

Other types of learning

- Agnostic learning (model-free)
- Adversarial learning

In this scenario the target C^* (or f^*) may not be in C (or \mathfrak{F})

The setup for learning involves the following components

- Sets x, y, u
- The distribution \mathcal{P} on $x \times y$
- The function class \mathfrak{F} (or C) = $\{f : x \rightarrow u\}$
- loss $l : y \times y \rightarrow [0, 1]$

The process for learning generally involves the following steps

1. Get sample iid $Z^n = (z_1, \dots, z_n)$; $z_i \stackrel{iid}{\sim} p \in \mathcal{P}$
2. Let Algorithm $\mathcal{A} = \{A_n\}_{n=1}^\infty$, $A_n : Z^n \rightarrow \mathfrak{F}$
3. Form a hypothesis $\hat{f}_n = A_n(Z^n) = A_n((x_1, y_1), \dots, (x_n, y_n))$
4. Find expected loss of the hypothesis $L_p(\hat{f}_n) = \mathbb{E}[l(y^{n+1}, \hat{f}(x^{n+1}) \mid Z^n]$
5. Then the “best prediction” is given by $L_p^*(\mathfrak{F}) = \inf_{f \in \mathfrak{F}} L_p(f)$; $0 \leq L_p^*(\mathfrak{F}) \leq L_p(\hat{f}_n) \leq 1$

We can then define risk as follow

$$r_A(n, \epsilon) = \sup_{p \in \mathcal{P}} p^n(Z^n : L_p(\hat{f}_n) \geq L_p^*(\mathfrak{F}) + \epsilon)$$

This is the worst loss over data set.

Example: Noisy Classification

We have \mathcal{X} , $p_x \in \mathcal{P}_{\mathcal{X}}$, C^* , \mathcal{C}

- $X^n = (x_1, \dots, x_n) \stackrel{iid}{\sim} p_x$
- The classification happens with a probability, $y_i = \begin{cases} I(x_i \in C^*), & w.p. \quad 1 - \eta \\ 1 - I(x_i \in C^*), & w.p. \quad \eta \end{cases}$
- $\eta < \frac{1}{2}$ is the noise rate
- $y = u = \{0, 1\}$, $\mathfrak{F} = \{I_c : c \in \mathcal{C}\}$
- A loss function $l(y, u) = |y - u|^2$
- Set of probabilities $\{p_{x,c} : p_x \in \mathcal{P}_x, c \in \mathcal{C}\}$

$$\begin{aligned} p_{y \mid x,c}(1 \mid X = x, c) &= (1 - \eta)I(x \in c) + \eta I(x \in c^c) \\ &= (1 - \eta)I(x \in c) + \eta(1 - I(x \in c)) \end{aligned}$$

$$\begin{aligned} p_{y \mid x,c}(0 \mid X = x, c) &= 1 - p_{y \mid x,c}(1 \mid X = x, c) \\ &= \eta I(x \in c) + (1 - \eta)(1 - I(x \in c)) \end{aligned}$$

So, for any $A \subseteq \mathcal{X}$

$$\begin{aligned} p_{x,c}(A \times 1) &= \int_A p_{y \mid x,c}(1 \mid X = x) \, p_x(dx) \\ &= \int_A ((1 - \eta)I(x \in c) + \eta(1 - I(x \in c))) \, p_x(dx) \\ &\dots = \eta p_x(A) + (1 - 2\eta)p_x(A \cap c) \end{aligned}$$

Similarly,

$$p_{x,c}(A \times 0) = (1 - \eta)p_x(A) - (1 - 2\eta)p_x(A \cap c)$$

The loss of some hypothesis c' for any c can be written as

$$\begin{aligned} L_{p_{x,c}}(I_{c'}) &= \int_{\mathcal{X} \times \{0,1\}} |y - I(x \in c')|^2 \, p_{x,c}(dx \, dy) \\ &= \int_{\mathcal{X}} |0 - I(x \in c')|^2 \, p_x(dx \times \{0\}) + \int_{\mathcal{X}} |1 - I(x \in c')|^2 \, p_x(dx \times \{1\}) \\ &= \int_{\mathcal{X}} I(x \in c') \, p_x(dx \times \{0\}) + \int_{\mathcal{X}} I(x \in (c')^c) \, p_x(dx \times \{1\}) \\ &= p_{x,c}(c' \times \{0\}) + p_{x,c}((c')^c \times \{1\}) \end{aligned}$$