

# Topics on Vapnik-Chevronenkis theory

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These notes are a digested read of (a fraction of) [Artem Chernicov's Topics in combinatorics](#).

These notes are intended to support the students of my course in Turin, fall 2017 (some proofs are different from Chernikov's). However, they are less complete and less reliable than Chernicov's notes which I recommend as the main source.

# Chapter 1

## The Sauer-Shelah Lemma

### 1 Two equivalent frameworks

Let  $\mathcal{U}$  and  $\mathcal{V}$  be two sets. A binary relation  $\varphi \subseteq \mathcal{U} \times \mathcal{V}$  is identified with a **bipartite graph**. We may call  $\varphi$  an **(abstract or generalized) incidence relation** and write  $\varphi(x, y)$  for  $\langle x, y \rangle \in \varphi$ . Sets of the form

$$\varphi(\mathcal{U}, b) = \{a \in \mathcal{U} : \varphi(a, b)\}$$

are called **definable sets** or, when more than one relation is involved,  **$\varphi$ -definable sets**. The collection of all definable sets is denoted by  $\varphi(\mathcal{U}, b)_{b \in \mathcal{V}}$ .

An alternative formalism uses **set-systems** in place of bipartite graphs. A set system is a collection  $\Phi$  of subsets of  $\mathcal{U}$ . We denote a set system by  $(\mathcal{U}, \Phi)$  or, as  $\mathcal{U}$  is fixed throughout the following, simply by  $\Phi$ . The set system  $\Phi = \varphi(\mathcal{U}, b)_{b \in \mathcal{V}}$  is canonically associated to the bipartite graph  $\varphi$ . Vice versa, from the set-system  $\Phi$  we obtain a bipartite graph  $\varphi \subseteq \mathcal{U} \times \Phi$  by stipulating that for every  $a \in \mathcal{U}$  and every  $\mathcal{B} \in \Phi$

$$\varphi(a, \mathcal{B}) \Leftrightarrow a \in \mathcal{B}.$$

We say that a relation is **extensional** if  $\varphi(\mathcal{U}, b) = \varphi(\mathcal{U}, b')$  implies  $b, b' \in \mathcal{V}$ . The correspondence between extensional relations and set systems is one-to-one. Non-extensional set-systems sometimes offers some technical advantages even when we are mainly interested in the set-system associated.

$$\circ \text{ --- } \circ \text{ --- } \circ$$

Often we will consider the intersection of the definable sets with some  $A \subseteq \mathcal{U}$ . The set  $A \cap \mathcal{B}$  is called the **trace** of  $\mathcal{B}$  on  $A$ . The set of all traces is denoted by

$$\Phi \upharpoonright A = \{A \cap \mathcal{B} : \mathcal{B} \in \Phi\}.$$

Using bipartite graphs the trace of  $\varphi(\mathcal{U}, b)$  on  $A$  is denoted by

$$\varphi(A, b) = \{a \in A : \varphi(a, b)\}.$$

We call this a **definable subset of  $A$** . We denote by  $\varphi(A, b)_{b \in \mathcal{V}}$  the collection of definable subsets on  $A$ .

$$\circ \text{ --- } \circ \text{ --- } \circ$$

Given  $A \subseteq \mathcal{U}$  define the equivalence relation  $\equiv_{\varphi, A}$  on  $\mathcal{V}$  defined by

$$\begin{aligned} b \equiv_{\varphi, A} b' &\Leftrightarrow \varphi(a, b) \leftrightarrow \varphi(a, b') \text{ for all } a \in A; \\ &\Leftrightarrow \varphi(A, b) = \varphi(A, b'). \end{aligned}$$

The  $\equiv_{\varphi, A}$ -equivalence class are called **types over  $A$** . We denote by  $S_\varphi(A)$  the set types over  $A$ . As there is a one-to-one correspondence between definable subsets and types. In particular  $|S_\varphi(A)| = |\varphi(A, b)_{b \in \mathcal{V}}|$ .

$$\circ \text{ --- } \circ \text{ --- } \circ$$

If all subsets of  $A$  are definable, that is  $\mathcal{P}A = \varphi(A, b)_{b \in \mathcal{V}}$  we say that  $A$  is **shattered** by  $\varphi$ . Paraphrase the definition,  $A$  is shattered by  $\varphi$  if for every  $C \subseteq A$  there is a  $b_C \in \mathcal{V}$  such that  $C = \varphi(A, b_C)$ .

The following is called the **shatter function**

$$\begin{aligned}\pi_\varphi(n) &= \max \left\{ |\varphi(A, b)_{b \in \mathcal{V}}| : A \in \binom{\mathcal{U}}{n} \right\} \\ &= \max \left\{ |S_\varphi(A)| : A \in \binom{\mathcal{U}}{n} \right\}.\end{aligned}$$

So,  $\pi_\varphi(n)$  gives the maximal number of definable subsets that a set of cardinality  $n$  may have. Trivially,  $\pi_\varphi(n) \leq 2^n$  for all  $n$ . Moreover, if  $\pi_\varphi(n) = 2^n$  for some  $n$ , then  $\pi_\varphi(k) = 2^k$  for every  $k \leq n$ .

Rephrase the definitions above with the notation of set-systems  $A$ . The set  $A$  is shattered by  $\Phi$  if  $\mathcal{P}A = \Phi \upharpoonright A$ . The shatter function  $\pi_\Phi(n)$  is

$$\pi_\Phi(n) = \max \left\{ |\Phi \upharpoonright A| : A \in \binom{\mathcal{U}}{n} \right\}.$$

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The **dual relation**  $\varphi^*$  is the relation on  $\mathcal{V} \times \mathcal{U}$  which is sometimes denoted by  $\varphi^{-1}$ . Then dual scattering function is defined as follows (with the obvious meaning of the notation)

$$\begin{aligned}\pi_\varphi^*(n) &= \max \left\{ |\varphi(a, B)_{a \in \mathcal{U}}| : B \in \binom{\mathcal{V}}{n} \right\} \\ &= \max \left\{ |S_{\varphi^*}(B)| : B \in \binom{\mathcal{V}}{n} \right\}.\end{aligned}$$

In the formalism of set-systems the latter definition translate into

$$\pi_\Phi^*(n) = \max \left\{ |\mathcal{U}/\Sigma| : \Sigma \in \binom{\Phi}{n} \right\}$$

Where  $\mathcal{U}/\Sigma$  is the quotient of  $\mathcal{U}$  with the equivalence relation  $a \in \mathcal{B} \leftrightarrow a' \in \mathcal{B}$  for all  $\mathcal{B} \in \Sigma$ .

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The following definition isolates the class of set-systems we are interested in.

**1.1 Definition** The **Vapnik-Chervonenkis dimension** of  $\varphi$ , abbreviated by **VC-dimension**, is the maximal cardinality of a finite set  $A \subseteq \mathcal{U}$  that is shattered by  $\varphi$ . Equivalently, it is the maximal  $k$  such that  $\pi_\varphi(k) = 2^k$ . If such a maximum does not exist, we say that  $\varphi$  has infinite VC-dimension.

We will say **dual VC-dimension** for the VC-dimension of  $\varphi^*$ .

The **VC-density** of  $\varphi$  is the infimum over all real number  $r$  such that  $\pi_\varphi(n) \in O(n^r)$ . It is infinite if no such  $r$  exist. The **dual VC-density** is defined accordingly.  $\square$

Then if the VC-density is finite so is the VC-dimension. The converse is also true. In fact, in the next section we show that the VC-dimension bounds the VC-density.

