# Lecture 2: Probably Approximately Correct Learning

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# Jul. 30th., 2015

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### 1 PAC Learning for Realizable Case

#### 1.1 PAC Learning Definitions

• Remark (Settings)

In deterministic scenario, denote a collection of n independent identically distributed (i.i.d.) random samples generated by  $P_X$  as  $X = (X_1, \ldots, X_n)$ , and label is generated from a concept  $c \in \mathcal{C}$  as  $Y_i = c(X_i)$ . Denote the sample as

$$\mathcal{D} \equiv \mathcal{D}_n = ((X_1, Y_1), \dots, (X_n, Y_n)) \equiv ((X_1, c(X_1)), \dots, (X_n, c(X_n))).$$

Thus,  $\mathcal{D}_n|_X \sim \mathcal{P}_X^n$  is a random sequence of n i.i.d. samples.

A <u>learner</u>  $\mathcal{A}$  considers a <u>fixed</u> subset of concepts  $\mathcal{H} \subset \mathcal{C}$ , which is referred as a <u>hypothesis</u> class, and provides a <u>hypothesis</u> or a <u>classifier</u> or a <u>decision function</u>  $h \in \mathcal{H}$ . The task of <u>supervised learning</u> is to minimize the generalization error:

$$L(h) \equiv L_{\mathcal{P},c}(h) = \mathcal{P}_X \{h(X) \neq c(X)\} \equiv \mathbb{E}_{\mathcal{P}} \left[\mathbb{1}_{h(X) \neq c(X)}\right]$$

where  $\mathbb{1}_{\omega}$  is the indicator function of the event  $\omega$ .

In particular, a learning algorithm (such as ERM) A takes sample  $\mathcal{D}_n$  as input and output

$$\mathcal{A}(\mathcal{D}_n) = h_n = h_{\mathcal{D}_n}^*(x) \equiv h(x|((X_1, Y_1), \dots, (X_n, Y_n))).$$

Given that  $\mathcal{D}_n$  are random samples,  $h_n \equiv h_{\mathcal{D}_n}$  are random as well. Thus the generalization error of  $h_n$  is a random variable:

$$L_n \equiv L_{\mathcal{P},c}(h_n) := \mathbb{E} \left[ \mathbb{1} \left\{ h_{\mathcal{D}_n}(X) \neq c(X) \right\} | \mathcal{D}_n \right] = \mathcal{P} \left\{ h_{\mathcal{D}_n}(X) \neq c(X) | \mathcal{D}_n \right\}.$$

- Remark We denote by  $\mathcal{O}(d)$  an upper bound on the cost of the computational representation of any element  $x \in \mathcal{X} \subset \mathbb{R}^d$  and by  $\operatorname{size}(c)$  the maximal cost of the computational representation of  $c \in \mathcal{C}$ . For example, x may be a vector in  $\mathbb{R}^d$ , for which the cost of an array-based representation would be in  $\mathcal{O}(n)$ .
- $\bullet \ \mathbf{Remark} \ (\textit{Realizability Assumption})$

There exists a hypothesis  $h \in \mathcal{H}$  such that the generalization error is zero.

$$\exists h \in \mathcal{H}, \quad L_{\mathcal{P},c}(h) = 0$$

Every ERM hypothesis has zero training error. In the definition of Probably Approximately Correct (PAC) Learning, we assume the realizability assumption holds.

• Definition (Probably Approximately Correct (PAC) Learning, Realizable Case) Assume that the realizability assumption holds. A hypothesis class  $\mathcal{H}$  is said to be <u>Probably Approximately Correct-learnable</u> i.e. <u>PAC-learnable</u>, if there exists an algorithm  $\mathcal{A}$  and a polynomial function poly $(\cdot, \cdot, \cdot, \cdot)$  such that for any  $\epsilon > 0$  and  $\delta > 0$ , for all distributions  $\mathcal{P}$  on  $\mathcal{X}$  and for any target concept  $c \in \mathcal{C}$ , the following holds when the sample size  $n \geq \text{poly}(1/\epsilon, 1/\delta, d, \text{size}(c))$ :

$$\mathcal{P}\left\{L_{\mathcal{P},c}(\mathcal{A}(\mathcal{D}_n)) \le \epsilon\right\} \ge 1 - \delta. \tag{1}$$

