

The learning problem

Big Data Analytics 2020-2021 - UMONS

Lab 3

Souhaib Ben Taieb

1 Exercise 1

Solve Problem 1.6 in LFD.

Problem 1.6 Consider a sample of 10 marbles drawn independently from a bin that holds red and green marbles. The probability of a red marble is μ . For $\mu = 0.05$, $\mu = 0.5$, and $\mu = 0.8$, compute the probability of getting no red marbles ($\nu = 0$) in the following cases.

- (a) We draw only one such sample. Compute the probability that $\nu = 0$.
- (b) We draw 1,000 independent samples. Compute the probability that (at least) one of the samples has $\nu = 0$.
- (c) Repeat (b) for 1,000,000 independent samples.

Figure 1: Source: Abu-Mostafa et al. Learning from data. AMLbook.

2 Exercise 2

Do exercise 1.10 in LFD.

Exercise 1.10

Here is an experiment that illustrates the difference between a single bin and multiple bins. Run a computer simulation for flipping 1,000 fair coins. Flip each coin independently 10 times. Let's focus on 3 coins as follows: c_1 is the first coin flipped; c_{rand} is a coin you choose at random; c_{min} is the coin that had the minimum frequency of heads (pick the earlier one in case of a tie). Let ν_1 , ν_{rand} and ν_{min} be the fraction of heads you obtain for the respective three coins.

- (a) What is μ for the three coins selected?
- (b) Repeat this entire experiment a large number of times (e.g., 100,000 runs of the entire experiment) to get several instances of ν_1 , ν_{rand} and ν_{min} and plot the histograms of the distributions of ν_1 , ν_{rand} and ν_{min} . Notice that which coins end up being c_{rand} and c_{min} may differ from one run to another.
- (c) Using (b), plot estimates for $\mathbb{P}[|\nu - \mu| > \epsilon]$ as a function of ϵ , together with the Hoeffding bound $2e^{-2\epsilon^2 N}$ (on the same graph).
- (d) Which coins obey the Hoeffding bound, and which ones do not? Explain why.
- (e) Relate part (d) to the multiple bins in Figure 1.10.

Figure 2: Source: Abu-Mostafa et al. Learning from data. AMLbook.

3 Exercise 3

Solve Problem 1.8 in LFD.

Problem 1.8 The Hoeffding Inequality is one form of the *law of large numbers*. One of the simplest forms of that law is the *Chebyshev Inequality*, which you will prove here.

- (a) If t is a non-negative random variable, prove that for any $\alpha > 0$, $\mathbb{P}[t \geq \alpha] \leq \mathbb{E}(t)/\alpha$.
- (b) If u is any random variable with mean μ and variance σ^2 , prove that for any $\alpha > 0$, $\mathbb{P}[(u - \mu)^2 \geq \alpha] \leq \frac{\sigma^2}{\alpha}$. [Hint: Use (a)]
- (c) If u_1, \dots, u_N are iid random variables, each with mean μ and variance σ^2 , and $u = \frac{1}{N} \sum_{n=1}^N u_n$, prove that for any $\alpha > 0$,

$$\mathbb{P}[(u - \mu)^2 \geq \alpha] \leq \frac{\sigma^2}{N\alpha}.$$

Notice that the RHS of this Chebyshev Inequality goes down linearly in N , while the counterpart in Hoeffding's Inequality goes down exponentially. In Problem 1.9, we develop an exponential bound using a similar approach.

Figure 3: Source: Abu-Mostafa et al. Learning from data. AMLbook.

4 Review

The moment generating function (MGF) of a random variable X is given by:

$$M_X(s) = \mathbb{E}[e^{Xs}].$$

We called it the moment generating function because its derivatives evaluated at 0 provides the moments of X . In fact,

$$M'_X(0) = \left[\frac{d}{ds} \mathbb{E}[e^{Xs}] \right]_{s=0} = \mathbb{E} \left[\frac{d}{ds} e^{Xs} \right]_{s=0} = \mathbb{E} [X e^{Xs}]_{s=0} = \mathbb{E}[X].$$

More generally, we have

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

for $k = 1, 2, \dots$.

