Mathematics of Machine Learning

1 Introduction

- $(X, Y) \in \mathcal{X} \times \mathcal{Y}$ with joint distribution P_0
- classification setting $\mathcal{Y} \in \{-1, 1\}$
- regression setting $\mathcal{Y} = \mathbb{R}$

Assumption 1. $\mathcal{X} \in \mathbb{R}^p$

- hypothesis $h : \mathcal{X} \to \mathcal{Y}$
- loss function $l : \mathcal{Y} \times \mathcal{Y} \to \mathbb{R}$
- **Classification setting**
- misclassification error $l(h(x), y) = \begin{cases} 1 & \text{if } h(x) = y \\ 0 & \text{otherwise} \end{cases}$
- classifier h
- **Regression setting**
- squared error $l(h(x), y) = (h(x) - y)^2$
- risk $R(h) = \int_{(x,y) \in \mathcal{X} \times \mathcal{Y}} l(h(x), y) dP_0(x, y)$

Fact. $R(h) = \mathbb{E} l(h(X), Y)$ *for deterministic* h

Setting 1. l *misclassification error,* R *risk*

- Bayes classifier h_0 —— minimises misclassification risk
- Bayes risk $R(h_0)$
- regression function $\eta(x) = \mathbb{P}(Y = 1 \mid X = x)$

Proposition 1.1. *Bayes classifier* h_0*, then* $h_0(x) = \begin{cases} 1 & \text{if } \eta(x) > \frac{1}{2} \\ -1 & \text{otherwise} \end{cases}$

Proof. $R(h) = \frac{1}{4}\mathbb{E}(Y - h(X))^2 = \frac{1}{4}\mathbb{E}(Y - \mathbb{E}(Y|X))^2 + \frac{1}{4}\mathbb{E}(\mathbb{E}(Y|X) - h(X))^2$ $\square$

Setting 2. P_0 *unknown*

- training data (X_i, Y_i) —— i.i.d. of (X, Y)
- $R(\hat{h})$

Fact. $R(\hat{h}) = \mathbb{E}(l(h(X), Y) \mid X_1, Y_1, \ldots, X_n, Y_n)$

- class $\mathcal{H}$ of hypotheses

Example. ***(i)*** $\mathcal{H} = \{h : h(x) = \operatorname{sgn}(\mu + x^\top \beta)\}$

(ii) $\mathcal{H} = \{h : h(x) = \operatorname{sgn}(\mu + \sum \phi_j(x)\beta_j)\}$ *with dictionary* $\phi_i : \mathcal{X} \to \mathbb{R}$

Setting 3. $\operatorname{sgn}(0) = -1$

- conditional expectation $\mathbb{E}(Z \mid W)$

Proposition 1.2.

(i) ***Role of independence*** $\mathbb{E}(Z|W) = \mathbb{E}Z$

(ii) ***Tower property*** $\mathbb{E}[\mathbb{E}(Z|W) \mid f(W)] = \mathbb{E}[Z \mid f(W)]$

(iii) ***Taking out what is known*** $\mathbb{E}(f(W)Z|W) = f(W)\mathbb{E}(Z|W)$

(iv) ***Conditional Jensen*** $\mathbb{E}(f(Z)|W) \geq f(\mathbb{E}(Z|W))$ —— f *convex,* $f(Z)$ *integrable*

- empirical risk / training error $\hat{R}(h) = \frac{1}{n}\sum l(h(X_i), Y_i)$
- empirical risk minimiser (ERM) $\hat{h} \in \arg\min_{h \in \mathcal{H}} \hat{R}(h)$ (multiple minimiser)
- generalisation error $R(\hat{h})$
- $h^* \in \arg\min_{h \in \mathcal{H}} R(h)$
- stochastic error / excess risk $R(\hat{h}) - R(h^*)$ —— increase with complexity of $\mathcal{H}$
- approximation error $R(h^*) - R(h_0)$ —— decrease with complexity of $\mathcal{H}$

Fact. $R(\hat{h}) - R(h_0)$ = *excess risk + approximation error*

2 Statistical learning theory

Fact. $R(\hat{h}) - R(h^*) = \left(R(\hat{h}) - \hat{R}(\hat{h})\right) + \left(\hat{R}(\hat{h}) - \hat{R}(h^*)\right) + \left(\hat{R}(h^*) - R(h^*)\right)$