If  $\mathcal{A}$  further runs in poly $(1/\epsilon, 1/\delta, d, \text{size}(c))$ , then  $\mathcal{H}$  is said to be <u>efficiently PAC-learnable</u>. When such an algorithm  $\mathcal{A}$  exists, it is called a **PAC-learning algorithm** for  $\mathcal{H}$ .

- Remark A hypothesis class  $\mathcal{H}$  is thus **PAC-learnable** if the hypothesis returned by the algorithm after observing a number of points **polynomial** in  $1/\epsilon$  and  $1/\delta$  is
  - 1. approximately correct (error at most  $\epsilon$ )
  - 2. with high probability (at least  $1 \delta$ ),

which justifies the PAC terminology.

- 1.  $\delta > 0$  is used to define **the confidence**  $1 \delta$
- 2. and  $\epsilon > 0$  the accuracy  $1 \epsilon$ .

Note that if the running time of the algorithm is **polynomial** in  $1/\epsilon$  and  $1/\delta$ , then **the sample size** n must also be polynomial if the full sample is received by the algorithm.

- Remark (Confidence and Accuracy)
  - 1. For a fixed classifer h, the accuracy of that classifer is measured by  $1 L_{\mathcal{P},c}(h)$ .
  - 2. The confidence of learning algorithm is measured by the probability of failure for hypothesis returned by the learning algorithm. A failure happens when the learned classifier h has low accuracy, i.e.  $L_{\mathcal{P},c}(h) > \epsilon$ . Since classifier  $h_{\mathcal{D}}$  is function of data  $\mathcal{D}_n$ , the confidence is measured by the probability of encountering bad samples  $\mathcal{D}_n$  such that  $\widehat{L}_{\mathcal{D}}(h_{\mathcal{D}}) = 0$  but  $L_{\mathcal{P},c}(h_{\mathcal{D}}) > \epsilon$ .

 $\mathcal{H}$  is PAC-learnable when a learning algorithm has  $high\ confidence$  to obtain a classifier  $h \in \mathcal{H}$  with  $high\ accuracy\ regardless$  of the underlying  $data\ distribution$  and  $labeling\ logic$ .

- Remark Several key points of the PAC definition are worth emphasizing.
  - 1. First, the PAC framework is a <u>distribution-free</u>: no particular assumption is made about the distribution  $\mathcal{P}$  from which examples are drawn.
  - 2. Second, the training sample and the test examples used to define the error are drawn according to the same distribution  $\mathcal{P}$ . This is a necessary assumption for generalization to be possible in most cases.
  - 3. Third, the PAC framework is non-asymptotic in which it provides a concentration inequality that holds for all n.
  - 4. Finally, the PAC framework deals with the question of learnability for a hypothesis class  $\mathcal{H}$  and not a particular hypothesis h. Note that the concept class  $\mathcal{C}$  is known to the algorithm, but of course target concept  $c \in \mathcal{C}$  is unknown.

We may omit the polynomial dependency on n and size(c) in the PAC definition and focus only on the sample complexity.

#### 1.2 PAC-Learnable Guarantees for Finite Hypothesis Sets

• Remark (Finite Hypothesis Sets)

We will see if the size of hypothesis class  $\mathcal{H}$  is finite, i.e.  $|\mathcal{H}| < \infty$ , we can achieve PAC learnability under the realizability assumption:

• Proposition 1.1 (Learning bounds, Finite  $\mathcal{H}$ , Realizable Case) [Mohri et al., 2018] Let  $\mathcal{H}$  be a finite set of functions mapping from  $\mathcal{X}$  to  $\mathcal{Y}$ . Let  $\mathcal{A}$  be an algorithm that for any target concept  $c \in \mathcal{H}$  and i.i.d. sample  $\mathcal{D}_n$  returns a consistent hypothesis  $h_n$ , i.e. the training error of  $h_n$  is zero:  $\widehat{L}(h_n) = 0$ . Then, for any  $\epsilon, \delta > 0$ , the inequality

$$\mathcal{P}^n \left\{ L_{\mathcal{P},c}(h_n) \le \epsilon \right\} \ge 1 - \delta$$

holds if

$$n \ge \frac{1}{\epsilon} \log \left( \frac{|\mathcal{H}|}{\delta} \right) \tag{2}$$

This sample complexity result admits the following equivalent statement as a generalization bound: for any  $\epsilon, \delta > 0$ , with **probability** at least  $1 - \delta$ ,

$$L_n \equiv L_{\mathcal{P},c}(h_n) \le \frac{1}{n} \log \left( \frac{|\mathcal{H}|}{\delta} \right).$$
 (3)

**Proof:** We want to upper bound the probability of event

$$M := \left\{ \mathcal{D}_n \sim \mathcal{P}^n : \exists h \in \mathcal{H}, \ L_{\mathcal{P},c}(h) > \epsilon \wedge \widehat{L}(h) = 0 \right\}.$$

In other word, for each sample  $\mathcal{D}_n \in M$ , there are bad hypothesis that seems good in the training data  $\mathcal{D}_n$ . Under the realizablity assumption, all samples that makes  $L_{\mathcal{P},c}(h_n) > \epsilon$  lies in M. Moreover, M can be rewritten as

$$M = \bigcup_{h \in \mathcal{H}_B} \left\{ \mathcal{D}_n \sim \mathcal{P}^n : \widehat{L}(h) = 0 \right\}$$

where  $\mathcal{H}_B := \{h \in \mathcal{H} : L_{\mathcal{P},c}(h) > \epsilon\}$ . Then by union bound,

$$\mathcal{P}^{n}\left\{L_{\mathcal{P},c}(h_{\mathcal{D}_{n}}) > \epsilon\right\} \leq \mathcal{P}^{n}\left\{\bigcup_{h \in \mathcal{H}_{B}} \left\{\mathcal{D}_{n} : \widehat{L}(h) = 0\right\}\right\}$$

$$\leq \sum_{h \in \mathcal{H}_{B}} \mathcal{P}^{n}\left\{\mathcal{D}_{n} : \widehat{L}(h) = 0\right\}$$

$$(4)$$

Note that

$$\mathcal{P}^n \left\{ \mathcal{D}_n : \widehat{L}(h) = 0 \right\} = \mathcal{P}^n \left\{ h(X_i) = c(X_i), i = 1, \dots, n \right\}$$
$$= \prod_{i=1}^n \mathcal{P} \left\{ h(X_i) = c(X_i) \right\}$$

For each individual sampling of an element of the training set we have

$$\mathcal{P}\left\{h(X_i) = c(X_i)\right\} = 1 - L_{\mathcal{P},c}(h) \le 1 - \epsilon$$

where the last inequality follows from the fact that  $h \in \mathcal{H}_B$ . Thus, for all  $h \in \mathcal{H}_B$ ,

$$\mathcal{P}^n \left\{ \mathcal{D}_n : \widehat{L}(h) = 0 \right\} \le (1 - \epsilon)^n \le \exp(-n\epsilon)$$

where the last inequality comes from  $1 - x \le e^{-x}$ . Combining this equation with (4) we conclude that

$$\mathcal{P}^{n}\left\{L_{\mathcal{P},c}(h_{\mathcal{D}_{n}}) > \epsilon\right\} \leq |\mathcal{H}_{B}| \exp\left(-n\epsilon\right) \leq |\mathcal{H}| \exp\left(-n\epsilon\right).$$

Setting the right-hand side to be equal to  $\delta$  and solving for  $\epsilon$  concludes the proof.

