

# Proof of Theory 2 and Theory 3

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## 1 Proof of Theory 2

The algorithm updates model whenever adaptive margin is less than 0 ( $Z_t = 1$ ). If there is no update,  $\mathbf{U}_t = \mathbf{U}_{t-1}$  yields  $\inf_{\mathbf{U}} G_t(\mathbf{U}) = \inf_{\mathbf{U}} G_{t-1}(\mathbf{U})$ . Given  $\ell_t(\text{alg}) = \|\mathbf{y}_t - \mathbf{f}_t\|^2$ , we have

$$\inf_{\mathbf{U}} G_t(\mathbf{U}) - \inf_{\mathbf{U}} G_{t-1}(\mathbf{U}) = Z_t (\ell_t(\text{alg}) - a_t^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t + a_t - 1),$$

holds for all trial  $t$ , which is similar to the proof of [2]. Summing over  $t = 1, \dots, T$  with  $\|\mathbf{y}_t\|^2 = 1$ , we obtain with expanding the square,

$$\begin{aligned} & \sum_{t \in \mathcal{Z}} (a_t \|\mathbf{y}_t\|^2 - 2\mathbf{y}_t \cdot \mathbf{f}_t - a_t^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t + \|\mathbf{f}_t\|^2) \\ &= \inf_{\mathbf{U}} (b \|\mathbf{U}\|^2 + \sum_t a_t \|\mathbf{y}_t - \mathbf{U}^\top \mathbf{x}_t\|^2) - (\inf_{\mathbf{U}} (b \|\mathbf{U}\|^2 + L_0^{\mathbf{a}}(\mathbf{U}))) \\ &\leq \sum_{t \in \mathcal{Z}} a_t (\|\mathbf{y}_t\|^2 - 2\mathbf{y}_t \cdot \mathbf{U}^\top \mathbf{x}_t) + \text{tr}(\mathbf{U}^\top (b\mathbf{I} + \sum_{t \in \mathcal{Z}} a_t \mathbf{x}_t \mathbf{x}_t^\top) \mathbf{U}). \end{aligned}$$

Assume that  $\mathbf{A}_{\mathcal{Z}} = b\mathbf{I} + \sum_{t=1}^T a_t \mathbf{x}_t \mathbf{x}_t^\top$ , and  $\sigma_t = \frac{1}{2} a_t^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t$  we obtain,

$$\sum_{t \in \mathcal{Z}} (-\mathbf{f}_t \mathbf{y}_t - \sigma_t) \leq - \sum_{t \in \mathcal{Z}} a_t \mathbf{y}_t \mathbf{U}^\top \mathbf{x}_t + \frac{1}{2} \text{tr}(\mathbf{U}^\top \mathbf{A}_{\mathcal{Z}} \mathbf{U}),$$

where we omit  $\|\mathbf{f}_t\|^2$  since it does not affect the upper bound. We add  $\sum_t a_t$  on the both sides with  $a_t = \frac{1}{1 - \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t} \geq 1$ ,

$$\begin{aligned} & \sum_t (1 - \mathbf{f}_t \mathbf{y}_t - \sigma_t) \leq \sum_t (a_t - \mathbf{f}_t \mathbf{y}_t - \sigma_t) \\ &\leq \sum_t a_t (1 - \mathbf{y}_t \cdot \mathbf{U}^\top \mathbf{x}_t) + \frac{1}{2} \text{tr}(\mathbf{U}^\top \mathbf{A}_{\mathcal{Z}} \mathbf{U}) \leq \sum_t a_t \tilde{\mathcal{L}}(\mathbf{y}_t \cdot \mathbf{U}^\top \mathbf{x}_t) + \frac{1}{2} \text{tr}(\mathbf{U}^\top \mathbf{A}_{\mathcal{Z}} \mathbf{U}), \end{aligned}$$

where the last inequality holds due to hinge loss  $\tilde{\mathcal{L}}(x) = \max(0, 1 - x) \geq 1 - x$ . There are two types of update trials: (I) when an error occurs, i.e.,  $t \in \mathcal{M}$  and  $-\mathbf{f}_t \mathbf{y}_t \geq 0$ ,

$$\sum_t (1 - \mathbf{f}_t \mathbf{y}_t - \sigma_t) \geq M - \sum_{t \in \mathcal{M}} \sigma_t;$$

and (II) when no error occurs, i.e.  $t \in \mathcal{D}$  and  $0 \leq \mathbf{f}_t \mathbf{y}_t \leq \sigma_t \Rightarrow -\mathbf{f}_t \mathbf{y}_t + \sigma_t \geq 0$ ,

$$\sum_t (1 - \mathbf{f}_t \mathbf{y}_t + \sigma_t - 2\sigma_t) \geq D - 2 \sum_{t \in \mathcal{D}} \sigma_t.$$

Combining two cases with the inequality  $\sum_{t \in \mathcal{Z}} \sigma_t \leq \frac{b}{2(b-1)} \ln(\frac{1}{b} \mathbf{A}_{\mathcal{Z}})$  inspired by [3], we finish the proof.  $\square$

