

Lecture 14: Mathematical Foundation of Learning Theory

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Reading

- Section 26 and 27 of [Shalev-Shwartz and Ben-David, 2014].

1 Setup

Let $z = (x, y)$, $\ell_h(z) = \ell(h(x), y)$, and

$$\begin{aligned}\widehat{\mathcal{R}}(h) &= \frac{1}{n} \sum_{i=1}^n \ell_h(z_i) \\ \mathcal{R}(h) &= \mathbb{E}_z[\ell_h(z)]\end{aligned}\tag{1}$$

be the empirical risk and population risk, respectively. Let \mathcal{H} be a hypothesis class. Consider the estimator:

$$\hat{h}_n = \operatorname{argmin}_{h \in \mathcal{H}} \widehat{\mathcal{R}}(h).$$

This type of estimator ensures that $\widehat{\mathcal{R}}(\hat{h}_n)$. But our question is: How small is the true error $\mathcal{R}(\hat{h}_n)$?

For any $h \in \mathcal{H}$, consider the decomposition:

$$\mathcal{R}(h) = \underbrace{\widehat{\mathcal{R}}(h)}_{\text{training error}} + \underbrace{\mathcal{R}(h) - \widehat{\mathcal{R}}(h)}_{\text{gen-gap}},$$

where the generalization gap satisfies

$$\text{gen-gap}(h) := \mathcal{R}(h) - \widehat{\mathcal{R}}(h) = \mathbb{E}_z[\ell_h(z)] - \frac{1}{n} \sum \ell_h(z_i).\tag{2}$$

One may expect that $\text{gen-gap}(h) = O(1/\sqrt{n})$. By concentration inequality, this is true for h that is independent of training data (z_1, \dots, z_n) . However, our task is bound of gen-gap of \hat{h}_n :

$$\text{gen-gap}(\hat{h}_n) = \mathbb{E}_z[\ell_{\hat{h}_n}(z)] - \frac{1}{n} \sum \ell_{\hat{h}_n}(z_i).$$

Note that \hat{h}_n depends on (z_1, \dots, z_n) and hence $\{\ell_{\hat{h}_n}(z_i)\}$ are not i.i.d.. Consequently, gen-gap may not be in the order of $O(1/\sqrt{n})$. In fact that $\text{gen-gap}(\hat{h}_n)$ can be arbitrarily large if \hat{h}_n is a very complex solution.

2 Uniform Bounds

To deal with the dependence issue, we can consider the uniform bound

$$|\mathcal{R}(\hat{h}_n) - \widehat{\mathcal{R}}(\hat{h}_n)| \leq \sup_{h \in \mathcal{H}} |\mathcal{R}(h) - \widehat{\mathcal{R}}(h)|. \quad (3)$$

Obviously, when the hypothesis space \mathcal{H} is sufficiently “small”, e.g., the extreme case: $\mathcal{H} = \{h\}$, it is expected that

$$\sup_{h \in \mathcal{H}} |\mathcal{R}(h) - \widehat{\mathcal{R}}(h)| \sim \frac{1}{\sqrt{n}}.$$

Some natural questions go as follows.

- What kind of \mathcal{H} can guarantee the smallness of uniform bound?
- What is the rate? Do we still have $O(1/\sqrt{n})$?

Let us first look at a simple example: finite hypothesis class.

Lemma 2.1 (Finite class). *Let \mathcal{H} be a collection of finite hypotheses and denote by $|\mathcal{H}|$ the number of hypotheses. Assume $\sup_{y,y'} |\ell(y, y')| \leq 1$. For any $\delta \in (0, 1)$, with probability $1 - \delta$ over the random sampling of training set S , we have*

$$\sup_{h \in \mathcal{H}} |\mathcal{R}(h) - \widehat{\mathcal{R}}(h)| \leq \sqrt{\frac{2 \ln(2|\mathcal{H}|/\delta)}{n}}.$$