• Example (Conjunction of Boolean Literals) [Mohri et al., 2018]

#### 1.3 PAC-Learnable Examples for Infinite Hypothesis Sets

- Example (Learning Axis-Aligned Rectangles) [Mohri et al., 2018] Consider the case where the set of instances are points in the plane,  $\mathcal{X} = \mathbb{R}^2$ , and the concept class  $\mathcal{C}$  is the set of all axis-aligned rectangles lying in  $\mathbb{R}^2$ . Thus, each concept c is the set of points inside a particular axis-aligned rectangle. The learning problem consists of determining with small error a target axis-aligned rectangle using the labeled training sample. We will show that the concept class of axis-aligned rectangles is PAC-learnable.
- Example (*Threshold Function Class is Learnable*) [Shalev-Shwartz and Ben-David, 2014, Mohri et al., 2018]

Let  $\mathcal{H}$  be the set of threshold functions over the *real line*, namely,

$$\mathcal{H} = \{h_{\alpha} : \alpha \in \mathbb{R}\}, \text{ where } h_{\alpha}(x) = \mathbb{1}_{\{x < \alpha\}}.$$

Clearly,  $\mathcal{H}$  is of infinite size.

Nevertheless, the following lemma shows that  $\mathcal{H}$  is learnable in the PAC model using the ERM algorithm.

Lemma 1.2 | Shalev-Shwartz and Ben-David, 2014|

Let  $\mathcal{H}$  be the class of **thresholds** as defined earlier. Then,  $\mathcal{H}$  is **PAC learnable**, using the ERM rule, with **sample complexity** of

$$m_{\mathcal{H}}(\epsilon, \delta) \le \left\lceil \log \left( \frac{2/\delta}{\epsilon} \right) \right\rceil.$$

# 2 Agnostic PAC-Learning

• Definition (Agnostic PAC-Learning)

Let  $\mathcal{H}$  be a hypothesis set.  $\mathcal{A}$  is an <u>agnostic PAC-learning algorithm</u> if there exists a **polynomial function** poly $(\cdot, \cdot, \cdot, \cdot)$  such that for any  $\epsilon > 0$  and  $\delta > 0$ , for all distributions  $\mathcal{P}$  over  $\mathcal{X} \times \mathcal{Y}$ , the following holds for any sample size  $n \geq \text{poly}(1/\epsilon, 1/\delta, d, \text{size}(c))$ :

$$\mathcal{P}\left\{L_{\mathcal{P}}(\mathcal{A}(\mathcal{D}_n)) - \inf_{h \in \mathcal{H}} L(h) \le \epsilon\right\} \ge 1 - \delta.$$
 (5)

If  $\mathcal{A}$  further runs in  $poly(1/\epsilon, 1/\delta, d, size(c))$ , then  $\mathcal{C}$  is said to be <u>efficiently agnostic</u> <u>PAC-learnable</u>.

 $\bullet \ {\bf Remark} \ ({\it Bounding \ Excess \ Risk \ via \ Uniformly \ Deviation})$ 

The difference between the error of a hypothesis  $h \in \mathcal{H}$  and the Bayes error can be decomposed as:

$$L(h) - L^* = \underbrace{\left(L(h) - \inf_{h \in \mathcal{H}} L(h)\right)}_{estimation\ error} + \underbrace{\left(\inf_{h \in \mathcal{H}} L(h) - L^*\right)}_{approximation\ error}.$$

where the first term is the *estimation error* and the second term is the *approximation error*.

- When  $\mathcal{H}$  and  $\mathcal{P}$  are fixed, the approximation error is fixed.
- The definition of agnostic PAC learnability requires that the estimation error would be bounded above uniformly over all distributions.

$$L(h_n) - \inf_{h \in \mathcal{H}} L(h) = L(h_n) - \widehat{L}(h_n) + \widehat{L}(h_n) - L(h^*)$$

$$\leq L(h_n) - \widehat{L}(h_n) + \widehat{L}(h^*) - L(h^*)$$

$$\leq 2 \sup_{h \in \mathcal{H}} \left| L(h) - \widehat{L}(h) \right|$$
(6)

where  $h^* = \operatorname{argmin}_{h \in \mathcal{H}} L(h)$  and  $\widehat{L}(h)$  is the training error of g. The second last inequality is due to the fac that  $h_n$  minimizes the training error. Thus the estimation error can be bounded uniformly by the generalization error bound  $|L(h) - \widehat{L}(h)|$  for any  $h \in \mathcal{H}$ .

