^T x_i (\theta^* - \theta)^T x_j] + \mathbb{E}[e_i e_j] \\ &= (\theta^* - \theta)^T \mathbb{E}[x_i x_j^T] (\theta^* - \theta) + \sigma_e^2 \mathbf{1}_{[i=j]}\end{aligned}$$

we have that  $Q_Z = D_\theta^T Q_X D_\theta + \sigma_e^2 I$ , where  $I \in \mathbb{R}^{n \times n}$  is an identity matrix and

$$D_\theta = \text{diag}(\underbrace{(\theta^* - \theta), (\theta^* - \theta), \dots, (\theta^* - \theta)}_{n \text{ times}}) \in \mathbb{R}^{dn \times n}$$

Thus for any  $p \in \mathbb{R}^d / \{0\}$ ,

$$\begin{aligned} p^T Q_Z p &= (D_\theta p)^T Q_X (D_\theta p) + \sigma_e^2 p^T p \\ &\geq \omega (D_\theta p)^T (D_\theta p) + \sigma_e^2 p^T p \end{aligned} \quad (3)$$

$$= [\omega (\theta^* - \theta)^T (\theta^* - \theta) + \sigma_e^2] p^T p \quad (4)$$

where Eq (3) is because: Suppose  $Q_X = Q^T \Lambda Q$  is the eigenvalue decomposition of  $Q_X$  where  $\Lambda = \text{diag}(\omega_1, \omega_2, \dots, \omega_{dn})$ , let  $\omega = \min\{\omega_1, \omega_2, \dots, \omega_{dn}\}$ ,  $v = D_\theta p$ ,  $u = Qv$ , we have,

$$v^T Q_X v = u^T \Lambda u = \sum_{i=1}^{dn} \omega_i u_i^2 \geq \omega \sum_{i=1}^{dn} u_i^2 = \omega v^T Q^T Q v = \omega v^T v$$

Since  $\omega (\theta^* - \theta)^T (\theta^* - \theta) + \sigma_e^2 > 0$ , we have  $p^T Q_Z p > 0$ . Thus  $Q_Z$  is positive definite. Hence (1)  $Z$  is from  $\mathcal{N}_n(0, Q_Z)$ ; (2)  $Q_Z$  must have an inverse  $Q_Z^{-1}$ . Let  $Q_Z = Q^T \Lambda Q$ , then  $Q_Z^{-1} = Q^T \Lambda^{-1} Q$ .

Let  $Q_Z^{-1} = Q_Z^{-1/2} Q_Z^{-1/2}$  where  $Q_Z^{-1/2} = Q^T \Lambda^{-1/2} Q$ , we can write

$$Z^T Z = Z^T Q_Z^{-1/2} Q_Z Q_Z^{-1/2} Z = (Q_Z^{-1/2} Z)^T Q_Z (Q_Z^{-1/2} Z)$$

Let  $S = Q_Z^{-1/2} Z = [s_1, s_2, \dots, s_n] \in \mathbb{R}^{n \times 1}$ . By Theorem A.3.5, each  $s_i$  is a Gaussian random variable. We have  $\mathbb{E}[S] = Q_Z^{-1/2} \mathbb{E}[Z] = 0$  and

$$\mathbb{E}[SS^T] = Q_Z^{-1/2} \mathbb{E}[ZZ^T] Q_Z^{-1/2} = Q_Z^{-1/2} Q_Z Q_Z^{-1/2} = I$$

which means all elements in  $S$  are i.i.d. from  $\mathcal{N}(0, 1)$ . By Eq (4), let  $p = S$ , then

$$Z^T Z = S^T Q_Z S \geq [\omega(\theta^* - \theta)^T (\theta^* - \theta) + \sigma_e^2] S^T S = \omega_\theta S^T S = \omega_\theta \left( \sum_{i=1}^n s_i^2 \right)$$

where  $\sum_{i=1}^n s_i^2 \sim \chi^2(n)$ . Therefore,

$$\begin{aligned} \Psi_{L, \pi, \mathcal{D}}(\lambda, n) &= \ln \mathbb{E}_{\theta \sim \pi} \left( e^{\lambda \check{v}_\theta} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{-\frac{\lambda}{n} \sum_{i=1}^n z_i^2}] \right) \\ &\leq \ln \mathbb{E}_{\theta \sim \pi} \left( e^{\lambda \check{v}_\theta} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{-\frac{\lambda \omega_\theta}{n} \sum_{i=1}^n s_i^2}] \right) = \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda \check{v}_\theta}}{\left( 1 + \frac{\lambda \omega_\theta}{n} \right)^{\frac{n}{2}}} \end{aligned}$$