## 2 Proof of Theory 3

From the update rule that

$$\mathbf{B}_t = \mathbf{B}_{t-1} + a_t \mathbf{x}_t \mathbf{y}_t^\top \quad \mathbf{A}_t = \mathbf{A}_{t-1} + a_t \mathbf{x}_t \mathbf{x}_t^\top,$$

or  $\mathbf{A}_t^{-1} = \mathbf{A}_{t-1}^{-1} - \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1}$  according to Woodbury identity. We can infer the following two equations with an annotation  $\mathcal{D}_t(\mathbf{U}, \mathbf{V}) = \|\mathbf{U} - \mathbf{V}\|_{\mathbf{A}_t}^2$ ,

$$a_t (\|\mathbf{y}_t - \mathbf{W}_{t-1}^\top \mathbf{x}_t\|^2 - \|\mathbf{y}_t - \mathbf{U}^\top \mathbf{x}_t\|^2) = \mathcal{D}_{t-1}(\mathbf{U}, \mathbf{W}_{t-1}) - \mathcal{D}_t(\mathbf{U}, \mathbf{W}_t) + \mathcal{D}_t(\mathbf{W}_{t-1}, \mathbf{W}_t), \quad (1)$$

$$a_t^2 \|\mathbf{y}_t - \mathbf{W}_{t-1}^\top \mathbf{x}_t\|^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t = \mathcal{D}_t(\mathbf{W}_{t-1}, \mathbf{W}_t). \quad (2)$$

Assume that  $\ell_t(\mathbf{U}) = \|\mathbf{y}_t - \mathbf{U}^\top \mathbf{x}_t\|^2 \leq r$ , ( $r > 1$ ) for any  $\mathbf{U} \in \mathbb{R}^{n \times K}$  and  $a_t = \frac{1}{1 - \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t} \leq \frac{b}{b-1}$  for any  $t \in [T]$ , the cumulative sum of Eq. (2) can be bounded,

$$\begin{aligned} \sum_{t=1}^T \mathcal{D}_t(\mathbf{W}_{t-1}, \mathbf{W}_t) &= \sum_{t=1}^T a_t^2 \|\mathbf{y}_t - \mathbf{W}_{t-1}^\top \mathbf{x}_t\|^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t \\ &\leq \frac{rb}{b-1} \sum_{t=1}^T a_t \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t \leq \frac{rb}{b-1} \sum_{t=1}^T \ln \frac{|\mathbf{A}_t|}{|\mathbf{A}_t - a_t \mathbf{x}_t \mathbf{x}_t^\top|} \\ &= \frac{rb}{b-1} \ln \left| \frac{1}{b} \mathbf{A}_T \right|, \end{aligned} \quad (3)$$

where the last inequality is similar to the proof of Theorem 5 in [3]. Equipped with the bound (3), the cumulative sum of Eq. (1) can be bounded

$$\sum_{s=1}^{t-1} a_s (\|\mathbf{y}_s - \mathbf{W}_{s-1}^\top \mathbf{x}_s\|^2 - \|\mathbf{y}_s - \mathbf{U}^\top \mathbf{x}_s\|^2) \leq \mathcal{D}_0(\mathbf{U}, \mathbf{0}) - \mathcal{D}_{t-1}(\mathbf{U}, \mathbf{W}_{t-1}) + \frac{rb}{b-1} \ln \left| \frac{1}{b} \mathbf{A}_{t-1} \right|. \quad (4)$$

According to the Cauchy-Schwarz inequality (dual norms), we have

$$\|\hat{\Delta}_t - \Delta_t\|^2 = \|(\mathbf{W}_{t-1}^\top - \mathbf{U}^\top) \mathbf{x}_t\|^2 \leq 2 \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \mathcal{D}_{t-1}(\mathbf{U}, \mathbf{W}_{t-1}). \quad (5)$$

In addition, we can infer according to the proof of Lemma 2 to Lemma 5 in [1],

$$\sum_{s=1}^{t-1} a_s (\|\mathbf{y}_s - \mathbf{W}_{s-1}^\top \mathbf{x}_s\|^2 - \|\mathbf{y}_s - \mathbf{U}^\top \mathbf{x}_s\|^2) \geq -36 \log \frac{t+4}{\delta} \quad (6)$$

holds with probability at least  $1 - \delta$  over the  $t$  rounds. Substituting Eq. (4)-Eq. (6), we obtain for any  $\mathbf{U} \in \mathbb{R}^{n \times K}$ ,

$$\|\hat{\Delta}_t - \Delta_t\|^2 \leq 2\mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \left( b\|\mathbf{U}\|_F^2 + \frac{rb}{b-1} \ln \left| \frac{1}{b} \mathbf{A}_{t-1} \right| + 36 \log \frac{t+4}{\delta} \right) \quad (7)$$

hold with probability at least  $1 - \delta$  over the  $t - 1$  rounds.