– concentration inequalities

Fact (Markov's inequality)**.** *W non-negative, ϕ strictly increasing, then* $\mathbb{P}(W \geq t) \leq \frac{\mathbb{E}\phi(W)}{\phi(t)}$

Fact (Chernoff bound)**.** $\phi(t) = e^{\alpha t}$, $\alpha > 0$, *then* $\mathbb{P}(W \geq t) \leq \inf_{\alpha > 0} e^{-\alpha t}\mathbb{E}e^{\alpha W}$

– sub-Gaussian with parameter σ —— $\mathbb{E}e^{\alpha(W - EW)} \leq e^{\frac{\alpha^2\sigma^2}{2}}$

Proposition 2.1. *W sub-Gaussian with σ, then* $\mathbb{P}(W \geq t) \leq e^{-\frac{t^2}{2\sigma^2}}$

Proof. Chernoff bound □

Fact. *W sub-Gaussian with σ, then*

(i) *W sub-Gaussian with σ' for all $\sigma' \geq \sigma$*

(ii) *$-W$ sub-Gaussian with σ*

Fact. $\mathbb{P}(|W - \mathbb{E}W| \geq t) \leq 2e^{-\frac{t^2}{2\sigma^2}}$

Proposition 2.2. *W_i independent, sub-Gaussian with σ_i, ~~mean μ_i~~,*
then $\gamma^\top W$ sub-Gaussian with $\sqrt{\sum_i \gamma_i \sigma_i}$

Proof. expand □

Fact. *same setting, pick $\gamma = (1, \dots, 1)$, then* $\mathbb{P}\left(\sum_i (W_i - \mu_i) \geq t\right) \leq \exp\left(-\frac{t^2}{2\sum_i \sigma_i^2}\right)$

Proposition 2.3. *W_i mean 0, sub-Gaussian with σ (non necessarily independent),*
then $\mathbb{E}\max_j W_j \leq \sigma\sqrt{2\log(d)}$

Proof. $\exp(\alpha\mathbb{E}\max W_j) \leq \mathbb{E}\exp(\alpha \max W_j) \leq \sum \exp(\alpha W_j) \leq de^{\frac{\alpha^2\sigma^2}{2}}$, then maximise over α □

– Rademacher r.v. ϵ —— take $\{-1, 1\}$ with equal prob

Fact. *Rademacher ϵ sub-Gaussian with $\sigma = 1$*

Lemma 2.4 (Hoeffding's lemma). *W mean 0, take values in $[a, b]$, then W sub-Gaussian with $\sigma = \frac{b-a}{2}$*

Proof. weaker result $\sigma = b - a$: consider independent W', conditional Jensen, Rademacher sub-Gaussian, $\mathbb{E}e^{\alpha W} \leq \mathbb{E}e^{\alpha\epsilon(W-W')} \leq \mathbb{E}e^{\alpha^2(W-W')^2/2} \leq \mathbb{E}e^{\alpha^2(b-a)^2/2}$ □

– symmetrisation argument

Fact (Hoeffding's inequality). *W_i independent, mean 0, $a_i \leq W_i \leq b_i$ a.s. , then* $\mathbb{P}(\frac{1}{n}\sum_i W_i \geq t) \leq \exp\left(-\frac{2n^2t^2}{\sum_i(b_i-a_i)^2}\right)$

Theorem 2.5. *$\mathcal{H}$ finite, l take values in $[0, M]$, then with probability at least $1 - \delta$, $R(\hat{h}) - R(h^*) \leq M\sqrt{\frac{2(\log|\mathcal{H}|+\log\frac{1}{\delta})}{n}}$*

Proof. decomposition $R(\hat{h}) - R(h^*)$, then Hoeffding's inequality □

– $G(X_1, Y_1, \ldots, X_n, Y_n) = \sup_{h\in\mathcal{H}} R(h) - \hat{R}(h)$

Fact. *l takes values $[0, M]$, then* $G(x_1, y_1, \ldots, x_n, y_n) - G(x'_1, y'_1, x_2, y_2, \ldots, x_n, y_n) \leq \frac{M}{n}$