□

Theorem 2.7 implies that when the dimensions of  $x_i$  are not i.i.d Gaussian, as  $n \rightarrow \infty$ ,  $\Psi_{L,\pi,\mathcal{D}}(\lambda, n)$  will converge but not converge to 0. This is because

$$\lim_{n \rightarrow \infty} \ln \mathbb{E}_{\theta \sim \pi} \frac{e^{\lambda \check{v}_\theta}}{\left(1 + \frac{\lambda \omega_\theta}{2}\right)^{\frac{n}{2}}} = \ln \mathbb{E}_{\theta \sim \pi} e^{\lambda(\check{v}_\theta - \omega_\theta)}$$

And as we have shown in the proof,  $\check{v}_\theta \geq \omega_\theta$ . The equality is obtained only when all of the eigenvalues of  $Q_Z$  are equal, which is not likely to happen.



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# Appendix 1: Sub-Gaussian and Sub-Gamma Distribution

This section introduces some fundamental ideas of concentration inequalities from the book [4]. Concentration inequalities explains under what conditions the random variables will concentrate around their expectations.

Given a random variable  $X$  satisfying  $\mathbb{E}X = 0$ . For any  $t > 0$ , we say  $P(X > t)$  is the **right tail probability** of  $X$  and  $P(X < -t)$  is the **left tail probability** of  $X$ .

Now we show the connection between MGF and tail probabilities. Denote

$$\psi_X(\lambda) = \ln \mathbb{E}[e^{\lambda X}]$$

as the logarithm of the MGF of  $X$ .

**Definition A.1.1:** If  $\psi_X(\lambda) \leq \frac{\lambda^2 v}{2}$ , then  $X$  satisfies **sub-Gaussian distribution** with variance factor  $v$ .

**Theorem A.1.2:** If  $X$  satisfies sub-Gaussian distribution with variance  $v$ , then for any  $t > 0$ ,

$$P(X > t) \leq e^{-\frac{t^2}{2v}} \quad \text{and} \quad P(X < -t) \leq e^{-\frac{t^2}{2v}}$$

*Proof:*

Let  $\lambda > 0$ , applying Chernoff inequality

$$P(X > t) = P(e^{\lambda X} > e^{\lambda t}) \leq e^{-\lambda t} \mathbb{E}[e^{\lambda X}] \leq e^{-\lambda t} e^{\frac{\lambda^2 v}{2}} = e^{\frac{\lambda^2 v}{2} - \lambda t}$$

Now we find  $\lambda$  to minimize the upper bound. When  $\lambda = \frac{t}{v}$ , we get  $\min_{\lambda} \{ \frac{\lambda^2 v}{2} - \lambda t \} = -\frac{t^2}{2v}$ . The  $P(X < -t)$  case can be proved similarly. Just applying Chernoff bound with  $\lambda < 0$ . □

Theorem A.1.2 says the tail probability of a sub-Gaussian random variable is upper-bounded by a Gaussian distribution with 0 mean and  $v$  variance.

**Theorem A.1.3:** If  $X \sim \mathcal{N}(\mathbb{E}[X], v)$ , then  $Y = X - \mathbb{E}X$  is sub-Gaussian with variance  $v$ .