**1.2 Proposition** If  $\varphi$  has VC-dimension  $< k$  then its dual VC-dimension is  $< 2^k$ .

**Proof** Assume that the VC-dimension of  $\varphi^*$  is  $\geq 2^k$ . We prove that the VC-dimension

of  $\varphi$  is  $\geq k$ . Let  $B = \{b_I : I \subseteq k\}$  be a set of cardinality  $2^k$  shattered by  $\varphi^*$ . That is, for every  $\mathcal{J} \subseteq \mathcal{P}(k)$  there is  $a_{\mathcal{J}}$  such that

$$\varphi(a_{\mathcal{J}}, b_I) \Leftrightarrow I \in \mathcal{J}$$

Let  $a_i = a_{\{I \subseteq k : i \in I\}}$ . Then from the equivalence above we obtain

$$\varphi(a_i, b_I) \Leftrightarrow i \in I$$

That is,  $\varphi$  shatters  $\{a_i : i < k\}$ . □

- 1.3 Example**
- a. A bipartite graph of the form  $A \times \mathcal{V}$  for some  $A \subseteq \mathcal{U}$  shatters only the empty set, therefore it has VC-dimension 0. Its shatter function is identically 1.
  - b. Let  $\Phi$  be a collection of disjoint subsets  $\mathcal{U}$ . Then only singletons are shattered, so the VC-dimension is 1. The shatter function is  $\pi_{\Phi}(n) = \min \{n + 1, |\Phi|\}$ .
  - c. If  $\Phi$  is a non-trivial chain of subsets of  $\mathcal{U}$  the situation is identical to that described in b.
  - d. Let  $\mathcal{U} = \mathbb{R}$  and let  $\Phi$  be the collection of open intervals. Any set of 2 points is shattered but no set with 3 points can. So the VC-dimension is 2.
  - e. Let  $\mathcal{U} = \mathbb{R}^2$  and let  $\Phi$  be the collection of half planes. Any set of 3 non collinear points is shattered but no set with 4 points can (by Radon's Theorem). So the VC-dimension is 3.
  - f. Let  $\Phi = \mathcal{U}^{[\leq k]}$  be the collection of all subsets of  $\mathcal{U}$  of cardinality  $\leq k$ . Then  $\Phi$  has VC-dimension  $k$  and

$$\pi_{\Phi}(n) = \sum_{i=0}^k \binom{n}{i}.$$

- g. Let  $\mathcal{U} = \mathbb{R}^2$  and let  $\Phi$  be the collection of polygons. Then  $\Phi$  has infinite VC-dimension. □

## 2 A first proof of the Sauer-Shelah Lemma

According to Gil Kalai in [3], Sauer-Shelah's Lemma can be described as an *eigen-theorem* because it is important in many different areas of mathematic (model theory, learning theory, probability theory, ergodic theory, Banach spaces, to name a few). No wonder it has been discovered and rediscovered may times.

It has been proved independently by Shelah [6], Sauer [5], and Vapnik-Chervonenkis [7] around 1970 (Shelah gives credit to Micha Perles). Saharon Shelah was working in model theory while Norbert Sauer, Vladimir Vapnik and Alexey Chervonenkis were in statistical learning theory.

We shall present three proofs of this lemma, one in this section and two in the next section. I am aware of a forth proof which uses linear algebra, see e.g. [2].

Some notation: we write  $\varphi(A, b) \subset_a \varphi(A, b')$  if  $\varphi(a, b')$  and  $\varphi(A, b) = \varphi(A, b') \setminus \{a\}$ .

- 1.4 Proposition (Sauer-Shelah's Lemma)** *If  $\varphi$  has VC-dimension  $k$  then for every  $n \geq k$*

$$\pi_{\varphi}(n) \leq \sum_{i=0}^k \binom{n}{i}.$$

The set system presented in f of Example 1.3 shows that the bound is optimal.

**Proof** If  $k = 0$ , both sides of the inequality are 1. Now, assume the lemma is true for  $k - 1$ . We prove by induction on  $n$  that for every  $A$  of cardinality  $n$

$$|\varphi(A, b)_{b \in \mathcal{V}}| \leq \sum_{i=0}^k \binom{n}{i}.$$

If  $n = k$  the r.h.s. of the inequality above is  $2^n$  and the claim is trivial. So, assume the claim is true for  $n - 1$  and let  $A$  have cardinality  $n$ . Fix some  $a \in A$  and let  $A' = A \setminus \{a\}$ . We can assume that  $\varphi(A, b) \subset_a \varphi(A, b')$  for some  $b, b'$ , otherwise  $|\varphi(A, b)_{b \in \mathcal{V}}| = |\varphi(A', b)_{b \in \mathcal{V}}|$  and the claim follows immediately from the induction hypothesis.

Define a new incidence relation

$$\psi(x, y) = \varphi(x, y) \wedge \exists y' [\varphi(A, y) \subset_a \varphi(A, y')].$$

Note that if  $A''$  is shattered by  $\psi$  then  $A'' \cup \{a\}$  it is shattered by  $\varphi$ . Then the VC-dimension of  $\psi$  is at most  $k - 1$ . We also have that

$$|\varphi(A, b)_{b \in \mathcal{V}}| = |\varphi(A', b)_{b \in \mathcal{V}}| + |\psi(A', b)_{b \in \mathcal{V}}|.$$

Hence by induction hypothesis

$$\begin{aligned} |\varphi(A, b)_{b \in \mathcal{V}}| &\leq \sum_{i=0}^k \binom{n-1}{i} + \sum_{i=0}^{k-1} \binom{n-1}{i} \\ &= \binom{n-1}{0} + \sum_{i=1}^k \left[ \binom{n-1}{i} + \binom{n-1}{i-1} \right] \\ &= \binom{n-1}{0} + \sum_{i=1}^k \binom{n}{i} \\ &\leq \sum_{i=0}^k \binom{n}{i} \end{aligned}$$

which completes the proof of the proposition.  $\square$

Next corollary states an important dichotomy. It says that the shatter function grows exponentially unless the VC-dimension is finite. In this case the growth is only polynomial. Therefore the VC-dimension is an upper bond to the VC-density.

**1.5 Corollary** *For every incidence relation  $\varphi$  one of the following obtains*

1. *the VC-dimension is infinite and  $\pi_\varphi(n) = 2^n$  for every positive integer  $n$ ;*
2. *the VC-dimension is  $k$  and  $\pi_\varphi(n) \in O(n^k)$ .*

**Proof** If VC-dimension is infinite claim 1 is obvious. So assume  $\varphi$  has VC-dimension is  $k$ . Then

$$\pi_\varphi(n) \leq \sum_{i=0}^k \binom{n}{i} \leq \sum_{i=0}^k \frac{n^i}{i!} \leq e n^k \quad \square$$

### 3 Pajor variant and the method of shifting

An alternative proof of the Sauer-Shelah's Lemma derives it as corollary of a lemma by Alain Pajor [4].

**1.6 Proposition (Pajor's Lemma)** *Let  $A \subseteq \mathcal{U}$  be finite.*

$$|\varphi(A, b)_{b \in \mathcal{V}}| \leq \#\{C \subseteq A : C \text{ is shattered by } \varphi\}.$$

We show how Sauer-Shelah's Lemma follows from Pajor's Lemma. If  $\varphi$  has VC-dimension  $k$  then

$$\{C \subseteq A : C \text{ shattered by } \varphi\} \subseteq \bigcup_{i=0}^k \binom{A}{i}.$$

Then by Pajor's Lemma

$$\pi_\varphi(n) = |\varphi(A, b)_{b \in \mathcal{V}}| \leq \left| \bigcup_{i=0}^k \binom{A}{i} \right| = \sum_{i=0}^k \binom{n}{i}.$$

**Proof** If  $A$  is empty then  $|S_\varphi(A)| = 1$  and  $\emptyset$  is the only subset of  $A$  that  $\varphi$  shatters. Fix  $a \in A$  and assume the lemma holds for  $A' = A \setminus \{a\}$ . Let  $\psi$  be the relation defined in the proof of Proposition 1.4. Recall that

$$|\varphi(A, b)_{b \in \mathcal{V}}| = |\varphi(A', b)_{b \in \mathcal{V}}| + |\psi(A, b)_{b \in \mathcal{V}}|.$$

and that if  $A'' \subseteq A'$  is shattered by  $\psi$  then  $A'' \cup \{a\}$  is shattered by  $\varphi$ . By induction hypothesis  $\varphi$  shatters least  $|\varphi(A', b)_{b \in \mathcal{V}}|$  subsets of  $A'$  and at least  $|\psi(A', b)_{b \in \mathcal{V}}|$  containing  $a$ . The lemma follows.

