

Assignment 3

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Question 1. We should show that if set

$$\{(x_i, y_i)\}_{i=1}^m \subseteq (\mathbb{R}^d, \{0, 1\})^m$$

as training set, and

$$h_s(x) = \begin{cases} 1 & \text{if } \exists i \in [m] \text{ s.t } x_i = x \\ 0 & \text{o.w} \end{cases}$$

there exists a polynomial P_s such that:

$$h_s(x) = 1 \Leftrightarrow P_s(x) \geq 0$$

Proof. We can define P_s as:

$$P_s(x) = - \prod_{i=1}^m (||x - x_i||^2)$$

(Right to Left) if $h_s(x)=1 \Rightarrow \exists i \in [m] \text{ s.t } x_i = x \Rightarrow P_s(x) = 0$

so if $h_s(x)=1 \Rightarrow P_s(x) = 0$

(Left to Right) if $h_s(x) \neq 1 \Rightarrow \forall i \in [m] x_i \neq x \Rightarrow P_s(x) < 0$

so if $h_s(x) \neq 1 \Rightarrow P_s(x) < 0$

□

Question 2. We should proof that:

$$E_{S|x \sim D^m} [L_S(h)] = L_{(D,f)}(h)$$

Proof. by definition we know:

$$L_S(h) = \frac{|i \in [m] : h(x_i) \neq f(x_i)|}{m}$$

we rewrite that as:

$$L_S(h) = \frac{\sum_{i \in [m]} 1_{\{h(x_i) \neq f(x_i)\}}}{m}$$

now we calculate expectation value:

$$E_{S|x \sim D^m} [L_S(h)] = E_{S|x \sim D^m} \left(\frac{\sum_{i \in [m]} 1_{\{h(x_i) \neq f(x_i)\}}}{m} \right)$$

Expectation is linear function so we have:

$$E_{S|x \sim D^m} \left(\frac{\sum_{i \in [m]} 1_{\{h(x_i) \neq f(x_i)\}}}{m} \right) = \sum_{i \in [m]} E_{S|x \sim D^m} (1_{\{h(x_i) \neq f(x_i)\}})$$

We know expectation of indicator is probability function:

$$\begin{aligned} \sum_{i \in [m]} E_{S|x \sim D^m} (1_{\{h(x_i) \neq f(x_i)\}}) &= \frac{1}{m} \sum_{i \in [m]} P_{S|x \sim D^m} (h(x_i) \neq f(x_i)) = \\ &= \frac{1}{m} \times m \times \underbrace{P_{S|x \sim D^m} (h(x_i) \neq f(x_i))}_{L_{(D,f)}(h)} = L_{(D,f)}(h) \end{aligned}$$

□

Question 3.1. we want show that:

$$A \in \arg \min_{h \in H_{rec}} L_s(h)$$

Proof. It is clear that, A returns all the positive instances in the training set correctly. The tightest rectangle enclosing all positive examples beside realizability assumption guarantee all the negative instance labels correctly by A, so A is an ERM. □

Question 3.2. Show that if A receives a training set of size $\geq \frac{4 \log(4/\delta)}{\epsilon}$ then, with probability of at least $1 - \delta$ it returns a hypothesis with error of at most ϵ

Proof. First we define R^* as in the hint. if $R(S)$ be the rectangle returned by A, from definition of A it is clear that:

$$R(S) \subseteq R^*$$

If rec be the corresponding hypothesis with $R(S)$, since errors occur outside of $R(S)$ we have:

$$L_{(D,f)}(rec) = D(R^* \setminus R(S))$$

so

$$\begin{aligned} \{S : L_{(D,f)}(rec_s) > \epsilon\} &\subseteq \{S : S \cap (\bigcup_{i=1}^4 R_i) = \emptyset\} \\ D^m(\{S : L_{(D,f)}(rec_s) > \epsilon\}) &\leq D^m(\{S : S \cap (\bigcup_{i=1}^4 R_i) = \emptyset\}) \end{aligned}$$

If we write right side as union of $\{S : S \cap R_i = \emptyset\}$:

$$D^m(\{S : L_{(D,f)}(rec_s) > \epsilon\}) \leq \sum_{i=1,2,3,4} D^m(\{S : S \cap R_i = \emptyset\})$$

and we know:

$$D^m(\{S : S \cap R_i = \emptyset\}) = \left(1 - \frac{\varepsilon}{4}\right)^m$$

so:

$$\sum_{i=1,2,3,4} D^m(\{S : S \cap R_i = \emptyset\}) \leq 4 \times \left(1 - \frac{\varepsilon}{4}\right)^m \leq 4 \exp\left(\frac{-m\varepsilon}{4}\right)$$

from assumption $m \geq \frac{4 \log(4/\delta)}{\varepsilon}$ we conclude our proof.

□