*Proof:* Since  $Y \sim \mathcal{N}(0, v)$ , for any  $\lambda > 0$ ,

$$\begin{aligned} P(Y > t) &\leq -e^{\lambda t} \mathbb{E}[e^{\lambda Y}] = e^{-\lambda t} \int e^{\lambda y} \frac{1}{\sqrt{2\pi v}} e^{-\frac{y^2}{2v}} dy \\ &= e^{-\lambda t + \frac{\lambda^2 v}{2}} \int \frac{1}{\sqrt{2\pi v}} e^{-\frac{(y-v\lambda)^2}{2v}} dy \\ &= e^{-\lambda t + \frac{\lambda^2 v}{2}} \leq e^{-\frac{t^2}{2v}} \end{aligned}$$

$P(Y < -t)$  case can be proved in a similar way. □

**Definition A.1.4:** If  $\psi_X(\lambda) \leq \frac{\lambda^2 v}{2(1-c\lambda)}$  and  $0 < \lambda < \frac{1}{c}$ , then  $X$  satisfies **sub-Gamma distribution** with variance factor  $v$  and scale parameter  $c$ .

The upper bound of MGF of sub-Gamma distribution is looser than sub-Gaussian distribution. For those random variables that are not quite sub-Gaussian but nearly, we can assume them to be sub-Gamma.

The PDF of the distribution  $\text{Gamma}(a, b)$  is

$$f(x) = \frac{x^{a-1} e^{-\frac{x}{b}}}{\Gamma(a) b^a}, \quad x \geq 0$$

If  $X \sim \text{Gamma}(a, b)$ , then  $\mathbb{E}[X] = ab$  and  $\text{Var}[X] = ab^2$ .

**Theorem A.1.5:** Let  $X \sim \text{Gamma}(a, b)$ ,  $Y = X - \mathbb{E}[X]$ , then for any  $t > 0$ ,

$$\psi_Y(\lambda) \leq \frac{\lambda^2 v}{2(1 - c\lambda)}$$

where  $v = ab^2$ ,  $c = b$ , and  $0 < \lambda < \frac{1}{b}$ .

*Proof:*

$$\begin{aligned} \mathbb{E}[e^{\lambda Y}] &= \int_0^\infty e^{\lambda(x-ab)} \frac{x^{a-1} e^{-x/b}}{\Gamma(a) b^a} dx = \frac{e^{-\lambda ab}}{\Gamma(a) b^a} \int_0^\infty x^{a-1} e^{(\lambda - \frac{1}{b})x} dx \\ &= \frac{e^{-\lambda ab}}{\Gamma(a) b^a} \Gamma(a) \left(\frac{1}{\frac{1}{b} - \lambda}\right)^a = \frac{e^{-\lambda ab}}{(1 - b\lambda)^a} = e^{-\lambda ab - a \ln(1 - b\lambda)} \end{aligned} \quad (5)$$

Use the following Lemma:

**Lemma A.1.6:** For all  $u \in (0, 1)$ ,

$$-\ln(1-u) - u \leq \frac{u^2}{2(1-u)}$$

*Proof:* By Taylor Theorem,

$$\ln(1-u) = \sum_{k=1}^{\infty} -\frac{u^k}{k} \geq -u - \sum_{k=2}^{\infty} \frac{u^k}{2} = -u - \frac{u^2}{2(1-u)}$$

□

Therefore, let  $u = \lambda b$  where  $0 < \lambda < \frac{1}{b}$ , we have

$$e^{-\lambda ab - a \ln(1-b\lambda)} = \exp\left(\frac{\lambda^2 ab^2}{2(1-\lambda b)}\right)$$

And

$$\psi_Y(\lambda) = \ln \mathbb{E}[e^{\lambda Y}] \leq \frac{\lambda^2 ab^2}{2(1-\lambda b)}$$

□

Theorem shows that if  $X$  satisfies the Gamma distribution, then  $Y = X - \mathbb{E}X$  satisfies sub-Gamma distribution. This bound holds for both right tail and left tail probability. Note that  $Y$  is a shifted Gamma distribution. Its left tail and right tail are not symmetric. In fact, for the left tail, we have a tighter bound.

**Corollary A.1.7:** Consider the settings of Theorem A.1.5. When  $Y < 0$ , we have

$$\psi_Y(\lambda) \leq \frac{\lambda^2 v}{2}$$

where  $v = ab^2$  and  $0 < \lambda < \frac{1}{b}$ .