Proof. WLOG, suppose $\mathcal{H} = \{h_1, \dots, h_m\}$. Let $z = (x, y)$ and $Q_h(z) = \ell(h(x), y)$. Taking the union bound gives us

$$\mathbb{P} \left\{ \sup_{h \in \mathcal{H}} \left| \frac{1}{n} \sum_{i=1}^n Q(h, z_i) - \mathbb{E}_z [Q(h, z)] \right| \geq t \right\} \leq \sum_{j=1}^m \mathbb{P} \left\{ \left| \frac{1}{n} \sum_{i=1}^n Q(h_j, z_i) - \mathbb{E}_z [Q(h_j, z)] \right| \geq t \right\} \quad (4)$$

$$\leq m 2e^{\frac{-2nt^2}{2^2}} = 2me^{\frac{-nt^2}{2}}, \quad (5)$$

where the last step follows from the Hoeffding’s inequality. Let the failure probability $2me^{\frac{-nt^2}{2}} = \delta$, which leads to $t = \sqrt{\frac{2 \ln(2m/\delta)}{n}}$.

□

We see that the upper bound only depends on the cardinality of hypothesis class $|\mathcal{H}|$ logarithmically. This implies that even when the hypothesis class has exponentially many functions, the generalization gap can be still well controlled.

Remark 2.2. This lemma has a very important implication as follows. Consider a general model that having m parameters and all parameters are represented using k -bit floating-point number. Then, this model can represent 2^{km} functions. Consequently, the corresponding generalization gap must be bounded by $\sqrt{\frac{km + \log(1/\delta)}{n}}$. This means, in such a general case, the number of parameter is a good parameter to bound generalization. Unfortunately, the generalization is guaranteed for the under-parameterized regime.

Definition 2.3 (Empirical process). Let \mathcal{F} be a class of real-valued functions $f : \Omega \rightarrow \mathbb{R}$ where (Ω, Σ, μ) is a probability space. Let $X \sim \mu$ and X_1, \dots, X_n be independent copies of X . Then, the random process $(\mathbb{X}_f)_{f \in \mathcal{F}}$ defined by

$$\mathbb{X}_f := \frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X)$$

is called an *empirical process* indexed by \mathcal{F} .

In our case, $f(Z) = \ell(h(X), Y)$. Our task is to bound the supremum:

$$\sup_{f \in \mathcal{F}} |\mathbb{X}_f|.$$

Note that the above quantity can also be viewed a “weak” distance between μ and the empirical measure $\hat{\mu}_n = \frac{1}{n} \sum_{i=1}^n \delta(\cdot - x_i)$ with test functions given by \mathcal{F} :

$$d_{\mathcal{F}}(\hat{\mu}_n, \mu) := \sup_{f \in \mathcal{F}} |\mathbb{E}_{\hat{\mu}_n} f - \mathbb{E}_{\mu} f|.$$

3 Covering Number

For the finite hypothesis classes, we have shown that $\log |\mathcal{F}|$, i.e., the logarithm of cardinality, can be used as a good complexity measure. Then, a natural question is: can we do similar arguments for the case where $|\mathcal{F}| = \infty$? One possible approach is *discretization*. This means that we choose a finite subset $\mathcal{F}_\varepsilon \subset \mathcal{F}$ to “represent” \mathcal{F} .

Definition 3.1 (Covering number). Consider a metric space (T, ρ) .

- We say $T_\varepsilon \subset T$ is an ε -cover (also called ε -net) of T , if for any $t \in T$, there exists a $t' \in T_\varepsilon$ such that $\rho(t, t') \leq \varepsilon$.
- The covering number $\mathcal{N}(T, \rho, \varepsilon)$ is defined as the smallest cardinality of an ε -cover of T with respect to ρ .

Definition 3.2 (Metric entropy). The *metric entropy* of T is defined by $\log \mathcal{N}(T, \rho, \varepsilon)$.

