Statistical inference practice

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Contents

1 Inclass exercise January 12, 2022

1.1 Exercise 1

Show that

$$\mathbb{E}\left[\hat{\mathcal{R}}_S(h)\right] = \mathcal{R}_{D,f}(h) \tag{1}$$

$$
\begin{aligned}
\mathbb{E}\left[\hat{\mathcal{R}}_S(h)\right] &= \mathbb{E}\left[\frac{1}{n}\sum_{i=1}^{n}\mathbf{1}_{h(x_i)\neq y_i}\right] \\
&= \frac{1}{n}\sum_{i=1}^{n}\mathbb{E}\left[\mathbf{1}_{h(x_i)\neq y_i}\right] \\
&= \frac{1}{n}\sum_{i=1}^{n}\mathbb{P}\left(h(x_i)\neq y_i\right) \\
&= \frac{1}{n}n\mathbb{P}\left(h(x_i)\neq y_i\right) \\
&= \mathbb{P}\left(h(x_i)\neq y_i\right) \\
&= \mathbb{P}\left(h(x_i)\neq f(x)\right) \\
&= \mathcal{R}_{D,f}(h)
\end{aligned}
$$

1.2 Exercise 2

We must prove that the variance of $\hat{\mathcal{R}}_S(h) \to 0$

$$
\begin{aligned}
Var\left[\hat{\mathcal{R}}_S(h)\right] &= Var\left[\frac{1}{n}\sum_{i=1}^{n}\mathbf{1}_{h(x_i)\neq y_i}\right] \\
&= Var\frac{1}{n^2}\left[\sum_{i=1}^{n}\mathbf{1}_{h(x_i)\neq y_i}\right]
\end{aligned}
$$

Let the Z_i be defined as follows:

$$
\frac{1}{n}\sum_{i=1}^{n}\mathbf{1}_{h(x_i)\neq f(x_i)} =: \frac{1}{n}\sum_{i=1}^{n}Z_i
$$

(not finished, see lecture 1 slides)

2 Inclass exercise January 21, 2022

2.1 Exercise 1

Set $g(x) = \mathbb{P}(Y = 1 \mid X = x)$. We define the Bayes optimal predictor as:

$$
f_{\mathcal{D}}(x) = \begin{cases} 1 & g(x) \geq 1/2 \\ 0 & \text{otherwise} \end{cases}
$$

Question 1. Let $h : \mathcal{X} \to \{0, 1\}$ be a classifier. Show that

$$
\begin{aligned}
&\mathbb{P}(h(X) \neq Y \mid X = x) \\
&= g(x)\cdot\mathbb{P}(h(X) = 0 \mid X = x)) + (1 - g(x))\cdot\mathbb{P}(h(X) = 1 \mid X = x)
\end{aligned}
$$

$$
\begin{aligned}
&g(x) \cdot \mathbb{P}(h(X) = 0 \mid X = x)) + (1 - g(x)) \cdot \mathbb{P}(h(X) = 1 \mid X = x) \\
&= \mathbb{P}(Y = 1 \mid X = x) \cdot \mathbb{P}(h(X) = 0 \mid X = x)) \\
&+ (1 - \mathbb{P}(Y = 1 \mid X = x)) \cdot \mathbb{P}(h(X) = 1 \mid X = x) \\
&= \mathbb{P}(Y = 1 \cap h(X) = 0 \mid X = x)) \\
&+ \mathbb{P}(h(X) = 1 \mid X = x) - \mathbb{P}(Y = 1 \cap h(X) = 1 \mid X = x) \\
&= \mathbb{P}(Y = 1 \cap h(X) = 0 \mid X = x)) + \mathbb{P}(Y = 0 \cap h(X) = 1 \mid X = x) \\
&= \mathbb{P}(h(X) \neq Y \mid X = x)
\end{aligned}
$$

Question 2. Deduce that

$$\mathbb{P}(f_D(X) \neq Y \mid X = x) = \min(g(x), 1 - g(x))$$

$$
\begin{aligned}
&\mathbb{P}(f_D(X) \neq Y \mid X = x) \\
&= \begin{cases} \mathbb{P}(1 \neq Y \mid X = x), & g(x) \geq 1/2 \\ \mathbb{P}(0 \neq Y \mid X = x), & g(x) < 1/2 \end{cases} \\
&= \begin{cases} 1 - g(x), & g(x) \geq 1 - g(x) \\ g(x), & g(x) < 1 - g(x) \end{cases} \\
&= \min(g(x), 1 - g(x))
\end{aligned}
$$

Question 3. Show that

$$\mathbb{P}(h(X) \neq Y \mid X = x) \geq \mathbb{P}(f_D(x) \neq Y \mid X = x)$$

$$
\begin{aligned}
\mathbb{P}(f_D(x) \neq Y \mid X = x) &= \min(g(x), 1 - g(x)) \\
&= \min(g(x), 1 - g(x)) \\
&\cdot (\mathbb{P}(h(X) = 0 \mid X = x) + \mathbb{P}(h(X) = 1 \mid X = x)) \\
&\leq g(x) \cdot (\mathbb{P}(h(X) = 0 \mid X = x) \\
&+ (1 - g(x)) \cdot \mathbb{P}(h(X) = 1 \mid X = x)) \\
&= \mathbb{P}(h(X) \neq Y \mid X = x)
\end{aligned}
$$