*Proof:* For any  $u < 0$ , we have

$$-\ln(1 - u) - u < \frac{u^2}{2} \tag{6}$$

Apply Eq (6) to Eq (5) by letting  $u = \lambda b$ , and theorem is proved. □

Corollary A.1.7 shows that the left tail probability of  $Y$  is sub-Gaussian, which is tighter than sub-Gamma. This means  $Y$  is more concentrated on left tail than right tail.

**Theorem A.1.8:** If a random variable  $X$  is of sub-Gamma with variance factor  $v$  and scale parameter  $c$ , then for any  $t > 0$ , we have

$$P(X > t) \leq \exp \left( -\frac{v}{c^2} h \left( \frac{ct}{v} \right) \right)$$

where  $h(u) = 1 + u - \sqrt{1 + 2u}$  for  $u > 0$ . Or equivalently, for any  $s > 0$ ,

$$P(X > \sqrt{2vs} + cs) \leq e^{-s}$$

*Proof:* Given that

$$\psi_X(\lambda) \leq \frac{\lambda^2 v}{2(1 - c\lambda)}$$

By Chernoff inequality, we have

$$P(X > t) \leq e^{-\lambda t} \mathbb{E}[e^{\lambda X}] \leq \exp \left( \frac{\lambda^2 v}{2(1 - c\lambda)} - \lambda t \right)$$



Let  $f(\lambda) = \frac{\lambda^2 v}{2(1-c\lambda)} - \lambda t$ , we want to find  $\lambda \in (0, \frac{1}{c})$  to minimize  $f(\lambda)$ .

$$f'(\lambda) = -t + \frac{2\lambda v - c\lambda^2 v}{2(1-c\lambda)^2}, \quad f''(\lambda) = \frac{4v(1-c\lambda)^3 + 4\lambda cv(1-c\lambda)(2-c\lambda)}{4(1-c\lambda)^4}$$

Since  $f''(\lambda) \geq 0$  on  $(0, \frac{1}{c})$ , solving  $f'(\lambda) = 0$ , we get

$$\lambda^* = \frac{1}{c} - \frac{\sqrt{v}}{c} \cdot \frac{1}{\sqrt{2tc+v}}$$

Thus

$$\min f(\lambda) = f(\lambda^*) = -\frac{v}{c^2} - \frac{t}{c} + \frac{\sqrt{v}}{c^2} \sqrt{2tc+v} = -\frac{v}{c^2} h\left(\frac{ct}{v}\right)$$

Since  $h(u) = 1 + u - \sqrt{1+2u}$ , we know that  $h^{-1}(u) = u + \sqrt{2u}$ . Thus

$$s = \frac{v}{c^2} h\left(\frac{ct}{v}\right) \iff t = \frac{v}{c} h^{-1}\left(\frac{sc^2}{v}\right) = sc + \sqrt{2sv}$$

□

## Appendix 2: Germain's Bound

The Germain's bound is an earlier work of Theorem 2.3 (Shalaeva's Bound) given by Germail et al [3]. This bound is looser than Shalaeva's Bound. Moreover, it does not converge to 0 as  $n \rightarrow \infty$  for any  $\lambda > 0$ .

In Theorem 1 we denote

$$\Psi_{L,\pi,\mathcal{D}}(\lambda, n) = \ln \mathbb{E}_{\theta \sim \pi} \mathbb{E}_{(x_i, y_i) \sim \mathcal{D}} [e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}]$$

Here we can consider  $\Psi_{L,\pi,\mathcal{D}}(\lambda, n)$  as the logarithm MGF of the random variable  $R^{\text{true}}(\theta) - R^{\text{emp}}(\theta)$ , which is a function of both dataset  $S = \{(x_i, y_i)\}_{i=1}^n$  and parameter  $\theta$ . The following theorem shows that **when the loss function  $L$  is squared loss,  $R^{\text{true}}(\theta) - R^{\text{emp}}(\theta)$  is a sub-Gamma random variable.**