We present a different wording of essentially the same proof. Consider the set system  $\Phi = \varphi(A, b)_{b \in \mathcal{V}}$  and reason by induction of  $|\Phi|$ . The proposition holds trivially if  $|\Phi| = 1$ . Now, suppose it holds for set systems of cardinality  $< |\Phi|$ . Fix  $a \in A$  and let  $\Phi_0 = \{B \in \Phi : a \notin B\}$  and  $\Phi_1 = \Phi \setminus \Phi_0$ . As  $|\Phi| > 1$ , we can choose  $a$  such that  $\Phi_i \neq \Phi$ . By the inductive hypothesis, both  $\Phi_i$  shatter at least  $|\Phi_i|$  subsets of  $A$ . If no set is shattered by both  $\Phi_i$ , the claim follows immediately. Otherwise, note that for each set shattered by both  $\Phi_i$  there are two sets shattered by  $\Phi$ , one containing  $a$  and one not containing  $a$ . The claim follows.  $\square$

We give different proof of Pajor's Lemma by a method which is interesting in itself because of its many applications. The method has been introduced by Erdős, Ko and Rado to prove their eponymous theorem. They named it *compression*, but is also known as *shifting*.

For  $a \in \mathcal{U}$ , we write

$$B_{\varphi, a} = \{b \in \mathcal{V} : \varphi(a, b) \text{ and } \varphi(\mathcal{U}, b) \setminus \{a\} \text{ is not definable}\}.$$

We say that  $\varphi$  is **compressed in  $A$**  if  $B_{\varphi, a} = \emptyset$  for every  $a \in A$ .

**1.7 Proposition** *Let  $A$  be finite. If  $\varphi$  is compressed in  $A$  then  $\varphi$  shatters every definable subset of  $A$ .*

**Proof** We claim that every subset of a definable subsets of  $A$  is definable. As  $A$  is finite it suffices to show that for every  $\varphi(A, b) \setminus \{a\}$  is a definable subset of  $A$  for any  $a \in A$ . Suppose not, then  $\varphi(\mathcal{U}, b) \setminus \{a\}$  is not definable and  $b \in B_{\varphi, a}$  contradicting the compression of  $\varphi$ .  $\square$

**1.8 Proposition** Let  $\psi = \varphi \setminus \{a\} \times B_{\varphi,a}$ . Then

$$\psi(\mathcal{U}, b) = \psi(\mathcal{U}, b') \Leftrightarrow \varphi(\mathcal{U}, b) = \varphi(\mathcal{U}, b') \quad \text{for all } b, b' \in \mathcal{V}.$$

**Proof**  $\Rightarrow$  Assume  $\varphi(\mathcal{U}, b) \neq \varphi(\mathcal{U}, b')$ . We may also assume that  $\varphi(\mathcal{U} \setminus \{a\}, b) = \varphi(\mathcal{U} \setminus \{a\}, b')$ , otherwise  $\psi(\mathcal{U}, b) \neq \psi(\mathcal{U}, b')$  is immediate. Then  $\varphi(a, b) \not\leftrightarrow \varphi(a, b')$ , say  $\varphi(a, b)$  and  $\neg\varphi(a, b')$ . Then  $\varphi(\mathcal{U}, b') \subset_a \varphi(\mathcal{U}, b)$  and  $b \notin B_{\varphi,a}$ . So  $\psi(a, b)$ . As  $\neg\psi(a, b')$  follows from  $\neg\varphi(a, b')$  we obtain  $\psi(\mathcal{U}, b) \neq \psi(\mathcal{U}, b')$ .

$\Leftarrow$  If  $\varphi(\mathcal{U}, b) = \varphi(\mathcal{U}, b')$  then  $b \in B_{\varphi,a}$  if and only if  $b' \in B_{\varphi,a}$ . Then it is clear that  $\psi(\mathcal{U}, b) = \psi(\mathcal{U}, b')$ .  $\square$

**1.9 Proposition** Let  $\psi = \varphi \setminus \{a\} \times B_{\varphi,a}$ . Then every set shattered by  $\psi$  is shattered by  $\varphi$ .

**Proof** Assume  $A$  is shattered by  $\psi$ . We prove that for every  $b$  here is a  $b'$  such that  $\psi(A, b) = \varphi(A, b')$ . We may assume that  $a \in A$ . If  $\psi(a, b)$  then we may chose  $b = b'$ . So, assume  $\neg\psi(a, b)$ . As  $\psi$  shatters  $A$  then there is  $c$  such that  $\psi(A, c) = \psi(A, b) \cup \{a\}$ . Then  $\exists b' \varphi(\mathcal{U}, b') \subset_a \varphi(\mathcal{U}, c)$ . Therefore  $\psi(A, b) = \varphi(A, b')$ .  $\square$

**1.10 Second proof of Pajor's Lemma** Let  $\varphi_0 = \varphi$  and  $\varphi_{i+1} = \varphi_i \setminus \{a\} \times B_{\varphi_i,a}$  for some  $a \in A$ . As  $A$  is finite, we can assume that at some stage  $n$  we obtain a relation  $\psi = \varphi_n$  that is compressed in  $A$ . By Proposition 1.7,  $\psi$  shatters all sets in  $\psi(A, b)_{b \in \mathcal{V}}$ . By Proposition 1.9, every set shattered by  $\psi$  is shattered by  $\varphi$ . By Proposition 1.8,  $|\psi(A, b)_{b \in \mathcal{V}}| = |\varphi(A, b)_{b \in \mathcal{V}}|$ .  $\square$

Finally, we present an other application of the shifting methods. Define  $E_{\varphi,a} \subseteq \mathcal{V}^2$  as the set of the pairs  $\langle b', b \rangle$  such that  $\varphi(\mathcal{U}, b') \subset_a \varphi(\mathcal{U}, b)$ . Note incidentally that  $E_{\varphi,a}$  is the graph of a partial injections of  $\mathcal{V}$  into itself.

We call  $E_{\varphi,A} = \bigcup_{a \in A} E_{\varphi,a}$  the unit distance diagram of  $\varphi$  in  $A$ .

**1.11 Proposition** Let  $\psi = \varphi \setminus \{a\} \times B_{\varphi,a}$ . Then  $E_{\varphi,A} \subseteq E_{\psi,A}$

**Proof** Both the range and the domain of  $E_{\varphi,a}$  are disjoint from  $B_{\varphi,a}$ .  $\square$

**1.12 Proposition** Let  $\varphi$  be a finite extensional incidence relation with VC-dimension  $k$ . Then  $|E_{\varphi}| \leq k |\mathcal{V}|$ .

**Proof** Let  $\psi$  be as defined in Proof 1.10. By Propositions 1.7 and 1.9, every  $b \in \mathcal{V}$  has at most  $k$  many  $b'$  such that  $\langle b', b \rangle \in E_{\psi}$ . Therefore

$$\frac{|E_{\varphi}|}{|\mathcal{V}|} \leq \frac{|E_{\psi}|}{|\mathcal{V}|} \leq k \quad \square$$

## 4 Notes and references

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## Chapter 2

### Samples and approximations of measures

#### 1 Samples and subsamples

A sample is a sequence of elements of  $\mathcal{U}$  where we disregard the order and only consider the number of times they appear. Formally, a **sample** is a **multi-subset of  $\mathcal{U}$** , that is is a function  $A : \mathcal{U} \rightarrow \mathbb{N}$ .

We interpret  $A(x)$  as the **multiplicity** of the element  $x \in \mathcal{U}$ . The **support** of a multi-set  $A$  is the set  $\text{supp}(A) = \{x : A(x) \neq 0\}$ . The **size of  $A$**  is defined as

$$|A| = \sum_{x \in \mathcal{U}} A(x).$$

If we identify sets with  $\{0, 1\}$ -valued samples, the size generalizes cardinality.

We say that  $C$  is a **subsample** of  $A$ , and write  $C \subseteq A$ , if  $C(x) \leq A(x)$  for all  $x \in \mathcal{U}$ . We also define the **intersection** and the **difference** of two samples. The element  $x \in \mathcal{U}$  has multiplicity  $A(x) \wedge C(x)$  in  $A \cap C$  and multiplicity  $A(x) \div C(x)$  in  $A \setminus C$ . Note that  $|A| = |A \cap C| + |A \setminus C|$ .

The definitions above and those in next sections easily generalize to **fractional multi-sets** i.e., function  $A : \mathcal{U} \rightarrow \mathbb{R}$  with non negative values. These will have some applications in the next chapters.

As an alternative to multi-sets, we could use the following approach. Replace each element of  $\mathcal{U}$  with many copies which are indistinguishable by sets in  $\Phi'$ . Say replace  $\mathcal{U}$  with  $\mathcal{U}' = \mathcal{U} \times \omega$  and replace  $\Phi$  with  $\Phi' = \{\mathcal{B} \times \omega : \mathcal{B} \in \Phi\}$ . Then to every finite subset of  $A \subseteq \mathcal{U}'$  we can associate a multi-subset of  $\mathcal{U}$ : the multiplicity of  $x \in \mathcal{U}$  is the number of elements in the fiber of  $x$  that occur in  $A$ . Though the correspondence is not one-to-one, this is sufficient for the intended applications.