#### • Remark (Empirical Process)

From the inequality (6), we see that **the excess risk** (estimation error) is **uniformly bounded** by the deviation of generation error from the training error.

$$\sup_{h \in \mathcal{H}} \left| \widehat{L}(h) - L(h) \right| := \left\| \widehat{\mathcal{P}}_n - \mathcal{P} \right\|_{\mathcal{H}}$$

**Definition** (*Glivenko-Cantelli Class*) [Wainwright, 2019, Giné and Nickl, 2021] We say that  $\mathcal{H}$  is a *GlivenkoCantelli class* for  $\mathcal{P}$  if  $\|\widehat{\mathcal{P}}_n - \mathcal{P}\|_{\mathcal{H}}$  converges to zero in probability as  $n \to \infty$ .

We can define an empirical process  $X_{f_h}$  indexed by  $\mathcal{F}$  as

$$X_{f_h} := \frac{1}{n} \sum_{i=1}^{n} f_h(X_i) - \mathbb{E}[f_h(X)]$$

where  $f_h(x) = 1 \{h(x) \neq c(x)\} \in \mathcal{F}$ .

#### 2.1 Non-Realizable Case

• To prove the general case, we use a bound from *Hoeffding's inequality*:

**Proposition 2.1** Fix  $\epsilon > 0$  and let  $\mathcal{D}_n$  denote an i.i.d. sample of size n. Then, for any hypothesis  $h: \mathcal{X} \to \{0,1\}$ , the following inequalities hold:

$$\mathcal{P}^{n}\left\{\widehat{L}(h) - L(h) \ge \epsilon\right\} \le \exp\left(-2n\epsilon^{2}\right) \tag{7}$$

$$\mathcal{P}^{n}\left\{\widehat{L}(h) - L(h) \le -\epsilon\right\} \le \exp\left(-2n\epsilon^{2}\right) \tag{8}$$

By the union bound, this implies the following two-sided inequality:

$$\mathcal{P}^n\left\{\left|\widehat{L}(h) - L(h)\right| \ge \epsilon\right\} \le 2\exp\left(-2n\epsilon^2\right). \tag{9}$$

Setting the right-hand side of (9) to be equal to  $\delta$  and solving for  $\epsilon$  yields immediately the following bound for a single hypothesis

Corollary 2.2 (Generalization bound for Single Hypothesis) [Mohri et al., 2018] Fix a hypothesis  $h: \mathcal{X} \to \{0,1\}$ . Then, for any  $\delta > 0$ , the following inequality holds with probability at least  $1 - \delta$ :

$$L(h) \le \widehat{L}(h) + \sqrt{\frac{\log \frac{2}{\delta}}{2n}} \tag{10}$$

This error bound can be seen as coming from the randomness of  $coin\ tossing$  when approximate the generalization error L(h) by training error. Thus it will always exist for any generalization error bound.

• Proposition 2.3 (Learning bounds, Finite H, Non-Realizable Case) [Mohri et al., 2018]

Let  $\mathcal{H}$  be a **finite** set of functions mapping from  $\mathcal{X}$  to  $\mathcal{Y}$ . Then, for any  $\delta > 0$  with probability at least  $1 - \delta$ , the following inequality holds: for all  $h \in \mathcal{H}$ 

$$L(h) \le \widehat{L}(h) + \sqrt{\frac{\log |\mathcal{H}| + \log \frac{2}{\delta}}{2m}}$$
(11)

Thus for a finite hypothesis set  $\mathcal{H}$ ,

$$L(h) \le \widehat{L}(h) + O\left(\sqrt{\frac{\log |\mathcal{H}|}{m}}\right)$$
 (12)

• Remark (Sample Efficiency  $\Leftarrow$  Representation Efficiency of Hypothesis Class) As already pointed out,  $\log |\mathcal{H}|$  can be interpreted as the number of bits needed to represent  $\mathcal{H}$ . Several other remarks similar to those made on the generalization bound in the consistent case can be made here:

a larger sample size m guarantees **better generalization**, and the bound **increases** with  $|\mathcal{H}|$ , but only **logarithmically**.