– $a_{j:k}$ —— subsequence $a_j, \ldots, a_k$

– bound differences property:
$f(w_1, \ldots, w_{i-1}, w_i, w_{i+1}, \ldots, w_n) - f(w_1, \ldots, w_{i-1}, w'_i, w_{i+1}, \ldots, w_n) \leq L_i$

Theorem 2.6 (Bounded differences inequality). *f bound differences property, W_i independent, then* $\mathbb{P}(f(W_{1:n}) - \mathbb{E}f(W_{1:n}) \geq t) \leq \exp\left(-\frac{2t^2}{\sum_i L_i^2}\right)$

Proof. (D_i) martingale difference wrt Doob martingale, $F_i(w_{1:i}) = \mathbb{E}(f(W_{1:n}|W_{1:i} = w_{1:i}))$
$\begin{cases} A_i = \inf_{w_i} F_i(W_{1:(i-1)}, w_i) - \mathbb{E}(f(W_{1:n}|W_{1:i-1})) \\ B_i = \sup_{w_i} F_i(W_{1:(i-1)}, w_i) - \mathbb{E}(f(W_{1:n}|W_{1:i-1})) \end{cases}$, then use $W_{(i+1:n)}$ independent to W_i, then Azuma-Hoeffding □

– martingale sequence $(Z_i)_{i\geq 0}$ wrt $(W_i)_{i\geq 0}$ ——

(i) $\mathbb{E}|Z_i| < \infty$

(ii) Z_i $\sigma(W_{0:i})$-measurable

(iii) $\mathbb{E}(Z_i|W_{0:(i-1)}) = Z_{i-1}$

– martingale difference sequence $D_i = Z_i - Z_{i-1}$

– Doob martingale $Z_i = \mathbb{E}f(W_{1:n})|W_{1:i}$ —— martingale provided $\mathbb{E}|f(W_{1:n})| < \infty$

Lemma 2.7. *(D_i) martingale difference sequence wrt (W_i), $\mathbb{E}(e^{\alpha D_i}|W_{0:i-1}) \le e^{\frac{\alpha^2\sigma_i^2}{2}}$, then $\gamma^\top D$ sub-Gaussian with $\sqrt{\sum \gamma_i^2\sigma_i^2}$*

Proof. Tower property with $\sigma(W_{1:i})$ for $i = n-1, n-2, \dots, 1$ □

Theorem 2.8 (Azuma-Hoeffding)**.** *(D_i) martingale difference sequence wrt (W_i), $\exists\sigma(W_{0:(i-1)})$-measurable A_i, B_i, constant L_i st*

(i) $A_i \le D_i \le B_i$

(ii) $B_i - A_i \le L_i$

, then $\mathbb{P}\left(\sum_i D_i \ge t\right) \le \exp\left(-\frac{2t^2}{\sum L_i^2}\right)$

Proof. Hoeffding's Lemma conditionally on $W_{0:(i-1)}$, then lemma, then Gaussian tail bound □

Setting 4. *$\mathcal{H}$ (possibly infinite) hypothesis class, l takes values in* $[0, M]$

Fact. $R(\hat{h}) - R(h^*) \le (G - \mathbb{E}G) + \mathbb{E}G + \hat{R}(h^*) - R(h^*)$

- $Z_i = (X_i, Y_i)$
- $\mathcal{F} = \{(x, y) \mapsto -l(h(x), y) : h \in \mathcal{H}\}$

Fact. $G = \sup_{f\in\mathcal{F}} \frac{1}{n}\sum(f(Z_i) - \mathbb{E}f(Z_i))$

- $\mathcal{R}_n(\mathcal{F}) = \mathbb{E}\left(\sup_{f\in\mathcal{F}} \frac{1}{n}\sum_i \epsilon_i f(Z_i)\right)$ —— ϵ_i i.i.d. Rademacher independent of $Z_{1:n}$

Intuition. *capture how closely $f(Z_i)$ align with random label ϵ_i (dot product)*

Theorem 2.9. *$\mathcal{F}$ class of real functions, Z_i i.i.d. , then* $\mathbb{E}\left(\sup_{f\in\mathcal{F}} \frac{1}{n}\sum(f(Z_i) - \mathbb{E}f(Z_i))\right) \le 2\mathcal{R}_n(\mathcal{F})$