If  $\mathcal{B} \subseteq \mathcal{U}$  we define the **frequency** of  $\mathcal{B}$  over  $A$

$$\text{Fr}(\mathcal{B}/A) = \frac{|\mathcal{B} \cap A|}{|A|}$$

Note that  $\text{Fr}(\cdot/A)$  is a probability measure on  $\mathcal{U}$ .

If  $\text{Pr}$  is a probability measure on  $\mathcal{U}$ . An  **$\varepsilon$ -approximation** of  $\text{Pr}$  is a sample  $C$  such that for every definable set  $\mathcal{B}$

$$\left| \text{Pr}(\mathcal{B}) - \text{Fr}(\mathcal{B}/C) \right| \leq \varepsilon$$

It is interesting to note that not all probability measures have an approximation. For instance let  $\mathcal{U} = \aleph_1$  and let  $\Phi$  be the  $\sigma$ -algebra of the countable and co-countable sets. Let  $\text{Pr}(\mathcal{B}) = 1$  if  $\mathcal{B}$  contains an end-segment,  $\text{Pr}(\mathcal{B}) = 0$  otherwise. This defines a  $\sigma$ -additive measure which has no  $\varepsilon$ -approximations for  $\varepsilon < 1$ .

The  **$\varepsilon$ -approximation of a sample  $A$**  is a subsample  $C \subseteq A$  such that for every definable set  $\mathcal{B}$

$$\left| \text{Fr}(\mathcal{B}/A) - \text{Fr}(\mathcal{B}/C) \right| \leq \varepsilon$$

In other words, it is an  $\varepsilon$ -approximation of the probability measure  $\text{Fr}(\cdot/A)$ .

## 2 Discrepancy

Given  $\varepsilon$  we are interested in the least  $n$  such that some  $\varepsilon$ -approximations of size  $n$  exist. The idea is to start with an approximation of large size and reduce size at the cost of slightly enlarging  $\varepsilon$ . We now introduce a powerful technique to achieve this.

In general  $\mathcal{U}$  may not be among the definable sets. As it is often convenient to include it, we write  $\Phi'$  for  $\Phi \cup \{\mathcal{U}\}$ .

Let  $C \subseteq A$  and  $\mathcal{B} \in \Phi'$ . We call the quantity

$$\Delta_{A,C,\mathcal{B}} = |C \cap \mathcal{B}| - |(A \setminus C) \cap \mathcal{B}|$$

the **discrepancy** of  $C$  in  $\mathcal{B}$ . The **discrepancy** of  $C$  is

$$\Delta_{A,C} = \max_{\mathcal{B} \in \Phi'} |\Delta_{A,C,\mathcal{B}}|.$$

Finally, the **discrepancy** of  $A$  is

$$\Delta_A = \min_{C \subseteq A} \Delta_{A,C}.$$

We will use the same notation but with a lowercase  $\delta$  for the **relative discrepancy**. This is obtained dividing the discrepancy by the size of  $A$ .

The next lemma is intuitive, if an  $\varepsilon$ -approximation has small discrepancy then we can halve its size at a small cost.

**2.1 Lemma** *Let  $A$  be a sample of size  $n$ . Let  $C \subseteq A$  have relative discrepancy  $\delta_{A,C}$ . Then either  $C$  or  $A \setminus C$  is an  $\varepsilon$ -approximation of size  $\leq n/2$  for  $\varepsilon = 2\delta_{A,C}$ .*

**Proof** Define  $n^+ = |C|$  and  $n^- = |A \setminus C|$ . We may assume that  $n^+ \leq n/2$ , otherwise swap  $C$  and  $A \setminus C$ . Then  $\delta_{A,C,\mathcal{U}} = (n^+ - n^-)/n < 0$ . Now, let  $\mathcal{B} \in \Phi'$  be arbitrary

$$\begin{aligned} 1. \quad \frac{|A \cap \mathcal{B}|}{n} &= \frac{|C \cap \mathcal{B}| + |(A \setminus C) \cap \mathcal{B}|}{n} \\ (*) &= \frac{2|C \cap \mathcal{B}|}{n} - \delta_{A,C,\mathcal{B}} \\ &\leq \frac{|C \cap \mathcal{B}|}{n^+} + \delta_{A,C} \end{aligned}$$

We also have

$$\begin{aligned} 2. \quad (*) &= \frac{|C \cap \mathcal{B}|}{n^+} (1 + \delta_{A,C,\mathcal{U}}) - \delta_{A,C,\mathcal{B}} \\ &\geq \frac{|C \cap \mathcal{B}|}{n^+} - \delta_{A,C} \end{aligned}$$

Combining 1 and 2 we obtain

$$\begin{aligned} \left| \text{Fr}(\mathcal{B}/A) - \text{Fr}(\mathcal{B}/C) \right| &\leq \left| \frac{|\mathcal{B} \cap A|}{n} - \frac{|\mathcal{B} \cap C|}{n^+} \right| \\ &\leq 2\delta_{A,C} \end{aligned}$$

as claimed by the lemma. □

### 3 Random colorings

We say that a tuple  $a = \langle a_1, \dots, a_n \rangle \in \mathcal{U}^n$  is an **enumeration** of the sample  $A$  if for all  $x \in \mathcal{U}$

$$A(x) = |\{i : a_i = x\}|.$$

Clearly, all enumerations of  $A$  have length  $n = |A|$ .

Fix an enumeration  $a = \langle a_1, \dots, a_n \rangle$  of  $A$ . A tuple  $c = \langle c_1, \dots, c_n \rangle \in \{\pm 1\}^n$  is called a **coloring**. To each coloring  $c$  we associate the subsample  $C_{a,c} \subseteq A$  which assigns to  $x \in \mathcal{U}$  multiplicity  $|\{i : a_i = x, c_i = +1\}|$ .

Note that the quantity

$$\Delta_{a,c,\mathcal{B}} = \sum_{a_i \in \mathcal{B}} c_i.$$

coincides with  $\Delta_{A, C_{a,c}, \mathcal{B}}$ .

There is probability measure on the subsamples of  $A$  which is computationally convenient. We assume that  $C = C_{a,c}$  where  $c = \langle c_1, \dots, c_n \rangle \in \{\pm 1\}^n$  is obtained tossing  $n$  times a fair coin.

That is, we assume an uniform distribution on the colorings and this induces a multivariate binomial distribution on the subsamples. Note that this distribution is independent of the enumeration of  $A$ .

### 4 Useful inequalities

**2.2 Proposition (Markov's inequality)** *Let  $X$  be a random variable with finite mean*

$$\Pr(X \geq \varepsilon) \leq \frac{\mathbb{E}(X)}{\varepsilon}$$

**Proof** For simplicity, we will assume that the sample space  $\Omega$  is finite. Define  $A = \{a \in \Omega : X(a) > \varepsilon\}$ .

$$\begin{aligned} \mathbb{E}(X) &= \sum_{a \in \Omega} \Pr(a) X(a) \\ &= \sum_{a \in A} \Pr(a) X(a) + \sum_{a \notin A} \Pr(a) X(a) \\ &\geq \sum_{a \in A} \Pr(a) X(a) + \varepsilon \sum_{a \notin A} \Pr(a) \\ &\geq \varepsilon \sum_{a \notin A} \Pr(a) \leq \varepsilon \Pr(X \leq \varepsilon) \\ &= \varepsilon \Pr(X \leq \varepsilon) \end{aligned}$$

□

**2.3 Proposition (Chebychev's inequality)** *Let  $X$  be a random variable with finite mean and finite variance.*

$$\Pr(|X - \mathbb{E}(X)| \geq \varepsilon) \leq \frac{\text{Var}(X)}{\varepsilon^2}$$

**Proof** For simplicity, we will assume that the sample space  $\Omega$  is finite. Define  $A = \{a \in \Omega : |E(X) - X(a)| \geq \varepsilon\}$ .