Theorem 3.3. Let \mathcal{F} be a function class with $\sup_{f \in \mathcal{F}, x \in \mathcal{X}} |f(x)| \leq B$. Let $\|f - g\|_\infty = \sup_{x \in \mathcal{X}} |f(x) - g(x)|$. Then, for any $\delta \in (0, 1)$, w.p. at least $1 - \delta$ over the sampling of X_1, X_2, \dots, X_n , we have

$$\sup_{f \in \mathcal{F}} \left| \frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E}[f(X)] \right| \leq 2\varepsilon + B \sqrt{\frac{\log \mathcal{N}(\mathcal{F}, \|\cdot\|_\infty, \varepsilon) + \log(2/\delta)}{n}}.$$

Proof. Let \mathcal{F}_ε be an ε -cover of \mathcal{F} . For any $f \in \mathcal{F}$, let $f' \in \mathcal{F}_\varepsilon$ such that $\|f - f'\|_\infty \leq \varepsilon$. Then, we have

$$\begin{aligned} \left| \frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E}[f(X)] \right| &\leq \left| \frac{1}{n} \sum_{i=1}^n f(X_i) - \frac{1}{n} \sum_{i=1}^n f'(X_i) \right| \\ &\quad + \left| \frac{1}{n} \sum_{i=1}^n f'(X_i) - \mathbb{E}[f'(X)] \right| + \left| \mathbb{E}[f'(X)] - \mathbb{E}[f(X)] \right|. \end{aligned}$$

Taking the suprimum with respect to $f \in \mathcal{F}$ gives

$$\begin{aligned} \sup_{f \in \mathcal{F}} \left| \frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E}[f(X)] \right| &\leq 2\epsilon + \sup_{f' \in \mathcal{F}_\epsilon} \left| \frac{1}{n} \sum_{i=1}^n f'(X_i) - \mathbb{E}[f'(X)] \right| \\ &\leq 2\epsilon + 2B \sqrt{\frac{\log(2|\mathcal{F}_\epsilon|/\delta)}{n}}, \end{aligned}$$

where the last step uses Lemma 2.1. Noting that $|\mathcal{F}_\epsilon| \leq \mathcal{N}(\mathcal{F}, \|\cdot\|_\infty, \epsilon)$, we complete the proof. \square

Example: Lipschitz models. Let $f : \mathcal{X} \times \mathbb{R}^m \rightarrow \mathbb{R}$ be our model, where m denotes the number of parameters. Assume that f is L -Lipschitz in the sense that $\sup_x |f(x; \theta_1) - f(x; \theta_2)| \leq L\rho(\theta_1, \theta_2)$.

Let $\mathcal{F} = \{f(x; \theta) : \theta \in \Omega\}$ be the function class. Let Ω_ϵ be an ϵ -cover of Ω with respect to the ρ metric. Then,

$$\|f(\cdot; \theta_1) - f(\cdot; \theta_2)\|_\infty \leq L\rho(\theta_1, \theta_2)$$

implies that $\mathcal{F}_\epsilon = \{f(\cdot; \theta) : \theta \in \Omega_{\epsilon/L}\}$ is an ϵ -cover of \mathcal{F} . Hence, we have

$$\mathcal{N}(\mathcal{F}, \|\cdot\|_\infty, \epsilon) \leq \mathcal{N}(\Omega, \rho, \epsilon/L). \quad (6)$$

Linear class. Consider the linear class:

$$\mathcal{H} = \left\{ x \mapsto w^\top x : \|w\|_2 \leq 1, \|x\|_2 \leq 1 \right\}.$$

Then,

$$\sup_{\|x\|_2 \leq 1} |w^\top x - v^\top x| \leq \|w - v\|_2 \sup_{\|x\|_2 \leq 1} \|x\|_2 \leq \|w - v\|_2.$$

Let $B_d(r) = \{x \in \mathbb{R}^d : \|x\|_2 \leq r\}$ be the ball of radius r . Then, (6) gives

$$\mathcal{N}(\mathcal{H}, \|\cdot\|_\infty, \epsilon) \leq \mathcal{N}(B_d(1), \|\cdot\|_2, \epsilon).$$

The above examples demonstrate that one can reduce the estimation of covering number of a function class to the covering number of a subset in Euclidean space. The latter is often easier to estimate and we provide below one of the most important examples.

3.1 Volume Argument

To help the estimation of covering number, we introduce the packing number.