Since  $\mathbf{A}_t^{-1} \preceq \mathbf{A}_{t-1}^{-1}$ , we have  $\mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \leq \dots \leq \mathbf{x}_t^\top \mathbf{A}_0^{-1} \mathbf{x}_t = \frac{1}{b} \|\mathbf{x}_t\|^2$ . Assume that  $\|\mathbf{x}_t\| \leq 1$ , we infer that  $0 \leq \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \leq 1/b$  ( $b > 1$ ). Thus,

$$1 - \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \geq 1 - \frac{1}{b} \Rightarrow \frac{b}{b-1} (1 - \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t) \geq 1.$$

Multiplying  $\mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t$  on both sides, we obtain

$$\mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \leq \frac{b}{b-1} \mathbf{x}_t^\top (\mathbf{A}_{t-1}^{-1} - \mathbf{A}_{t-1}^{-1} \mathbf{x}_t \mathbf{x}_t^\top \mathbf{A}_{t-1}^{-1}) \mathbf{x}_t = \frac{b}{b-1} \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t. \quad (8)$$

Substituting Eq. (8) into Eq. (7), we obtain with  $\sigma_t = \frac{1}{2} a_t^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t$ ,

$$\begin{aligned} \|\hat{\Delta}_t - \Delta_t\|^2 &\leq \frac{1}{2} \left( \frac{b}{b-1} \right)^2 \mathbf{x}_t^\top \mathbf{A}_t^{-1} \mathbf{x}_t \left( 4(b-1)\|\mathbf{U}\|_F^2 + 4r \ln \left| \frac{1}{b} \mathbf{A}_{t-1} \right| + 144 \log \frac{t+4}{\delta} \right) \\ &\leq \sigma_t \left( \frac{b}{b-1} \right)^2 \left( 4(b-1)\|\mathbf{U}\|_F^2 + 4r \ln \left| \frac{1}{b} \mathbf{A}_{t-1} \right| + 144 \log \frac{t+4}{\delta} \right), \end{aligned}$$

where the last inequality is due to  $a_t \geq 1$ . We assume that

$$\varphi_t^2 = \left( \frac{b}{b-1} \right)^2 \left( 4(b-1)\|\mathbf{U}\|_F^2 + 4r \ln \left| \frac{1}{b} \mathbf{A}_{t-1} \right| + 144 \log \frac{t+4}{\delta} \right), \quad (9)$$

and bound the cumulative sum of  $\sigma_t$  for  $t \in [T]$ ,

$$\sum_{s=1}^T \sigma_s = \frac{1}{2} \sum_{s=1}^T a_s^2 \mathbf{x}_s^\top \mathbf{A}_s^{-1} \mathbf{x}_s \leq \frac{b}{2(b-1)} \ln \left| \frac{1}{b} \mathbf{A}_T \right| \leq \frac{b}{2(b-1)} K n \log \left( 1 + \frac{T}{K n b} \right).$$

Assume that

$$H_1 = 2(b-1)\|\mathbf{U}\|_F^2 + 72 \log \frac{t+4}{\delta}, \quad H_2 = 2K n r \log \left( 1 + \frac{T}{K n b} \right)$$

we have that

$$\begin{aligned} \sum_{t=1}^T \|\hat{\Delta}_t - \Delta_t\|^2 &\leq \sum_{t=1}^T \varphi_t^2 \sigma_t \\ &\leq 2(H_1 + H_2) \left( \frac{b}{b-1} \right)^2 \sum_{t=1}^T \sigma_t \leq \left( \frac{b}{b-1} \right)^3 (H_1 + H_2) H_2. \end{aligned} \quad (10)$$

with probability at least  $1 - \delta$  over  $T$  rounds. Since  $\sum_{t=1}^T A_t^2 \leq M$  implies  $\sum_{t=1}^T A_t \leq \sqrt{TM}$ , we obtain

$$\begin{aligned}
& \sum_{t=1}^T (\mathbb{P}_t(y_t \neq \hat{y}_t) - \mathbb{P}_t(y_t \neq y_t^*)) \leq \sum_{t=1}^T |\Delta_t - \hat{\Delta}_t| \\
& \leq \sum_{t=1}^T \sqrt{\varphi_t^2 \sigma_t} \leq \sqrt{\left(\frac{b}{b-1}\right)^3 T} \sqrt{H_1 H_2 + H_2^2} \\
& \leq \sqrt{\left(\frac{b}{b-1}\right)^3 T} (\sqrt{H_1 H_2} + H_2),
\end{aligned} \tag{11}$$

where the last inequality holds due to  $\sqrt{A+B} \leq \sqrt{A} + \sqrt{B}$ .

## References

- [1] Koby Crammer and Claudio Gentile. Multiclass classification with bandit feedback using adaptive regularization. *Machine learning*, 90(3):347–383, 2013.
- [2] Jürgen Forster. On relative loss bounds in generalized linear regression. In *Fundamentals of Computation Theory*, pages 269–280, 1999.
- [3] Edward Moroshko and Koby Crammer. Weighted last-step min-max algorithm with improved sub-logarithmic regret. *Theoretical Computer Science*, 558:107–124, 2014.