$$\text{Var}(X) = \sum_{a \in \Omega} \Pr(a) (X(a) - \mathbb{E}(X))^2$$

$$\begin{aligned}
&= \sum_{a \in A} \Pr(a) (X(a) - E(X))^2 + \sum_{a \notin A} \Pr(a) (X(a) - E(X))^2 \\
&\geq \sum_{a \in A} \Pr(a) (X(a) - E(X))^2 + \varepsilon^2 \sum_{a \notin A} \Pr(a) \\
&\geq \varepsilon^2 \sum_{a \notin A} \Pr(a) \\
&= \varepsilon^2 \Pr(|X - E(X)| \leq \varepsilon) \quad \square
\end{aligned}$$

**2.4 Proposition (Weak Law of Large Numbers)** Let  $\Pr$  be a probability measure on  $\mathcal{U}$ . Then, for every event  $\mathcal{B} \subseteq \mathcal{U}$  and every  $n, \varepsilon > 0$

$$\Pr\left(c \in \mathcal{U}^n : \left|\Pr(\mathcal{B}) - \Pr(\mathcal{B}/c)\right| \geq \varepsilon\right) \leq \frac{1}{4n\varepsilon^2}$$

**Proof** We can rephrase the inequality above as

$$\Pr\left(|p - \bar{X}| \geq \varepsilon\right) \leq \frac{1}{4n\varepsilon^2} \quad \text{where } \bar{X} = \frac{1}{n} \sum_{i=1}^n X_i$$

and  $X_i$  are Bernoulli variables with success probability  $p$ . In fact, let  $p = \mu\mathcal{B}$  and let  $X_i$  output 1 if  $c_i \in \mathcal{B}$  and 0 otherwise. Hence  $E[\bar{X}] = p$  and  $\text{Var}[\bar{X}] = p(1-p)/n$ . Apply Chebyshev's inequality.  $\square$

We want to prove a better bound for the Weak Law of Large Numbers. So, we need to prove Hoeffding's inequality. For clarity we first prove a special case

**2.5 Lemma (Chernoff's bound)** For  $i = 1, \dots, n$  let  $X_i$  be independent identically distributed random variables such that  $\Pr(X_i=1) = \Pr(X_i=-1) = 1/2$ . Then for every  $\varepsilon > 0$

$$\Pr(M \geq \varepsilon) \leq \exp\left(-\frac{\varepsilon^2}{2n}\right) \quad \text{where } M = \sum_{i=1}^n X_i$$

**Proof** Let  $t > 0$  be arbitrary (we will set it at the end of the proof). Then

$$\begin{aligned}
\# \quad \Pr(M \geq \varepsilon) &= \Pr(e^{tM} \geq e^{t\varepsilon}) \\
&\leq e^{-t\varepsilon} E(e^{tM})
\end{aligned}$$

In fact, the equality follows because the exponential is an increasing function and the inequality is Markov's inequality. Now observe that

$$\begin{aligned}
\flat \quad E(e^{tX_i}) &= \frac{1}{2}e^t + \frac{1}{2}e^{-t} \\
&= \frac{1}{2} \sum_{i=0}^{\infty} \frac{t^i}{i!} + \frac{1}{2} \sum_{i=0}^{\infty} \frac{(-t)^i}{i!} \\
&= \sum_{i=0}^{\infty} \frac{t^{2i}}{(2i)!} \\
&\leq \sum_{i=0}^{\infty} \frac{(t^2/2)^i}{i!} \\
&= e^{t^2/2}
\end{aligned}$$

From this, by independence we have

$$\mathbb{E}(e^{tM}) = \prod_{i=1}^n e^{tX_i} = e^{nt^2/2}$$

Substituting in  $\#$  gives  $\Pr(M \geq \varepsilon) \leq e^{nt^2/2 - t\varepsilon}$ . Finally Chernoff's inequality is obtained substituting  $\varepsilon/n$  for  $t$ .  $\square$

**2.6 Proposition (Hoeffding's inequality)** Let  $Y_i$ , for  $i \in [n]$ , be independent random variables with bounded range, say  $a_i \leq Y_i \leq b_i$ . Define

$$M = \sum_{i=1}^n (Y_i - \mathbb{E}[Y_i]) \quad \text{and} \quad c = \sum_{i=1}^n (a_i - b_i)^2$$

and assume  $d > 0$  to avoid trivialities. Then for every  $\varepsilon > 0$

$$\Pr(M \geq \varepsilon) \leq \exp\left(-\frac{2\varepsilon^2}{d}\right).$$

**Proof** Let  $X_i = Y_i - \mathbb{E}[Y_i]$ . The proof is identical to the one above, only the bound  $b$  needs a new proof. Let  $Z_i = (d_i + X_i)/2d_i$ . Note that  $0 \leq Z_i \leq 1$ . By the convexity of the exponential function.

$$\begin{aligned} e^{tX_i} &= e^{td_i Z_i - td_i(1-Z_i)} \\ &\leq Z_i e^{td_i} + (1 - Z_i) e^{-td_i} \end{aligned}$$

As  $\mathbb{E}[Z_i] = 1/2$  we obtain

$$\begin{aligned} \mathbb{E}(e^{tX_i}) &\leq \frac{1}{2} e^{td_i} + \frac{1}{2} e^{-td_i} \\ &= e^{t^2 d_i^2} \end{aligned}$$

Then, proceeding as in Proposition 2.5 we obtain  $\mathbb{E}[M] = e^{t^2 d}$ . By the Markov inequality  $\Pr(M \geq \varepsilon) \leq e^{t^2 d - t\varepsilon}$ . Substituting  $\varepsilon/d$  for  $t$  we obtain the required inequality.  $\square$

**2.7 Corollary (Weak Law of Large Numbers with exponential bound)** Let  $\Pr$  be a probability measure on  $\mathcal{U}$ . Then, for every event  $\mathcal{B} \subseteq \mathcal{U}$  and every  $n, \varepsilon > 0$

$$\Pr\left(c \in \mathcal{U}^n : \left|\Pr(\mathcal{B}) - \text{Fr}(\mathcal{B}/c)\right| \geq \varepsilon\right) \leq 2 \exp\left(-\frac{n\varepsilon^2}{2}\right)$$

**Proof** Reason as in the proof of Proposition 2.4 and apply Hoeffding's inequality with  $M = n\bar{X}$  and  $d = n$ .  $\square$

For future reference we include here the following simple fact.

**2.8 Proposition** For every  $y$  and every  $x > 1$

$$\frac{x}{\ln x} \leq y \Rightarrow x \leq 2y \ln y$$

**Proof** It suffices to prove that for every  $x > 1$

$$\frac{x}{\ln x} \leq y \Rightarrow \ln x \leq 2 \ln y$$

As the latter inequality is equivalent to  $\sqrt{x} \leq y$ , it suffices to verify that  $\sqrt{x} \leq \frac{x}{\ln x}$  for all  $x > 1$ .  $\square$

## 5 A uniform law of large numbers

We want to estimate the minimal size of an  $\varepsilon$ -approximation of  $A$ . We want a bound that depends solely on  $\varepsilon$ , not on the size of  $A$ . It is also important to note that the definition of approximation includes a requirement of uniformity: the same subsample works for all definable sets.

If we allow  $C \subseteq A$  to depend on  $\mathcal{B}$ , the existence of a subsample that satisfies the inequality

$$\left| \text{Fr}(\mathcal{B}/A) - \text{Fr}(\mathcal{B}/C) \right| \leq \varepsilon$$

follows easily from the law of large numbers and its size only depends on  $\varepsilon$ . This is essentially the weak law of large numbers for the probability measure  $\text{Fr}(\cdot/A)$ .

**2.9 Proposition** *For every sample  $A$ , every  $\mathcal{B} \subseteq \mathcal{U}$  and every  $\varepsilon > 0$  there is a  $C$  of size  $\leq 2 \exp(-n\varepsilon^2/2)$  such that  $|\text{Fr}(\mathcal{B}/A) - \text{Fr}(\mathcal{B}/C)| \leq \varepsilon$ .*

*More explicitly, let  $C$  range over the samples of size  $n$  with the product probability measure. Then*

$$\Pr\{|\text{Fr}(\mathcal{B}/A) - \text{Fr}(\mathcal{B}/C)| \geq \varepsilon\} \leq 2 \exp\left(-\frac{n\varepsilon^2}{2}\right)$$

Note that to avoid technicalities we do not insist in requiring  $C \subseteq A$ . The proof only works for  $\text{supp } C \subseteq \text{supp } A$ .