Proof. Z_i' i.i.d. copy of Z_i, symmetrisation technique:
$\sup \frac{1}{n}\sum f(Z_i) - \mathbb{E}f(Z_i) \le \mathbb{E}\left(\sup \frac{1}{n}\sum f(Z_i) - f(Z_i')|Z_{1:n}\right)$ □

- $\mathcal{F}(z_{1:n}) = \{(f(z_1), \dots, f(z_n)) : f \in \mathcal{F}\}$
- empirical Rademacher complexity $\hat{\mathcal{R}}(\mathcal{F}(z_{1:n})) = \mathbb{E}\left(\sup_{f\in\mathcal{F}} \frac{1}{n}\sum_i \epsilon_i f(z_i)\right)$
- $\hat{\mathcal{R}}(\mathcal{F}(Z_{1:n})) = \mathbb{E}\left(\sup_{f\in\mathcal{F}} \frac{1}{n}\sum_i \epsilon_i f(Z_i) \mid Z_{1:n}\right)$

Fact. $\mathcal{R}_n(\mathcal{F}) = \mathbb{E}\hat{\mathcal{R}}(\mathcal{F}(Z_{1:n}))$

Theorem 2.10 (Generalisation bound based on Rademacher complexity). *$\mathcal{F} = \{(x,y) \mapsto l(h(x),y)\}$, l takes values in $[0,M]$, then with probability at least $1-\delta$, $R(\hat{h}) - R(h^*) \leq 2\mathcal{R}_n(\mathcal{F}) + M\sqrt{\frac{2\log\left(\frac{2}{\delta}\right)}{n}}$*

Proof. decomposition: $R(\hat{h}) - R(h^*) \leq (G - \mathbb{E}G) + \mathbb{E}G + \hat{R}(h^*) - R(h^*)$
Bounded differences inequality: $\mathbb{P}\left(G - \mathbb{E}G \geq \frac{t}{2}\right) \leq \exp\left(-\frac{t^2 n}{2M^2}\right)$,
Hoeffding's inequality: $\mathbb{P}\left(\hat{R}(h^*) - R(h^*) \geq \frac{t}{2}\right) \leq \exp\left(-\frac{t^2 n}{2M^2}\right)$
$\mathcal{R}_n(\mathcal{F}) = \mathcal{R}_n(-\mathcal{F})$, so $\mathbb{E}G \leq 2\mathcal{R}_n(\mathcal{F})$, then $t = M\sqrt{\frac{2\log\frac{1}{\delta}}{n}}$ □

Setting 5. *classification setting, misclassification loss, $\mathcal{F} = \{(x,y) \mapsto l(h(x),y) : h \in \mathcal{H}\}$*

Fact. $|\mathcal{F}(z_{1:n})| = |\mathcal{H}(x_{1:n})|$

Lemma 2.11. $\hat{R}(\mathcal{F}(z_{1:n})) \leq \sqrt{\frac{2\log|\mathcal{F}(z_{1:n})|}{n}} = \sqrt{\frac{2\log|\mathcal{H}(x_{1:n})|}{n}}$

Proof. $\mathcal{F}' = \{f_1, \ldots, f_d\}$ st $\mathcal{F}'(z_{1:n}) = \mathcal{F}(z_{1:n})$, $W_j = \frac{1}{n}\sum \epsilon_i f_j(z_i)$, then W_j sub-Gaussian with $\sigma = \frac{1}{\sqrt{n}}$, then apply max bound □

Setting 6. *$\mathcal{F}$ class of functions $f : \mathcal{X} \mapsto \{a,b\}$, $\mathcal{F} \geq 2$*

- $\mathcal{F}$ shatters $x_{1:n}$ —— $|\mathcal{F}(x_{1:n})| = 2^n$
- shattering coefficient $s(\mathcal{F},n) = \max_{x_{1:n}} |\mathcal{F}(x_{1:n})|$
- VC dimension $VC(\mathcal{F}) = \sup\{n : s(\mathcal{F},n) = 2^n\}$

Lemma 2.12 (Sauer-Shelah). *$VC(\mathcal{F}) = d$, then $s(\mathcal{F},n) \leq \sum_0^d \binom{n}{i} \leq (n+1)^d$*