Question 4. Prove that

$$\mathcal{R}_{\mathcal{D}}(f_{\mathcal{D}}) \leq \mathcal{R}_{\mathcal{D}}(h)$$

$$
\begin{aligned}
&\mathbb{P}(f_D(x) \neq Y \mid X = x) \leq \mathbb{P}(h(X) \neq Y \mid X = x) \\
\implies &\mathbb{E}\left[\mathbb{P}(f_D(x) \neq Y \mid X = x)\right] \leq \mathbb{E}\left[\mathbb{P}(h(X) \neq Y \mid X = x)\right] \\
\implies &\mathcal{R}_{\mathcal{D}}(f_{\mathcal{D}}) \leq \mathcal{R}_{\mathcal{D}}(h)
\end{aligned}
$$

3 Inclass exercise January 28, 2022

3.1 Exercise 1

Let Z be a random variable with a second moment such that $\mathbb{E}[Z] = \mu$ and $\text{Var}(Z) = \sigma^2$.

3.1.1 Question 1

Let $g : t \mapsto \mathbb{E}[(Z-t)^2]$. Show that g is minimum at $t = \mu$.

$$\begin{aligned}
g(t) &= \mathbb{E}\left[(Z-t)^2\right] \\
&= \mathbb{E}\left[Z^2 + t^2 - 2tZ\right] \\
&= \mathbb{E}\left[Z^2\right] + \mathbb{E}\left[t^2\right] - \mathbb{E}\left[2tZ\right] \\
&= \mathbb{E}\left[Z^2\right] + t^2 - 2t\mathbb{E}\left[Z\right] \\
&= \sigma^2 - \mu^2 + t^2 - 2t\mu \\
&= \sigma^2 - \mu^2 + t^2 - 2t\mu
\end{aligned}$$

We differentiate with respect to t:

$$\begin{aligned}
&\frac{\partial}{\partial t} g(t) = 0 \\
\implies &\frac{\partial}{\partial t}\left[\sigma^2 - \mu^2 + t^2 - 2t\mu\right] = 0 \\
\implies &2t - 2\mu = 0 \\
\implies &t = \mu
\end{aligned}$$

3.1.2 Question 2

Assume $Z \in [a, b]$ almost surely. Use the previous question to show that

$$\text{Var}(Z) \leq \frac{(b-a)^2}{4}$$

$$
\begin{aligned}
& g(\mu) \leq g(t) \\
\implies & \operatorname{Var}(Z) \leq \mathbb{E}\left[(Z-t)^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{1}{4}\mathbb{E}\left[(2Z-a-b)^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{1}{4}\mathbb{E}\left[((Z-a)+(Z-b))^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{1}{4}\mathbb{E}\left[((Z-a)-(b-Z))^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{1}{4}\mathbb{E}\left[(|Z-a|-|b-Z|)^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{1}{4}\mathbb{E}\left[|(Z-a)-(Z-b)|^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{1}{4}\mathbb{E}\left[|b-a|^2\right] \\
\implies & \operatorname{Var}(Z) \leq \frac{(b-a)^2}{4}
\end{aligned}
$$

3.1.3 Question 3

Let $Z_1, \ldots, Z_n \sim Z$ be i.i.d. Use Chebyshev inequality to obtain a concentration inequality for

$$Z := \frac{1}{n}\sum_{i=1}^{n} Z_i$$

Chebyshev inequality:

$$\mathbb{P}\left(|Z - \mathbb{E}[Z]| \geq a\right) \leq \frac{\operatorname{Var} Z}{a^2} \tag{2}$$

$$
\begin{aligned}
\operatorname{Var}(Z) &= \operatorname{Var}\left(\frac{1}{n^2}\sum_{i=1}^{n} Z_i\right) \\
&= \frac{1}{n^2}\sum_{i=1}^{n}\operatorname{Var}(Z_i) && \textit{(Z_i's independent)} \\
&\leq \frac{1}{n^2}\sum_{i=1}^{n}\frac{(b-a)^2}{4} \\
&\leq \frac{(b-a)^2}{4n}
\end{aligned}
$$

Then we apply (2):

$$\mathbb{P}\left(|Z-\mathbb{E}[Z]| \geq \varepsilon\right) \leq \frac{\operatorname{Var} Z}{\varepsilon^2}$$
$$\implies \mathbb{P}\left(\left|\frac{1}{n}\sum_{i=1}^{n} Z_i - \mu\right| \geq \varepsilon\right) \leq \frac{(b-a)^2}{4n\varepsilon^2}$$

4 In-class exercise February 4, 2022

4.1 Question 1

We define our loss as:

$$\ell(y, y') = |y - y'|$$

Show:

$$\forall\ c \in \mathbb{R},\ \begin{cases} |c| = \min_{a\geq 0} a \\ s.t. \quad a \geq c \\ \qquad\ a \geq -c \end{cases}$$

A function study of $x \mapsto |x|$ gives the result.

4.2 Question 2

ERM consists in finding the following quantity:

$$\min_{w\in\mathbb{R}} \mathcal{R}_S(w) = \min_{w\in\mathbb{R}} \frac{1}{n}\sum_{i=1}^{n} |\langle w_i x_i\rangle - y_i|$$

4.3 Question 3