**Theorem A.2.1 (Germain's Bound):** Under the same settings of Theorem 2.3, assume  $\theta \sim \mathcal{N}_d(0, \sigma_\pi^2 I)$  where  $\sigma_\pi > 0$  is a constant. Then

$$\Psi_{L,\pi,\mathcal{D}}(\lambda, n) \leq \frac{\lambda^2 v}{2(1 - c\lambda)}$$

where  $v = \frac{2}{\lambda} [\sigma_x^2 (\sigma_\pi^2 d + \|w^*\|^2) + \sigma_e^2 (1 - \lambda c)]$  and  $c = 2\sigma_x^2 \sigma_\pi^2$ .

*Proof:*

$$\begin{aligned}\Psi_{L,\pi,\mathcal{D}}(\lambda, n) &= \ln \mathbb{E}_{\theta} \mathbb{E}_{(x_i, y_i)} [e^{\lambda(R^{\text{true}}(\theta) - R^{\text{emp}}(\theta))}] \\ &\leq \ln \mathbb{E}_{\theta} \mathbb{E}_{(x_i, y_i)} [e^{\lambda R^{\text{true}}(\theta)}] \end{aligned} \quad (7)$$

$$\begin{aligned} &= \ln \mathbb{E}_{\theta} \mathbb{E}_{(x_i, y_i)} [e^{\lambda \mathbb{E}_{(x_i, y_i)} [(y_i - \theta \cdot x_i)^2]}] \\ &= \ln \mathbb{E}_{\theta} [e^{\lambda \mathbb{E}_{(x_i, y_i)} [(y_i - \theta \cdot x_i)^2]}] \end{aligned} \quad (8)$$

$$= \ln \mathbb{E}_{\theta} [e^{\lambda(\sigma_x^2 \|\theta^* - \theta\|^2 + \sigma_e^2)}] \quad (9)$$

$$= \ln \left[ \frac{1}{(1 - 2\lambda\sigma_x^2\sigma_{\pi}^2)^{\frac{d}{2}}} \exp \left( \frac{\lambda\sigma_x^2\|\theta^*\|^2}{1 - 2\lambda\sigma_x^2\sigma_{\pi}^2} + \lambda\sigma_e^2 \right) \right] \quad (10)$$

$$\begin{aligned} &= -\frac{d}{2} \ln(1 - 2\lambda\sigma_x^2\sigma_{\pi}^2) + \frac{\lambda\sigma_x^2\|w^*\|^2}{1 - 2\lambda\sigma_x^2\sigma_{\pi}^2} + \lambda\sigma_e^2 \\ &\leq \frac{\lambda\sigma_x^2\sigma_{\pi}^2 d}{1 - 2\lambda\sigma_x^2\sigma_{\pi}^2} + \frac{\lambda\sigma_x^2\|w^*\|^2}{1 - 2\lambda\sigma_x^2\sigma_{\pi}^2} + \lambda\sigma_e^2 \end{aligned} \quad (11)$$

$$= \frac{\lambda(\sigma_x^2\sigma_{\pi}^2 d + \sigma_x^2\|w^*\|^2 + (1 - 2\lambda\sigma_x^2\sigma_{\pi}^2)\sigma_e^2)}{1 - 2\lambda\sigma_x^2\sigma_{\pi}^2} = \frac{\lambda^2 v}{2(1 - c\lambda)}$$

where we let  $v = \frac{2}{\lambda}[\sigma_x^2(\sigma_{\pi}^2 d + \|w^*\|^2) + \sigma_e^2(1 - \lambda c)]$  and  $c = 2\sigma_x^2\sigma_{\pi}^2$ .

Eq (7) is because  $R^{\text{emp}}(\theta) \geq 0$ . Eq (8) is because  $e^{\lambda \mathbb{E}_{(x_i, y_i)} [(y_i - \theta \cdot x_i)^2]}$  is independent of  $x_i$  and  $y_i$ . Eq (9) is obtained by Lemma 2.2.