There are two important properties of MGFs:

- Sums of independent random variables: If we have random variables X_1, X_2, \dots, X_N , which are independent, and $Y = \sum_{n=1}^N X_i$, then

$$M_Y(s) = \prod_{n=1}^N M_{X_n}(s).$$

Basically, this allows us to calculate effectively every moment of a sum of independent random variables.

- Equality of MGFs: If the MGF of X and Y exist, and are equal, then X and Y have the same distribution.

Lemma 2 (Chernoff's method). Let X be a random variable. Then

$$P(X > \varepsilon) \leq \inf_{s>0} e^{-s\varepsilon} \mathbb{E}[e^{Xs}].$$

Proof. For any $s > 0$,

$$P(X > \varepsilon) = P(e^X > e^\varepsilon) = P(e^{Xs} > e^{\varepsilon s}) \leq e^{-s\varepsilon} \mathbb{E}[e^{Xs}].$$

Since it is true for every $s > 0$, the result follows.

Lemma 1 (Hoeffding's lemma). Suppose that $a \leq X \leq b$ and $\mu = \mathbb{E}[X]$. Then,

$$\mathbb{E}[e^{Xs}] \leq e^{s\mu} e^{\frac{s^2(b-a)^2}{8}}.$$

5 Exercise 4

Solve Problem 1.9 in LFD.

Problem 1.9 In this problem, we derive a form of the law of large numbers that has an exponential bound, called the *Chernoff bound*. We focus on the simple case of flipping a fair coin, and use an approach similar to Problem 1.8.

- (a) Let t be a (finite) random variable, α be a positive constant, and s be a positive parameter. If $T(s) = \mathbb{E}_t(e^{st})$, prove that

$$\mathbb{P}[t \geq \alpha] \leq e^{-s\alpha} T(s) .$$

[Hint: e^{st} is monotonically increasing in t .]

- (b) Let u_1, \dots, u_N be iid random variables, and let $u = \frac{1}{N} \sum_{n=1}^N u_n$. If $U(s) = \mathbb{E}_{u_n}(e^{su_n})$ (for any n), prove that

$$\mathbb{P}[u \geq \alpha] \leq (e^{-s\alpha} U(s))^N .$$

- (c) Suppose $\mathbb{P}[u_n = 0] = \mathbb{P}[u_n = 1] = \frac{1}{2}$ (fair coin). Evaluate $U(s)$ as a function of s , and minimize $e^{-s\alpha} U(s)$ with respect to s for fixed α , $0 < \alpha < 1$.
- (d) Conclude in (c) that, for $0 < \epsilon < \frac{1}{2}$,

$$\mathbb{P}[u \geq \mathbb{E}(u) + \epsilon] \leq 2^{-\beta N} ,$$

where $\beta = 1 + (\frac{1}{2} + \epsilon) \log_2(\frac{1}{2} + \epsilon) + (\frac{1}{2} - \epsilon) \log_2(\frac{1}{2} - \epsilon)$ and $\mathbb{E}(u) = \frac{1}{2}$. Notice that this bound is exponentially decreasing in N .

Figure 4: Source: Abu-Mostafa et al. Learning from data. AMLbook.

6 Exercise 5

Hoeffding's inequality. Let X_1, X_2, \dots, X_N be i.i.d. observations such that $\mathbb{E}[X_n] = \mu$, $a \leq X_n \leq b$ and $\bar{X} = \frac{1}{N} \sum_{n=1}^N X_n$. Then, for any $\varepsilon > 0$,

$$P(|\bar{X} - \mu| > \varepsilon) \leq 2e^{-N\varepsilon^2/(b-a)^2}.$$

Prove Hoeffding's inequality using the Chernoff's method and Hoeffding's Lemma, and without loss of generality, you can assume that $\mu = 0$.