Proof. non-empty $Q \subset [n]$, stronger statement: at least $|\mathcal{F}(x_{1:n})| - 1$ non-empty Q st $\mathcal{F}$ shatters x_Q, then induction on $|\mathcal{F}(x_{1:n})|$ □

Fact. $\mathcal{R}_n(\mathcal{F}) \leq \sqrt{\frac{2VC(\mathcal{F})\log(n+1)}{n}}$

Setting 7. *$\mathcal{F}$ vector space of functions, $\mathcal{H} = \{h : h(x) = \text{sgn}(f(x)), f \in \mathcal{F}\}$*

Example. $\mathcal{X} = \mathbb{R}^p$, $\mathcal{F} = \left\{x \mapsto x^\top \beta : \beta \in \mathbb{R}^p\right\}$

Proposition 2.13. *Under above setting, $VC(\mathcal{H}) \leq \dim(\mathcal{F})$*

Proof. $d = \dim(\mathcal{F}) + 1$, linear map $L(f) = (f(x_1), \ldots, f(x_d))$, then $\sum_{\gamma_i > 0} \gamma_i f(x_i) + \sum_{\gamma_i} f(x_i) = 0$, then pick h forcing contradiction, so $x_{1:d}$ cannot be shattered □

3 Computation for empirical risk minimisation

- convex set C —— $x, y \in C$, then $(1-t)x + ty \in C$ for all $t \in (0, 1)$
- convex function f —— $f : C \to \mathbb{R}$, $f((1-t)x+ty) \leq (1-t)f(x)+tf(y)$ for all $x, y \in C, t \in (0, 1)$
- concave function —— $-f$
- strictly convex

Fact (Local to global phenomenon)**.** *local minimum* $\Rightarrow$ *global minimum*

- Hessian matrix at x $H(x)$

Proposition 3.1. *C convex set, f convex function, then*

(i) *g convex, $a, b \geq 0$, then $af + bg$ convex function*

(ii) *A matrix, b vector, $C = R^d$, then $g(x) = f(Ax - b)$ convex function*

(iii) *I index set, f_α convex for $\alpha \in I$, $g(x) = \sup_{\alpha \in I} f_\alpha(x)$, then*

(a) $D = \{x : g(x) < \infty\}$ convex

(b) g restricted to D convex

(iv) *f differentiable at $x \in int(C)$, then $f(y) \geq f(x) + \nabla f(x)^\top (y - x)$*

(v) *f twice differentiable, then*

(a) f convex $\iff$ $H(x)$ positive semi-definite

(b) f stricly convex $\iff$ $H(x)$ positive definite

Setting 8. ***Classification framework****:*

(i) *family $\mathcal{H}$ of h*

(ii) *each h determine classifier by $x \mapsto \operatorname{sgn}(h(x))$*

(iii) *loss function $l(h(x), y) = \phi(yh(x))$ where ϕ convex and aim to approximate $\mathbb{1}_{(\infty,0]}$*

(iv) *ϕ-risk $R_\phi = \mathbb{E}(\phi(Yh(X)))$*

Example (Surrogate loss)**.**

(i) ***Hinge loss:*** $\phi(u) = \max(1 - u, 0)$

(ii) ***Exponential loss:*** $\phi(u) = e^{-u}$

(iii) ***Logistic loss:*** $\phi(u) = \log_2(1 + e^{-u})$

- $h_{\phi,0}$ ERM of surrogate loss
- $\eta(x) = \mathbb{P}(Y = 1|X = x)$

Idea. *want* $x \mapsto \operatorname{sgn}(h_{\phi,0}(x))$ *mimics Bayes classifier* $x \mapsto \operatorname{sgn}\left(\eta(x) - \frac{1}{2}\right)$

- conditional ϕ-risk $\mathbb{E}(\phi(Yh(X))|X = x) = \eta(x)\phi(h(x)) + (1 - \eta(x))\phi(-h(x))$
- $C_\eta(\alpha) = \eta(x)\phi(\alpha) + (1 - \eta(x))\phi(-\alpha) = \mathbb{E}(\phi(Y\alpha))$
- classification calibrated —— $\inf_{\alpha\in\mathbb{R}} C_\eta(\alpha) < \inf_{\alpha(2\eta-1)\leq 0} C_\eta(\alpha)$ for all $\eta \in [0, \frac{1}{2}) \bigcup (\frac{1}{2}, 1]$