For Eq (10), since the elements of  $\theta$  are iid,

$$\begin{aligned} \ln \mathbb{E}_{\theta} [e^{\lambda(\sigma_x^2 \|\theta^* - \theta\|^2 + \sigma_e^2)}] &= \ln \left[ \mathbb{E}_{\theta} [e^{\lambda \sigma_x^2 \sum_{i=1}^d (\theta_i^* - \theta_i)^2}] e^{\lambda \sigma_e^2} \right] \\ &= \ln \left[ \prod_{i=1}^d \mathbb{E}_{\theta} [e^{\lambda \sigma_x^2 (\theta_i^* - \theta_i)^2}] e^{\lambda \sigma_e^2} \right] \end{aligned} \quad (12)$$

where each  $\theta_i^* - \theta_i \sim \mathcal{N}(\theta_i^*, \sigma_{\pi}^2)$ . Then we will utilize the following Lemma.

**Lemma A.2.2:** If  $Y \sim \mathcal{N}(\mu, \sigma^2)$ , then

$$\mathbb{E}_Y [e^{tY^2}] = (1 - 2t\sigma^2)^{-\frac{1}{2}} \exp \left( \frac{t\mu^2}{1 - 2t\sigma^2} \right)$$

*Proof:* Let  $X \sim \mathcal{N}(0, 1)$ , by transformation,

$$\begin{aligned}
\mathbb{E}_Y[e^{tY^2}] &= \int e^{ty^2} f_Y(y) dy = \int e^{t(\sigma x + \mu)^2} f_X(x) \frac{d}{dy} \left( \frac{y - \mu}{\sigma} \right) d(\sigma x + \mu) \\
&= \int e^{t(\sigma x + \mu)^2} f_X(x) dx = \mathbb{E}_X[e^{t(\sigma X + \mu)^2}]
\end{aligned}$$

And

$$\begin{aligned}
\mathbb{E}_X[e^{t(\sigma X + \mu)^2}] &= \int e^{t(\sigma x + \mu)^2} \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx \\
&= \sqrt{\frac{1}{1 - 2t\sigma^2}} \int \frac{1}{\sqrt{2\pi} \sqrt{\frac{1}{1 - 2t\sigma^2}}} \exp \left( -\frac{\left(x - \frac{t\sigma}{\frac{1}{2} - t\sigma^2}\right)^2}{2 \frac{1}{1 - 2t\sigma^2}} \right) dx \exp \left( \frac{t\mu^2}{1 - 2t\sigma^2} \right)
\end{aligned}$$

The blue part of the above equation equals to 1. □

Applying Lemma A.2.2 to Eq (12) by letting  $t = \lambda\sigma_x^2$ ,  $\mu = \theta_i^*$ ,  $\sigma = \sigma_\pi$ , we get

$$\begin{aligned}
\ln \mathbb{E}_\theta[e^{\lambda(\sigma_x^2 \|\theta^* - \theta\|^2 + \sigma_e^2)}] &= \ln \left[ \prod_{i=1}^d \left[ (1 - 2\lambda\sigma_x^2\sigma_\pi^2)^{-\frac{1}{2}} \exp \left( \frac{\lambda\sigma_x^2\theta_i^{*2}}{1 - 2\lambda\sigma_x^2\sigma_\pi^2} \right) \right] e^{\lambda\sigma_e^2} \right] \\
&= \ln \left[ \frac{1}{(1 - 2\lambda\sigma_x^2\sigma_\pi^2)^{\frac{d}{2}}} \exp \left( \frac{\lambda\sigma_x^2 \|\theta^*\|^2}{1 - 2\lambda\sigma_x^2\sigma_\pi^2} + \lambda\sigma_e^2 \right) \right]
\end{aligned}$$

Eq (11) is because  $-\ln(1-x) \leq \frac{x}{1-x}$  for  $x < 1$  and apply  $x = 2\lambda\sigma_x^2\sigma_\pi^2$ .



Note that the bound of Theorem A.2.1 does not depend on  $n$ . This is because we removed  $R^{\text{emp}}(\theta)$  in Eq (7), which is the only term containing  $n$ . So the bound will not converge as  $n \rightarrow \infty$ .