But, here, the bound is a less favorable function of  $\log |\mathcal{H}|/m$ ; it varies as **the square root** of this term. This is not a minor price to pay: for a fixed  $|\mathcal{H}|$ , to attain the same guarantee as in the **consistent case**, a **quadratically larger labeled** sample is needed.

- Example (k-term DNF Formulae) [Mohri et al., 2018]
- Example (k-CNF Formulae) [Mohri et al., 2018]

# 3 PAC Learning vs. Universal Consistency

• Remark (*Universal Consistency is Not Enough*) [Shalev-Shwartz and Ben-David, 2014] We compare the *universal consistency* and *PAC learnability* as *performance guarantee* for a classification rule:

1. The universal consistency of a classification rule provides a performance guarantee in terms of <u>asymptotic analysis</u>. It concerns that if the generalization error of classification rule  $\{h_n\}$  will reach to infimum within given class  $\mathcal{H}$  when the sample size is infinity  $n \to \infty$ . The universal consistency is a mean able of correctness, i.e. the classification rule can reach to correct solution eventually regardless of the underlying distribution of data.

On the other hand, it does not anwser how many examples are required to be as good as the best hypothesis in  $\mathcal{H}$ . The answer to this question depends on the underlying distribution  $\mathcal{P}_{X,Y}$  in consistency statement. The consistency statement is more related to large sample statistical behavior.

2. The PAC learnability of a classification rule provides a performance guarantee in terms of non-asymptotic analysis. It provide a measure of efficiency. An algorithm is efficient if it obtain a solution close to correct solution (within an error rate  $\epsilon$ ) with high probability  $(1 - \delta)$  given a finite set of  $n \ge n(\epsilon, \delta)$  samples.

The PAC learnability is a measure for the **algorithm** as well as **the statistical nature** of the problem. Its formulation is closer to computer science than to statistics.

Moreover, the definition of PAC learning yields the limitation of learning (via the No-Free-Lunch theorem) and the necessity of prior knowledge. It gives us a crisp way to encode prior knowledge by choosing a hypothesis class, and once this choice is made, we have a generic learning rule - ERM. Compared to PAC learning, the definition of consistency does not yield a natural learning paradigm or a way to encode prior knowledge. In fact, in many cases there is no need for prior knowledge at all since the consistency only cares about the asymptotic behavior.

Consider the classification prediction algorithm Memorize defined as follows. The algorithm memorizes the training examples, and, given a test point x, it predicts the majority label among all labeled instances of x that exist in the training sample (and some fixed default label if no instance of x appears in the training set). It is possible to show (see Exercise below) that the Memorize algorithm is universally consistent for every countable domain  $\mathcal{X}$  and a finite label set  $\mathcal{Y}$  (w.r.t. the zero-one loss).

Intuitively, it is not obvious that the Memorize algorithm should be viewed as a learner, since it lacks the aspect of generalization, namely, of using observed data to predict the labels of unseen examples. The fact that Memorize is a consistent algorithm for the class of all functions over any countable domain set therefore raises doubt about the usefulness of consistency guarantees. Furthermore, the sharp-eyed reader may notice that the "bad learner" we introduced in Chapter 2, which led to overfitting, is in fact the Memorize algorithm.

# • Exercise 3.1 (Memorize Algorithm)

In this example we wish to show that the algorithm Memorize is a consistent learner for every class of (binary-valued) functions over any countable domain.

Let  $\mathcal{X}$  be a **countable** domain and let  $\mathcal{P}$  be a probability distribution over  $\mathcal{X}$ .