**Proof** Clearly, the first claim follows from the second. Interpret  $\text{Fr}(\cdot/A)$  as a probability measure on  $\text{supp } A$  and apply the weak law of large numbers with exponential bounds.  $\square$

The key result in VC-theory is the following theorem of Vapnik and Chervonenkis which is a uniform version of the weak law of large numbers.

**2.10 Theorem (Uniform law of large numbers)** *Assume  $\Phi$  has VC-density  $d$ . Let  $A$  be any finite sample and let  $C$  range over the samples of size  $n$  with the product probability measure. Then*

$$\Pr\left(\sup_{\mathcal{B} \in \Phi} \{|\text{Fr}(\mathcal{B}/A) - \text{Fr}(\mathcal{B}/C)|\} > \varepsilon\right) \leq 8d \exp\left(-\frac{n\varepsilon^2}{32}\right) \quad \square$$

We will not prove this theorem. The main result of this chapter is the following which is a corollary which we prove independently in the next section. The corollary is all what we need in the sequel.

**2.11 Corollary** *Assume  $\Phi$  has VC-dimension  $k$ . Then every sample  $A$  has an  $\varepsilon$ -approximation of size*

$$n \leq c \frac{k}{\varepsilon^2} \ln \frac{k}{\varepsilon}$$

where  $c$  is an absolute constant.

The lemma above tells that  $\varepsilon$ -approximations with small discrepancy are useful, but as yet we have no clue as to finding one. We are going to prove that when the number of definable subsets of  $A$  is relatively small, then the discrepancy of  $A$  is not too large. We use a probabilistic argument to prove this bound (when you don't

have a clue how to do something, you might as well do it randomly).

**2.12 Lemma** *Let  $A$  be a sample of size  $\leq n$ . Assume the support of  $A$  has  $\leq m$  definable subsets. Then  $\Delta_A \leq \sqrt{2n \ln(m+2)}$ .*

**Proof** Let  $\varepsilon = \sqrt{2n \ln(m+2)}$ . Then we need to prove that  $\Delta_A \leq \varepsilon$  which is equivalent to

$$\exists C \subseteq A \forall \mathcal{B} \in \Phi' \Delta_{A,C,\mathcal{B}} \leq \varepsilon$$

Let  $\Pr(\cdot)$  denote the probability measure on the subsamples of  $A$  discussed in Section 3 (though, clearly, any other probability measure would do for the implication)

$\Uparrow$

$$\Pr(\forall \mathcal{B} \in \Phi' \Delta_{A,C,\mathcal{B}} \leq \varepsilon) > 0.$$

As  $\Phi'$  has at most  $m+1$  elements

$\Uparrow$

$$\forall \mathcal{B} \in \Phi' \Pr(\Delta_{A,C,\mathcal{B}} \geq \varepsilon) \leq \frac{1}{m+2}.$$

Fix an enumeration  $a$  of  $A$ . Suppose  $c = \langle c_1, \dots, c_n \rangle \in \{\pm 1\}^n$  is obtained tossing  $n$  times a fair coin. Consider the Bernoulli random variables  $X_i$  that on input  $c$  output  $c_i$ . For a given  $\mathcal{B}$  define  $M_{\mathcal{B}} = \sum_{a_i \in \mathcal{B}} X_i$ . Then  $\Delta_{A,C,\mathcal{B}} = \Delta_{a,c,\mathcal{B}} = M_{\mathcal{B}}(c)$ . Therefore

$$\Pr(\Delta_{A,C,\mathcal{B}} \geq \varepsilon) \leq \frac{1}{m+2}.$$

$\Updownarrow$

$$\Pr(M_{\mathcal{B}} \geq \varepsilon) \leq \frac{1}{m+2}.$$

By the Chernoff's bound

$\Uparrow$

$$\exp\left(-\frac{\varepsilon^2}{2|\mathcal{B} \cap A|}\right) \leq \frac{1}{m+2}.$$

$\Updownarrow$

$$2|\mathcal{B} \cap A| \ln(m+2) \leq \varepsilon^2$$

As  $|\mathcal{B}| \leq n$ , the latter is clearly true. □

**2.13 Proof of Corollary 2.11** Set  $A_0 = A$  and  $\varepsilon_0 = 0$ . We construct a decreasing chain  $A_i$  of  $\varepsilon_i$ -approximations. We denote by  $n_i$  and  $\delta_i$  the cardinality, respectively the discrepancy, of  $A_i$ . By lemma 2.1, we can require that  $\varepsilon_{i+1} = \varepsilon_i + 2\delta_i$  and  $n_{i+1} \leq n_i/2$ . Then

$$\varepsilon_h = 2 \sum_{i=1}^h \delta_i$$

Let  $h$  be the largest such that  $\varepsilon_h \leq \varepsilon$ . The theorem claims that  $2^{-h}n_0 \leq c(k/\varepsilon^2) \log(1/\varepsilon)$ , independently of  $n_0$ .

$$2 \sum_{i=1}^h \delta_i \leq 2 \sum_{i=1}^h \sqrt{(2/n_i) \ln(en_i^k + 2)}$$

and, as  $n_i = 2^{-i}n_0$ , the sum above is proportional to its largest term,

$$\leq c\sqrt{(k/n_h)\ln(n_h)}$$

Hence a sufficient condition for  $\varepsilon_h < \varepsilon$  is

$$c\sqrt{(k/n_h)\ln(n_h)} \leq \varepsilon$$

which is equivalent to

$$\frac{c^2k}{\varepsilon^2} \leq \frac{n_h}{\ln n_h}$$

Let  $h$  be the maximal (or,  $n_h$  the minimal) that satisfies this inequality. Hence

$$\frac{c^2k}{\varepsilon^2} > \frac{n_{h+1}}{\ln n_{h+1}}$$

By Proposition [2.8](#)

$$n_{h+1} \leq 2\frac{c^2k}{\varepsilon^2} \ln \frac{c^2k}{\varepsilon^2}$$

hence

$$n_h \leq 4\frac{c^2k}{\varepsilon^2} \ln \frac{c^2k}{\varepsilon^2}$$

which proves the theorem.



## Chapter 3

### Packings and transversals

#### 1 Linear programming (optimization)

The following is a classical result. The proof may be found in any introductory text of linear programming. There are many (sometimes non equivalent) ways to state it. The following somewhat unusual phrasing is taken from Terence Tao's blog [3]. This formulation stresses the analogies between Farkas' lemma and Hilbert's Nullstellensatz.

**3.1 Proposition (Farkas' Lemma)** *For  $i \in [m]$  let  $P_i : \mathbb{R}^n \rightarrow \mathbb{R}$  be affine linear functions. Then the following are equivalent*

1.  $\bigwedge_{i=1}^m P_i(x) \geq 0$  has a solution  $x \in \mathbb{R}^n$ ;
2. there are no  $0 \leq y \in \mathbb{R}^m$  such that  $\sum_{i=1}^m y_i P_i = -1$ . □

We translate the lemma in a more standard form. See [1] for a discussion of different formulations and for a proof of the following important theorem.

**3.2 Proposition (Farkas' Lemma, second formulation)** *Let  $A$  be a  $m \times n$  real matrix. Let  $b \in \mathbb{R}^m$  be a column vector. Then the following are equivalent*

1.  $Ax \geq b$  has a solution  $x \in \mathbb{R}^n$ ;
2. all  $0 \leq y \in \mathbb{R}^m$  such that  $A^T y = 0$  also satisfy  $b^T y \geq 0$ . □

In [1] it is shown how to derive the following important theorem follows from Farkas' lemma.

**3.3 Proposition (Duality for LP)** *Let  $A$  be a  $m \times n$  real matrix. Let  $c \in \mathbb{R}^m$  and  $b \in \mathbb{R}^n$  be column vectors. Then the following maximum and minimum exist and coincide.*

1.  $\min \{ c^T x : Ax \geq b, 0 \leq x \}$ ;
2.  $\max \{ b^T y : A^T y \leq c, 0 \leq y \}$ . □

#### 2 Transversals and packings

A subset  $A \subseteq \mathcal{U}$  is a **transversal** if  $\varphi(A, b) \neq \emptyset$  for every  $b \in \mathcal{V}$ . Equivalently, if  $\varphi(a, \mathcal{V})_{a \in A}$  covers  $\mathcal{V}$ . The **transversal number** of  $\varphi$ , denoted by  $\tau(\varphi)$ , is the smallest cardinality of a transversal of  $\varphi$ .