## Appendix 3: Multivariate Gaussian Distribution

**Definition A.3.1 (Covariance Matrix):** Let  $x \in \mathbb{R}^d$  be a random vector and  $\mu = \mathbb{E}[x]$  be the expectation of  $x$ . The **covariance matrix** is defined as  $\Sigma = \mathbb{E}[(x - \mu)(x - \mu)^T] \in \mathbb{R}^{d \times d}$ , where  $\Sigma_{ij} = \text{Cov}(x_i, x_j)$  for  $1 \leq i, j \leq d$ .

**Definition A.3.2:** Let  $A \in \mathbb{R}^{d \times d}$  be a **symmetric** matrix,

- $A$  is said to be **positive definite** if  $x^T A x > 0$  for all  $x \in \mathbb{R}^d / \{0\}$ .
- $A$  is said to be **positive semi-definite** if  $x^T A x \geq 0$  for all  $x \in \mathbb{R}^d$ .

**Theorem A.3.3:** Let  $A \in \mathbb{R}^{d \times d}$  be a symmetric matrix.  $A$  is positive definite if and only if all of its eigenvalues are positive.

*Proof:* First we show that  $A$  must have a eigenvalue decomposition  $A = Q \Lambda Q^T$  where  $Q \in \mathbb{R}^{d \times d}$  is an orthogonal matrix and  $\Lambda \in \mathbb{R}^{d \times d}$  is a diagonal matrix. Since every square matrix  $A$  has a Schur factorization  $A = Q T Q^T$  where  $T$  is an upper-triangular matrix (see Theorem 24.9 of [5]), if  $A$  is symmetric, then  $T$  is diagonal.

The diagonal matrix  $\Lambda$  must contain all the eigenvalues of  $A$ . This is because  $Q$  being orthogonal means there are  $d$  linearly independent eigenvectors, which implies the sum of geometric multiplicity of the eigenvalues is  $d$ . Since the geometric multiplicity of each eigenvalue must be not greater than its algebraic multiplicity and the sum of algebraic multiplicity of all eigenvalues is  $d$ , if one eigenvalue is missing in  $\Lambda$ , the sum of geometric multiplicity must be smaller than  $d$ , which is contradict.

Now we prove the theorem:

$\implies$ : For any  $x \in \mathbb{R}^d / \{0\}$ , let  $y = Q^T x$ , then  $y \neq 0$ . Hence  $x^T A x = y^T \Lambda y = \sum_{i=1}^d \lambda_i y_i^2$ . If there exists  $\lambda_i \leq 0$  for  $i \in \{1, 2, \dots, d\}$ , then we can find a non-zero  $x$  by letting  $x = Qy$ ,  $y_i \neq 0$  and  $y_j = 0$  for all  $j \neq i$  to make  $x^T A x = \lambda_i y_i^2 \leq 0$ , which is contradict.

$\impliedby$ : If  $\lambda_i > 0$  for any  $i = 1, \dots, d$ , then for any nonzero  $x$ ,  $x^T A x = \sum_{i=1}^d \lambda_i y_i^2 > 0$ , which means  $A$  is positive definite.

□

Similar as how we prove Theorem A.3.3, one can prove that  $A$  is positive semi-definite if and only if all of its eigenvalues are non-negative.



**Definition A.3.4 (Multivariate Gaussian):** The PDF of the Multivariate Gaussian Distribution  $\mathcal{N}_d(\mu, \Sigma)$  is

$$f(x; \mu, \Sigma) = \frac{1}{\sqrt{(2\pi)^d \det \Sigma}} e^{-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)}$$

where  $x \in \mathbb{R}^d$  is the vector of  $d$  variables.  $\mu = \mathbb{E}[x] \in \mathbb{R}^d$  is the mean.  $\Sigma = \mathbb{E}[(x - \mu)(x - \mu)^T] \in \mathbb{R}^{d \times d}$  is the covariance matrix.