Theorem 3.2. *ϕ convex, then ϕ classification calibrated* $\iff$ *differentiable at* 0, $\phi'(0) < 0$

Proof. $C'_\eta(0) = (2\eta - 1)\phi'(0)$, assume $\eta > \frac{1}{2}$, $C_\eta(\alpha) \geq C_\eta(0)$ for $\alpha \leq 0$, then find $\alpha^* > 0$ st $C_\eta(\alpha^*) < C_\eta(0)$ □

Setting 9. $\mathcal{F} = \{(x, y) \mapsto \phi(yh(x)) : h \in \mathcal{H}\}$

Lemma 3.3 (Contraction lemma)**.** $r = \sup_{x\in\mathcal{X},h\in\mathcal{H}} |h(x)|$, $\exists L \geq 0$, $|\phi(u) - \phi(u')| \leq L|u - u'|$ *for* $u, u' \in [-r, r]$ *(Lipschitz with* L *on* $[-r, r]$*) , then* $\mathcal{R}_n(\mathcal{F}) \leq L\mathcal{R}_n(\mathcal{H})$

Proof. $\mathbb{E}\sup_h \left(\frac{1}{n}\epsilon_i\phi(y_ih(x_i)) + A(h, \epsilon_{-i})\right) \leq \mathbb{E}\sup_h \left(\frac{L}{n}\epsilon_ih(x_i) + A(h, \epsilon_{-i})\right)$, then stepwise argument inequality from conditioning ϵ_{-i} and expand ϵ_i □

Corollary 3.4. *setup of contration lemma, r finite, ϕ non-incresing, $M = \phi(-r)$, then with probabiliy at least* $1 - \delta$, $R_\phi(\hat{h}) - R_\phi(h^*) \leq 2L\mathcal{R}_n(\mathcal{H}) + M\sqrt{\frac{2\log\left(\frac{2}{\delta}\right)}{n}}$

Example (l_2-constraint)**.**

Setting 10. $\mathcal{X} = \{\|x\|_2 \leq C\}$, $\mathcal{H} = \left\{x \mapsto x^\top\beta : \|\beta\|_2 \leq \lambda\right\}$

Fact. $\hat{\mathcal{R}}(\mathcal{H}(x_{1:n})) \leq \frac{\lambda C}{\sqrt{n}}$ *(Cauchy-Schwarz, Jensen)*

Fact. $\sup_{x,h} |h(x)| = \lambda C$

Example (l_1-constraint)**.**

Setting 11. $\mathcal{X} = \{\|x\|_\infty \leq C\}$, $\mathcal{H} = \left\{x \mapsto x^\top\beta : \|\beta\|_1 \leq \lambda\right\}$

- *convex hull* conv S —— *intersection of all convex sets containing* S
- *convex combination* $v = \sum \alpha_iv_i$ —— $\sum \alpha_i = 1$

Lemma 3.5. $v \in \operatorname{conv} S \iff$ *v convex combination of points in S*

Proof. induction □

Lemma 3.6. *L linear map, then* conv $L(S) = L($conv $S)$

Lemma 3.7. $\hat{\mathcal{R}}(A) = \hat{\mathcal{R}}(\text{conv } A)$

- $S = \bigcup_{j=1}^{p} \{\lambda e_j, -\lambda e_j\}$
- $L(\beta) = (x_1^\top \beta, \ldots, x_n^\top \beta)^\top$

Fact. $\{\|\beta\|_1 \leq \lambda\} = \text{conv } S$

Fact. $\hat{\mathcal{R}}(\mathcal{H}(x_{1:n})) = \hat{\mathcal{R}}(L(S)) = \frac{\lambda}{n}\mathbb{E}\left(\max\left|\sum \epsilon_i x_{ij}\right|\right) \leq \frac{\lambda C}{\sqrt{n}}\sqrt{2\log(2p)}$ *(sub-Gaussian bound for max)*