Definition 3.4 (Packing number). Consider a metric space (T, ρ) . $T_\epsilon \subset T$ is said to be ϵ -separated if $\rho(x, y) \geq \epsilon$ for any $x, y \in T_\epsilon$ and $x \neq y$. The packing number is defined as

$$\mathcal{P}(\mathcal{F}, \rho, \epsilon) = \sup_{T_\epsilon \subset T \text{ is } \epsilon\text{-separated}} |T_\epsilon|$$

Lemma 3.5 (Covering vs. packing). *Let (T, ρ) be a metric space and let $\epsilon > 0$. Then*

$$\mathcal{P}(T, \rho, 2\epsilon) \leq \mathcal{N}(T, \rho, \epsilon) \leq \mathcal{P}(T, \rho, \epsilon).$$

Proof. We prove the two inequalities separately.

(i) **Proof of $\mathcal{N}(T, \rho, \varepsilon) \leq \mathcal{P}(T, \rho, \varepsilon)$.** Let $A \subset T$ be a maximal ε -separated subset. We claim that A is an ε -net, i.e.,

$$T \subset \bigcup_{x \in A} B(x, \varepsilon),$$

where $B(x, \varepsilon) = \{y \in T : \rho(x, y) \leq \varepsilon\}$. Indeed, if the claim were false, there would exist $y \in T$ such that $\rho(y, x) > \varepsilon$ for all $x \in A$. Then $A \cup \{y\}$ would still be ε -separated, contradicting the maximality of A . Therefore, A is an ε -cover of T , so

$$\mathcal{N}(T, \rho, \varepsilon) \leq |A| \leq \mathcal{P}(T, \rho, \varepsilon),$$

where the last inequality follows from the definition of packing number.

(ii) **Proof of $\mathcal{P}(T, \rho, 2\varepsilon) \leq \mathcal{N}(T, \rho, \varepsilon)$.** Let $\{x_1, \dots, x_m\}$ be an ε -net of T , where $m = \mathcal{N}(T, \rho, \varepsilon)$, so $T \subset \bigcup_{j=1}^m B(x_j, \varepsilon)$. For any 2ε -separated set $A \subset T$, each ball $B(x_j, \varepsilon)$ contains at most one point of A ; otherwise, for distinct $u, v \in A \cap B(x_j, \varepsilon)$ we would have $\rho(u, v) \leq 2\varepsilon$ by the triangle inequality, a contradiction. Hence $|A| \leq m$, and taking the supremum over A gives $\mathcal{P}(T, \rho, 2\varepsilon) \leq \mathcal{N}(T, \rho, \varepsilon)$. \square

Remark 3.6. Covering and packing numbers are equivalent up to universal constant factors in the scale parameter.

Lemma 3.7. $(1/\varepsilon)^d \leq \mathcal{N}(B_d(1), \|\cdot\|_2, \varepsilon) \leq (1 + 2/\varepsilon)^d$.

The proof follows from a volume argument.

Proof. Lower bound. Let N_ε be an ε -cover of $B_d(1)$. Then, $B_d(1) \subset \bigcup_{x \in N_\varepsilon} B_d(x; \varepsilon)$. Therefore,

$$\text{Vol}(B_d(1)) \leq \sum_{x \in N_\varepsilon} \text{Vol}(B_d(x; \varepsilon)) = |N_\varepsilon| \text{Vol}(B_d(x; \varepsilon)).$$

Hence,

$$\mathcal{N}(B_d(1), \|\cdot\|_2, \varepsilon) = |N_\varepsilon| \geq \frac{\text{Vol}(B_d(1))}{\text{Vol}(B_d(x; \varepsilon))} = \left(\frac{1}{\varepsilon}\right)^d$$

Upper bound. Let $P_\varepsilon \subset B_d(1)$ be ε -separated. Then, by definition of packing number, we have

$$\bigcup_{x \in P_\varepsilon} B_d(x; \varepsilon/2) \subset B_d(1 + \varepsilon/2) \Rightarrow \sum_{x \in P_\varepsilon} \text{Vol}(B_d(x; \varepsilon/2)) \leq \text{Vol}(B_d(1 + \varepsilon/2)).$$

Let $C_d r^d$ be the volume of a ℓ_2 ball of radius r . Then,

$$|P_\varepsilon| C_d (\varepsilon/2)^d \leq C_d (1 + \varepsilon/2)^d \Rightarrow |P_\varepsilon| \leq (1 + 2/\varepsilon)^d.$$

Then, the upper bound follows from Lemma 3.5. \square

Remark 3.8. The volume argument described above can also be utilized to estimate the covering numbers of other classes and under different metrics.