By Definition A.3.1, the covariance matrix  $\Sigma$  is positive semi-definite. This is because for any  $a \in \mathbb{R}^d$ ,

$$a^T \Sigma a = a^T \mathbb{E}[(x - \mu)(x - \mu)^T] a = \mathbb{E}[(a^T (x - \mu))^2] \geq 0$$

However, in Definition A.3.4, the  $\Sigma$  for multivariate Gaussian requires to be positive definite. This is because  $\det \Sigma = \prod_{i=1}^d \lambda_i$ . If there exists  $\lambda_i = 0$ , then  $\det \Sigma = 0$ , and the PDF cannot be formulated.

**Theorem A.3.5:** Let  $x = [x_1, x_2, \dots, x_d]^T$  be a random vector of  $d$  dimensional multivariate Gaussian distribution  $\mathcal{N}_d(\mu, \Sigma)$ , and  $a = [a_1, a_2, \dots, a_d] \in \mathbb{R}^d$  be a vector. Then  $z = a^T x \in \mathbb{R}$  satisfies the Gaussian distribution  $\mathcal{N}(a^T \mu, a^T \Sigma a)$ .

*Proof:* The main idea of the proof comes from [6]. Let  $X \in \mathbb{R}, t \in \mathbb{R}$ , the MGF of  $X \sim \mathcal{N}(\nu, \sigma^2)$  is

$$\begin{aligned} M_X(t) &= \mathbb{E}[e^{tX}] = \int e^{tx} \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\nu)^2}{2\sigma^2}} dx \\ &= e^{\nu t + \frac{t^2 \sigma^2}{2}} \int \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\nu-t\sigma^2)^2}{2\sigma^2}} dx = e^{\nu t + \frac{t^2 \sigma^2}{2}} \end{aligned}$$

Let  $Y \in \mathbb{R}^d$ ,  $\lambda \in \mathbb{R}^d$ , the MGF of  $Y \sim \mathcal{N}(\mu, \Sigma)$  is

$$\begin{aligned} M_Y(\lambda) &= \mathbb{E}[e^{\lambda^T Y}] = \int e^{\lambda^T y} \frac{1}{\sqrt{(2\pi)^d \det \Sigma}} e^{-\frac{1}{2}(y-\mu)^T \Sigma^{-1}(y-\mu)} dy \\ &= \int \frac{1}{\sqrt{(2\pi)^d \det \Sigma}} e^{-\frac{1}{2}(y-\mu)^T \Sigma^{-1}(y-\mu) + \lambda^T (y-\mu) + \lambda^T \mu} dy \end{aligned}$$

Let  $m \in \mathbb{R}^d$ . Since

$$\begin{aligned} & -\frac{1}{2}(y - \mu - m)^T \Sigma^{-1}(y - \mu - m) \\ &= -\frac{1}{2}(y - \mu)^T \Sigma^{-1}(y - \mu) + m^T \Sigma^{-1}(y - \mu) - \frac{1}{2}m^T \Sigma^{-1}m \end{aligned}$$

Let  $m^T \Sigma^{-1} = \lambda^T$ , then  $\frac{1}{2}m^T \Sigma^{-1}m = \frac{1}{2}\lambda^T \Sigma \lambda$ . Therefore,

$$\begin{aligned} M_Y(\lambda) &= \mathbb{E}[e^{\lambda^T Y}] = \int \frac{1}{\sqrt{(2\pi)^d \det \Sigma}} e^{-\frac{1}{2}(y - \mu - m)^T \Sigma^{-1}(y - \mu - m) + \lambda^T \mu + \frac{1}{2}\lambda^T \Sigma \lambda} dy \\ &= e^{\lambda^T \mu + \frac{1}{2}\lambda^T \Sigma \lambda} \end{aligned}$$

Define a new random variable  $Z = a^T Y$ . The MGF of  $Z$  is

$$M_Z(t) = \mathbb{E}[e^{tZ}] = \mathbb{E}[e^{ta^T Y}]$$

Let  $\lambda^T = ta^T$ , then

$$\mathbb{E}[e^{ta^T Y}] = e^{ta^T \mu + \frac{1}{2}a^T \Sigma a t^2}$$

which means  $Z$  is of Gaussian distribution with mean  $a^T \mu$  and variance  $a^T \Sigma a$ .  $\square$