1. Let  $\{x_i: i \in \mathbb{N}\}\$  be an enumeration of the elements of  $\mathcal{X}$  so that for all  $i \leq j$ ,  $\mathcal{P}(\{x_i\}) \leq j$ 

 $\mathcal{P}(x_i)$ . Prove that

$$\lim_{n \to \infty} \sum_{i \ge n} \mathcal{P}(\{x_i\}) = 0.$$

Note that  $\sum_{i=0}^{\infty} \mathcal{P}(\{x_i\}) = 1$  by definition of probability measure.

2. Given any  $\epsilon > 0$ , prove that there exists  $\epsilon_{\mathcal{P}} > 0$  such that

$$\mathcal{P}\left\{x \in \mathcal{X} : \mathcal{P}(\left\{x\right\}) < \epsilon_{\mathcal{P}}\right\} < \epsilon.$$

3. Prove that for every  $\eta > 0$ , if n is such that  $\mathcal{P}(\{x_i\}) < \eta$  for all i > n, then for every  $m \in \mathbb{N}$ , let  $\mathcal{D}_n$  be the sample of size m generated according to  $\mathcal{P}$ 

$$\mathcal{P}_{\mathcal{D}_m} \{ \exists x_i : \mathcal{P}(\{x_i\}) > \eta \text{ and } x_i \notin \mathcal{D}_m \} \leq ne^{-\eta m}.$$

4. Conclude that if  $\mathcal{X}$  is **countable** then for **every probability distribution**  $\mathcal{P}$  over  $\mathcal{X}$  there exists a function  $m_{\mathcal{P}}: (0,1) \times (0,1) \to \mathbb{N}$  such that for every  $\epsilon, \delta > 0$  if  $m > m_{\mathcal{P}}(\epsilon, \delta)$  then

$$\mathcal{P}_{\mathcal{D}_m} \left\{ \mathcal{P}(\left\{ x : x \notin \mathcal{D}_m \right\}) > \epsilon \right\} < \delta.$$

- 5. Prove that **Memorize** is a consistent learner for every class of (binary-valued) functions over any countable domain.
- Remark (*Universal Consistency May Not be Good Preference*) [Shalev-Shwartz and Ben-David, 2014]

One may argue that even though consistency is a weak requirement, it is desirable that a learning algorithm will be consistent with respect to the set of all functions from  $\mathcal{X}$  to  $\mathcal{Y}$ , which gives us a guarantee that for enough training examples, we will always be as good as the Bayes optimal predictor. Therefore, if we have two algorithms, where one is consistent and the other one is not consistent, we should prefer the consistent algorithm. **However**, this argument is **problematic** for two reasons.

- 1. First, maybe it is the case that for most "natural" distributions we will observe in practice that **the sample complexity** of the **consistent** algorithm will be so **large** so that in every practical situation we will not obtain enough examples to enjoy this guarantee.
- 2. Second, it is not very hard to make any PAC or nonuniform learner consistent with respect to the class of all functions from  $\mathcal{X}$  to  $\mathcal{Y}$ .

Concretely, consider a countable domain,  $\mathcal{X}$ , a finite label set  $\mathcal{Y}$ , and a hypothesis class,  $\mathcal{H}$ , of functions from  $\mathcal{X}$  to  $\mathcal{Y}$ . We can make any nonuniform learner for  $\mathcal{H}$  be consistent with respect to the class of all classifiers from  $\mathcal{X}$  to  $\mathcal{Y}$  using the following simple trick: Upon receiving a training set, we will first run the nonuniform learner over the training set, and then we will obtain a *bound* on the true risk of the learned predictor. If this bound is *small enough* we are done. Otherwise, we revert to the *Memorize* algorithm. This simple modification makes the algorithm consistent with respect to all functions from  $\mathcal{X}$  to  $\mathcal{Y}$ .

Since it is easy to make any algorithm consistent, it may not be wise to prefer one algorithm over the other just because of consistency considerations.

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