A subset  $B \subseteq \mathcal{V}$  is a **packing** if  $\varphi(\mathcal{U}, b) \cap \varphi(\mathcal{U}, b') = \emptyset$  for every  $b, b' \in B$ . Equivalently if  $|\varphi(a, B)| \leq 1$  for every  $a \in \mathcal{U}$ . The **packing number** of  $\varphi$ , denoted by  $\nu(\varphi)$ , is the largest cardinality of a packing  $B \subseteq \mathcal{V}$ .

As any transversal is at least as large as any packing, we always have  $\nu(\varphi) \leq \tau(\varphi)$ . Very little can be said in the reverse direction in general.

A fractional multi-set  $A$  over  $\mathcal{U}$  is a **fractional transversal** if  $|\varphi(A, b)| \geq 1$  for every  $b \in \mathcal{V}$ . The **fractional transversal number** of  $\varphi$ , denoted by  $\tau^*(\varphi)$ , is the infimum of the size of the fractional transversals of  $\varphi$ .

A fractional multi-set  $B$  over  $\mathcal{V}$  is a **fractional packing** if  $|\varphi(a, B)| \leq 1$  for every  $a \in \mathcal{U}$ . The **fractional packing number** of  $\varphi$ , denoted by  $\nu^*(\varphi)$ , is the supremum of the size of the fractional packings of  $\varphi$ .

**3.4 Example** Let  $\mathcal{U} = \mathbb{R}^2$  and  $\mathcal{V}$  is a set of  $n$  lines in general position. Let  $\varphi$  be the incidence relation. Then  $\nu(\varphi) = 1$ , as any two lines intersect. And  $\tau(\varphi) = \lceil n/2 \rceil$ , as each point belongs to at most two lines.

Let  $B$  assign  $1/2$  to every line. Then  $|\varphi(a, B)| \leq 1$  holds because each point is contained in at most two lines. Then  $\nu^*(\varphi) \geq n/2$ . It is easy to see that  $\tau^*(\varphi) = n/2$ . If  $n$  is even, it is clear. If  $n$  is odd, take 3 any lines, and assign  $1/2$  to the three intersection points. Proceed as in the even case with the other lines.  $\square$

**3.5 Exercise** Let  $\mathcal{U} = \mathbb{R}$  and  $\mathcal{V}$  is a set of finitely many closed intervals. Let  $\varphi$  be the incidence relation. Then  $\nu(\varphi) = \tau(\varphi)$ . Hint: use induction on  $\nu(\varphi)$ .

**3.6 Theorem** For every finite incidence relation  $\nu^*(\varphi) = \tau^*(\varphi)$  and this value is rational.

**Proof** Let  $\mathcal{U} = \{a_1, \dots, a_m\}$  and  $\mathcal{V} = \{b_1, \dots, b_n\}$ . Let  $F$  be the  $\{0,1\}$ -valued incidence matrix  $\varphi(a_i, b_j)$ . A multi-set over  $\mathcal{U}$  is naturally associated to a vector  $0 \leq x \in \mathbb{R}^m$ . A multi-set over  $\mathcal{V}$  is associated to a vector  $0 \leq y \in \mathbb{R}^n$ . Then it is easy to verify that

$$\begin{aligned}\tau^*(\varphi) &= \min \{ 1_n^T x : Fx \geq 1_m, 0 \leq x \}; \\ \nu^*(\varphi) &= \max \{ 1_n^T y : F^T y \leq 1_m, 0 \leq y \}.\end{aligned}$$

Therefore, by the duality of linear programming  $\nu^*(\varphi) = \tau^*(\varphi)$ .

As  $\tau^*(\varphi)$  is the minimum of the linear function  $x \mapsto 1_n^T x$  over a polyhedron, such minimum is attained at vertex. The inequalities describing the polyhedron have rational coefficients, so also the vertices have rational coordinates.  $\square$

### 3 Nets

Fix a set system  $\Phi$  and let  $\text{Pr}$  be a probability measure on  $\mathcal{U}$  such that all sets in  $\Phi$  are measurable. Fix also  $\varepsilon > 0$ . An  **$\varepsilon$ -net** is a set  $A \subseteq \mathcal{U}$  that intersects all sets in  $\Phi$  of measure at least  $\varepsilon$ . In other words, an  $\varepsilon$ -net is a transversal for the set system  $\Phi_\varepsilon = \{B \in \Phi : \text{Pr}(B) \geq \varepsilon\}$ .

$\varepsilon$ -Nets, like all threshold structures are mathematically awkward. The advantage is that  $\varepsilon$ -nets have a smaller size.

**3.7 Proposition** For any  $k, \varepsilon > 0$ , every measure on a set system  $\Phi$  of VC-dimension  $\leq k$ , has an  $\varepsilon$ -net of cardinality  $\leq c \frac{k}{\varepsilon} \ln \frac{1}{\varepsilon}$  where  $c$  is an absolute constant.

**Proof** We only prove a weaker bound by observing that every  $\varepsilon$ -approximation is in particular an  $\varepsilon$ -net. Hence from Proposition 2.11 we obtain an  $\varepsilon$ -net of cardinality

$$\leq c(k/\varepsilon^2) \ln(k/\varepsilon).$$

□

**3.8 Proposition** *Let  $\Phi$  be a finite set system with VC-dimension  $\leq k$ . Then*

$$\tau(\Phi) \leq ck \tau^*(\Phi) \ln \tau^*(\Phi)$$

where  $c$  is an absolute constant.

**Proof** Let  $r = \tau^*(\Phi)$  and let  $A$  be an optimal fractional transversal. As  $\Phi$  is finite we can assume that the support of  $A$  is finite. After normalizing,  $A$  defines a probability measure on  $\mathcal{U}$  concentrated on  $\text{supp } A$ . Namely,  $\Pr(\{x\}) = (1/r)A(x)$  for all  $x \in \mathcal{U}$ . By the definition of fractional transversal every set in  $\Phi$  has measure at least  $1/r$ . Therefore every  $(1/r)$ -net is a transversal. By Proposition 3.7 we obtain a transversal of cardinality  $\leq ckr \ln r$ . □

## 4 Helly-type properties

We now investigate methods of bounding  $\tau^*(\varphi) = \nu^*(\varphi)$ . Recall a classical theorem of Helly.

**3.9 Proposition (Helly Theorem)** *Let  $\Phi$  be a finite family of convex sets in  $\mathbb{R}^d$ . Assume that any  $d + 1$  sets from  $\Phi$  have non-empty intersection. Then the whole family  $\Phi$  has non-empty intersection.*

Note that Helly's theorem does not hold for families of finite VC-dimension. A counter example of VC-dimension 2 can be constructed with a family containing sets that are unions of two finite intervals of the real line.

The following property is more robust.

**3.10 Definition** *Let  $\varphi$  be an incidence relation. We say that  $\varphi$  has **fractional Helly number  $k$**  if for every  $\alpha > 0$  there is a  $\beta > 0$  such that:*

*if  $b_i \in \mathcal{V}$ , for  $i = 1, \dots, n$ , are such that*

$$\bigcap_{i \in I} \varphi(\mathcal{U}, b_i) \neq \emptyset \quad \text{for at least } \alpha \binom{n}{k} \text{ sets } I \in \binom{[n]}{k}$$

*then*

$$\bigcap_{i \in J} \varphi(\mathcal{U}, b_i) \neq \emptyset \quad \text{for some } J \subseteq [n] \text{ of cardinality } \geq \beta n.$$

We say that  $\varphi$  has the **fractional Helly property** if it has some finite Helly number. The **fractional Helly number** of  $\varphi$  is the smallest number  $k$  satisfying the property above. □

For future reference we remark that the  $\beta$  above may be used to obtain a bound to  $\nu(\varphi)$ . In fact, if at least  $\beta n$  definable sets intersect, then  $\nu(\varphi) \leq n - \beta n + 1$ .

**3.11 Theorem (Matoušek [2])** *Let  $\varphi$  be an incidence relation with  $\pi^*(\varphi) \in o(n^k)$ . Then  $\varphi$  has fractional Helly number  $\leq k$ .*

Recall that  $\pi^*(\varphi) \in o(n^k)$  means that  $\lim_{n \rightarrow \infty} \pi^*(\varphi)/n^k = 0$ . Which occurs in particular when the VC-density is  $< k$  or when the VC-dimension is  $\leq k$ .

