Machine Learning

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1 Probability and Statistical Inference

1.1 Probability

Definition (Types of convergence)**.** Let $\{X_n\}_{n=1}^{\infty}$ be a sequence of random variables and X be another random variable. Let F_n be the CDF of X_n for each $n \in \mathbb{N}$ and F be the CDF of X.

1. X_n converges to X *in probability* and write $X_n \xrightarrow{\text{P}} X$ if for arbitrary $\varepsilon > 0$,
$$\mathbb{P}\left[|X_n - X| > \varepsilon\right] \to 0$$
as $n \to \infty$.

2. X_n converges to X *in distribution* and write $X_n \rightsquigarrow X$ if
$$\lim_{n\to\infty} F_n(t) = F(t)$$
for all t where F is continuous.

3. X_n converges to X in L^p if
$$\mathbb{E}\left[|X_n - X|^p\right] \to 0$$
as $n \to \infty$. In particular, say X_n converges to X in *quadratic mean* and write $X_n \xrightarrow{\text{qm}} X$ if X_n converges to X in L^2.

4. X_n converges to X *almost surely* and write $X_n \xrightarrow{\text{as}} X$ if
$$\mathbb{P}\left[\lim_{n\to\infty} X_n = X\right] = 1.$$

Theorem. The following implication holds:

1. If X_n converges to X almost surely, then X_n converges to X in probability.

2. If X_n converges to X in L^p, then X_n converges to X in probability.

Proof. 1. If X_n converges to X almost surely, the set of points $O = \{\omega : \lim_{n\to\infty} X_n(\omega) \neq X(\omega)\}$ has measure zero. Now fix $\varepsilon > 0$ and consider the sequence of sets
$$A_n = \bigcup_{m=n}^{\infty} \left\{|X_m - X| > \varepsilon\right\}.$$
Note that $A_n \supset A_{n+1}$ for each $n \in \mathbb{N}$ and let $A_\infty = \bigcap_{n=1}^{\infty} A_n$. Now show $\mathbb{P}[A_\infty] = 0$. If $\omega \notin O$, then $\lim_{n\to\infty} X_n(\omega) = X(\omega)$ and thus $|X_n(\omega) - X(\omega)| < \varepsilon$ for some $n \in \mathbb{N}$. Therefore, $\omega \notin A_\infty$. It follows that $A_\infty \subset O$ and $\mathbb{P}[A_\infty] = 0$.

By monotone continuity, we have $\lim_{n\to\infty} \mathbb{P}[A_n] = \mathbb{P}[A_\infty]$. It follows that
$$\mathbb{P}\left[|X_n - X| > \varepsilon\right] \le \mathbb{P}\left[A_n\right] \to 0$$
as $n \to \infty$. This completes the proof.

2. From Chebyshev's inequality, we have
$$\mathbb{P}\left[|X - X_n| > \varepsilon\right] \le \frac{1}{\varepsilon^p}\mathbb{E}[|X - X_n|^p].$$
The claim follows directly.

□

Theorem (Central Limit Theorem)**.** Let $X_1, \dots, X_n$ be i.i.d. with mean μ and variance σ^2. Let $S_n = \frac{1}{n}\sum_{i=1}^{n} X_i$. Then
$$Z_n = \frac{S_n - \mu}{\sqrt{\operatorname{Var} S_n}} = \frac{\sqrt{n}\,(S_n - \mu)}{\sigma} \rightsquigarrow Z,$$
where $Z \sim N(0,1)$. In other words,
$$\lim_{n\to\infty} \mathbb{P}[Z_n < z] = \Phi(z) = \int_{-\infty}^{z} \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}\, dx.$$
Also write $Z_n \approx N(0,1)$.

1.2 Statistical Inference

Definition. Let $X_1, \ldots, X_n$ be n i.i.d. data points from some distribution F. A point estimator $\widehat{\theta}_n$ of a parameter θ is some function of $X_1, \ldots, X_n$:

$$\widehat{\theta}_n = g(X_1, \ldots, X_n).$$

The bias of an estimator is defined as

$$\text{bias}(\widehat{\theta}_n) = \mathbb{E}_\theta[\widehat{\theta}_n] - \theta.$$

The mean squared error is defined as

$$\text{MSE} = \mathbb{E}_\theta(\widehat{\theta}_n - \theta)^2.$$

Definition. A point estimator $\widehat{\theta}_n$ of a parameter θ is *consistent* if $\widehat{\theta}_n \xrightarrow{\text{P}} \theta$.

Theorem. The MSE can be written as

$$\text{MSE} = \text{bias}^2(\widehat{\theta}_n) - \text{Var}_\theta(\widehat{\theta}_n).$$

Definition. A $1-\alpha$ interval for a parameter θ is an interval $C_n = (a, b)$ where $a = a(X_1, \ldots, X_n)$ and $b = b(X_1, \ldots, X_n)$ are functions of data such that

$$\mathbb{P}_\theta[\theta \in C_n] \geq 1 - \alpha \text{ for all } \theta \in \Theta.$$

In other word, (a, b) traps θ with probablity $1 - \alpha$.

Warning! In the above definition, C_n is random and θ is fixed.