All possible functions $\{h : \mathcal{X} \to \mathcal{Y}\}$

Hypothesis Class $\mathcal{H}$

$R(\hat{h}_{n,\mathcal{H}})$

$R^\star = R(h^\star)$

Estimation Error

$R_{\mathcal{H}}^\star = R(h_{\mathcal{H}}^\star)$

Approximation Error