**Proof** Let  $\varphi$  and  $k$  be as in the assumptions of the theorem. Let  $\alpha$  be arbitrary and set  $\beta = 1/2m$  where  $m$  is such that

$$\pi^*(m) < \frac{\alpha}{4} \binom{m}{k}.$$

Fix some  $b_i \in \mathcal{V}$ , for  $i = 1, \dots, n$  and assume

$$\bigcap_{i \in I} \varphi(\mathcal{U}, b_i) \neq \emptyset \quad \text{for at least } \alpha \binom{n}{k} \text{ sets } I \in \binom{[n]}{k}$$

We need to show that  $\bigcap_{i \in J} \varphi(\mathcal{U}, b_i) \neq \emptyset$  for some set  $J \subseteq [n]$  of cardinality  $\geq \beta n$ . So, assume no such  $J$  exists and reason for a contradiction. Note that we can assume that  $n > 2m$  because for  $n \leq 2m$  we can take  $|J| = 1$ .

Identify  $J \subseteq [n]$  with a subset of  $\mathcal{V}$ . We will find a set  $J \subseteq [n]$  of cardinality  $m$  with many  $\varphi^*$ -definable subsets, more than  $\pi^*(m)$ , a contradiction.

Let  $P$  be the set of pairs  $I \subseteq J \subseteq [n]$  such that  $|I| = k$  and  $|J| = m$ . We say that a pair  $I \subseteq J$  in  $P$  is *good* if there is  $a \in \mathcal{U}$  such that  $I = \varphi(a, J)$ . That is,  $I$  is a  $\varphi^*$ -definable subset of  $J$ .

*Claim.* Assume on  $P$  the uniform probability. Then the probability that a random pair is good is  $\geq \alpha/4$ .

Assume the claim and proceed with the proof. We can think that the random pair in  $P$  is chosen by first picking  $J \in \binom{[n]}{m}$  with the uniform distribution and then  $I \in \binom{J}{k}$  again with the uniform distribution. (To say it more pedantically, we are applying the theorem of total probability.) If the probability that a pair is good is  $\geq \alpha/4$ , then for at least one  $J \in \binom{[n]}{m}$  the probability of finding a good subset  $I$  is  $\geq \alpha/4$ . So, that  $J$  has  $\geq \frac{\alpha}{4} \binom{m}{k}$  good subsets. A contradiction which proves the theorem (given the claim).

We now prove the claim. There is another equivalent way to pick a random pair in  $P$ . First we choose at random  $I \subseteq [n]$  of cardinality  $k$ , then we choose at random  $m - k$  elements from  $[n] \setminus I$ . By assumption, the probability that  $I$  is such that  $\bigcap_{i \in I} \varphi(\mathcal{U}, b_i) \neq \emptyset$  is at least  $\alpha$ . So, assume that  $I$  is such, and fix any  $a \in \bigcap_{i \in I} \varphi(\mathcal{U}, b_i)$ . By the assumption that we would like to contradict, there are  $< \beta n$  many  $i \in [n]$  such that  $\varphi(a, b_i)$ . Then the probability that all  $i \in J \setminus I$  are such that  $\neg \varphi(a, b_i)$  is at least

$$\begin{aligned} \frac{\binom{n - \beta n}{m - k}}{\binom{n - k}{m - k}} &\geq \prod_{i=0}^{m-k-1} \frac{n - \beta n - i}{n - k - i} \geq \prod_{i=0}^{m-k} \frac{n - \beta n - i}{n - k - i} \\ &\geq \prod_{i=0}^{m-k} \frac{n - \beta n - m}{n - m} \geq \left( \frac{n - \beta n - m}{n - m} \right)^m \\ &= \left( 1 - \frac{\beta n}{n - m} \right)^m \end{aligned}$$

recall that  $n > 2m$  and  $\beta \leq 1/2m$ , then

$$\geq (1 - 2\beta)^m = \left( 1 - \frac{1}{m} \right)^m \geq \frac{1}{4}$$

Therefore the probability that a random pair in  $P$  is good is at least  $\alpha/4$ . This proves

the claim and with it the theorem.  $\square$

## 5 The (p,q)-theorem

For integers  $p \geq q$  we say that  $\varphi$  has the **(p,q)-property** if out of any  $p$  definable sets there are  $q$  sets with non-empty intersection.

**3.12 Theorem (Alon, Kleitman + Matoušek)** *Let  $p \geq q \geq d + 1$  be natural numbers. Then there is a number  $N = N(d, p, q)$  such that if  $\varphi$  has VC-codensity  $\leq d$  satisfies the (p,q)-property then  $\tau(\varphi) \leq N$ .*

**Proof** As we are not trying to optimize  $N$ , we may prove the theorem for  $q = d + 1$ .

By Proposition 3.8,  $\tau(\varphi)$  is bounded by a function of  $\tau^*(\varphi)$ , so it is enough to bound  $\tau^*(\varphi)$ . By Proposition 3.6,  $\tau^*(\varphi) = \nu^*(\varphi)$ , so it is enough to bound  $\nu^*(\varphi)$ .

Let  $A$  be an optimal fractional packing. By Theorem 3.6 we may assume that  $A$  is rational valued. Therefore  $A = (1/m)C$  where  $m$  is a positive integer and  $C$  is a (integral valued) multi-subset of  $\mathcal{V}$ .

As explained in Section 1, after replacing each  $b \in \mathcal{V}$  with  $m$  copies  $b_1, \dots, b_m$  and denote the resultig set by  $\mathcal{V}_m$ . Replace each arc  $\langle a, b \rangle$  in  $\varphi$  with the arcs  $\langle a, b_1 \rangle, \dots, \langle a, b_m \rangle$ . Denote by  $\varphi_m$  the new incidence relation. We can assume that  $C$  is a plain subset of  $\mathcal{V}_m$  with the property that  $|\varphi(a, C)| \leq m$  for every  $a \in \mathcal{U}$ .

*Claim 1.*  $\varphi_m$  satisfies the  $(p', q)$ -property with  $p' = q(p - 1) + 1$ .

A  $p'$ -collection of  $\varphi_m$  definable sets either contains  $q$  copies of the same  $\varphi$ -definable set or it contains  $p$  distinct  $\varphi$ -definable sets. In both case it has a subcollection of  $q$  sets with non-empty intersection. This proves Claim 1.

*Claim 2.* There is an  $\alpha = \alpha(p, q) > 0$  such that for every  $n$  and every  $b_1, \dots, b_n \in \mathcal{V}'$

$$\bigcap_{i \in I} \varphi(\mathcal{U}, b_i) \neq \emptyset \quad \text{for at least } \alpha \binom{n}{q} \text{ sets } I \in \binom{[n]}{q}.$$

By Claim 1, every  $p'$ -collection of  $\varphi_m$ -definable sets contains at least one  $q$ -collection with non-empty intersection. Every  $q$ -collection is contained in  $\binom{n-q}{p'-q}$  many  $p'$ -collections. Therefore the number  $q$ -collections of definable sets with non-empty intersection is

$$\frac{\binom{n}{p'}}{\binom{n-q}{p'-q}} = \frac{\binom{n}{q}}{\binom{p'}{q}}.$$

Therefore, claim 2 holds with  $\alpha = \left(\frac{p'}{q}\right)^{-1}$ .

*Claim 3.* There is a  $\beta = \beta(p, q) > 0$  such that for every  $n$  and every  $b_1, \dots, b_n \in \mathcal{V}'$  there is an  $a \in \mathcal{U}$  such that  $\varphi(a, b_i)$  holds for at least  $\beta n$  many  $b_i$ .

As  $\varphi'$  has the same VC-codensity as  $\varphi$ , Claim 3 follows immediately from Claim 2 by Helly fractional theorem.

Now, apply Claim 3 with the elements of  $C$  as  $b_1, \dots, b_n$ . Then  $\nu^*(\varphi) = n/m$ . So, from  $\beta n \leq |\varphi(a, C)| \leq m$ , we obtain  $\nu^*(\varphi) \leq 1/\beta$ . So  $N = 1/\beta$  is the bound claimed by the theorem.  $\square$

## 6 Notes and references

- [1] Bernd Gärtner and Jiří Matoušek, *Approximation algorithms and semidefinite programming*, Springer, Heidelberg, 2012.
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- [3] Terence Tao, *The Hahn-Banach theorem, Menger's theorem, and Helly's theorem*, What's new (2008).