Fact. $\sup |h(x)| = \lambda C$

Proposition 3.8. *C closed convex set, then*

(i) *minimiser of $\|x - z\|_2$ exists and unique*

(ii) *let $\pi_C(x) = \arg\min_{z \in C} \|x - z\|_2$, then*

- *$(x - \pi_C(x))^\top (z - \pi_C(x)) \leq 0$ for all $z \in C$*
- *$\|\pi_C(x) - \pi_C(y)\|_2 \leq \|x - y\|_2$ for all $y \in \mathbb{R}^d$*

Proof. **(i) Existence:** bounded set $B = \{w : \|w - x\|_2 \leq \inf \|x - z\|_2 + 1\}$

(ii) Uniqueness: $z \mapsto \|x - z\|_2^2$ convex

□

- projection $\pi_C(x)$

Proposition 3.9. *C closed convex set, $x \notin C$, then $\exists v, \epsilon > 0$ st $v^\top z \leq v^\top x - \epsilon$*

Proof. $v = x - \pi_C(x)$ □

- subgradient g —— f convex, $f(z) \geq f(x) + g^\top (z - x)$
- subdifferential $\partial f(x)$ —— set of subgradients
- epigraph $C = \{(z, y) : y \geq f(z)\}$

Proposition 3.10. *f convex, then $\partial f(x)$ non-empty for all x*

Proof. epigraph closed, convex, $w_k \notin C \to (x, f(x))$, apply prop, BW ☐

Proposition 3.11. *f convex, f differentiablea at x, then $\partial f(x) = \{\nabla f(x)\}$*

Proof. g subgradient, then $\lim \frac{f(x+tz)-f(x)}{t} \geq g^\top z$ ☐

Proposition 3.12 (Subgradient calculus)**.** *f, f_1, f_2 convex, $h(x) = f(Ax + b)$, then*

(i) $\partial(\alpha f)(x) = \{\alpha g : g \in \partial f(x)\}$

(ii) $\partial(f_1 + f_2)(x) = \{g_1, g_2 : g_i \in \partial f_i(x)\}$

(iii) $\partial h(x) = A^\top \partial f(Ax + b)$

Gradient descent

– Parameters:

- $\beta_1 \in C$, k, step sizes (η_s)

– Procedures:
For $s = 1, \ldots, k-1$:

(i) compute $g_s \in \partial f(\beta_s)$

(ii) $z_{s+1} = \beta_s - \eta_s g_s$

(iii) $\beta_{s+1} = \pi_C(z_{s+1})$

– Return:

- $\bar{\beta} = \frac{1}{k} \sum \beta_s$

Theorem 3.13. *f convex function, C closed convex, $\hat{\beta}$ minimiser of f over C, $\sup_{\beta \in C} \|\beta\|_2 \leq R$, $\sup_{\beta \in C} \sup_{g \in \partial f(\beta)} \|g\|_2 \leq L$, step size $\eta_s = \eta = \frac{2R}{L\sqrt{k}}$, then $f(\bar{\beta}) - f(\hat{\beta}) \leq \frac{2LR}{\sqrt{k}}$*

Proof. Jensen ☐

Stochastic gradient descent

Setting 12. *$f(\beta) = \mathbb{E}\tilde{f}(\beta; U)$, $\beta \mapsto \tilde{f}(\beta; u)$ convex for all u*

– Parameters:

- $\beta_1 \in C$, k, step sizes (η_s), U_i i.i.d.

– Procedures:
For $s = 1, \ldots, k-1$:

(i) compute $\tilde{g}_s \in \partial \tilde{f}(\beta_s; U_s)$

(ii) $z_{s+1} = \beta_s - \eta_s \tilde{g}_s$

(iii) $\beta_{s+1} = \pi_C(z_{s+1})$

Theorem 3.14. *f convex function, C closed convex, $\hat{\beta}$ minimiser of f over C,* $\sup_{\beta \in C} \|\beta\|_2 \leq R$*,* $\sup_{\beta \in C} \mathbb{E}\left(\sup_{\tilde{g} \in \partial \tilde{f}(\beta; U)} \|\tilde{g}\|_2^2\right) \leq L^2$*, step size* $\eta_s = \eta = \frac{2R}{L\sqrt{k}}$*, then* $\mathbb{E}f(\bar{\beta}) - f(\hat{\beta}) \leq \frac{2LR}{\sqrt{k}}$

Proof. $g_s = \mathbb{E}(\tilde{g}_s \mid \beta_s) \in \partial f(\beta_s)$ □