4 Rademacher Complexity

The following inequality

Lemma 4.1 (Symmetrization of empirical processes).

$$\mathbb{E} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) \right] \leq 2 \mathbb{E} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n \xi_i f(X_i) \right],$$

where ξ_1, \dots, ξ_n are i.i.d. Rademacher random variable: $\mathbb{P}(\xi = 1) = \mathbb{P}(\xi = -1) = \frac{1}{2}$

Proof. Let X'_i be an independent copy of X_i . To simplify the notation, we use \mathbb{E}_{X_i} and $\mathbb{E}_{X'_i}$ to denote the expectation with respect to $\{X_i\}_{i=1}^n$ and $\{X'_i\}_{i=1}^n$, respectively. Then,

$$\mathbb{E} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) \right] = \mathbb{E}_{X_i} \sup_{f \in \mathcal{F}} \mathbb{E}_{X'_i} \left[\frac{1}{n} \sum_{i=1}^n (f(X_i) - f(X'_i)) \right] \quad (7)$$

$$\leq \mathbb{E}_{X_i, X'_i} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n (f(X_i) - f(X'_i)) \right] \quad (8)$$

Due to that $f(X_i) - f(X'_i)$ is symmetric¹, for any $\{\xi_i\} \in \{\pm 1\}^n$, we have

$$\begin{aligned} \mathbb{E}_{X_i, X'_i} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n f(X_i) - f(X'_i) \right] &= \mathbb{E}_{X_i, X'_i} \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \xi_i [f(X_i) - f(X'_i)] \\ &= \mathbb{E}_{X_i, X'_i, \xi} \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \xi_i [f(X_i) - f(X'_i)] \\ &\leq \mathbb{E}_{X_i, X'_i, \xi} \left[\sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \xi_i f(X_i) + \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n -\xi_i f(X'_i) \right] \\ &= 2 \mathbb{E}_{X_i, \xi} \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \xi_i f(X_i) \end{aligned}$$

□

Definition 4.2 (Rademacher complexity). The empirical Rademacher complexity of a function class \mathcal{F} on a set of training samples $\{x_i\}_{i=1}^n$ is defined as

$$\widehat{\text{Rad}}_n(\mathcal{F}) = \mathbb{E}_\xi \left[\sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \xi_i f(x_i) \right].$$

The population Rademacher complexity is given by

$$\text{Rad}_n(\mathcal{F}) = \mathbb{E}[\widehat{\text{Rad}}_n(\mathcal{F})],$$

where the expectation is taken over the distribution of $\{x_i\}_{i=1}^n$.

¹A random variable Z is said to be symmetric if Z and $-Z$ have the same distribution.

Thus, the symmetrization lemma (Lemma 4.1) can be restated as follows

$$\mathbb{E} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) \right] \leq 2 \text{Rad}_n(\mathcal{F}). \quad (9)$$

This implies that the Rademacher complexity reflects the degree of concentration.

Theorem 4.3. *Assume that $0 \leq f \leq B$ for all $f \in \mathcal{F}$. For any $\delta \in (0, 1)$, with probability at least $1 - \delta$ over the choice of the training set $S = \{X_1, \dots, X_n\}$, we have*

$$\sup_{f \in \mathcal{F}} \left| \frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) \right| \leq 2 \text{Rad}_n(\mathcal{F}) + B \sqrt{\frac{2 \log(2/\delta)}{n}}, \quad (10)$$

and the sample-dependent version:

$$\sup_{f \in \mathcal{F}} \left| \frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) \right| \leq 2 \widehat{\text{Rad}}_n(\mathcal{F}) + 4B \sqrt{\frac{2 \log(4/\delta)}{n}}. \quad (11)$$

Proof. Let

$$G(x_1, \dots, x_n) = \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n f(x_i) - \mathbb{E} f(X) \right].$$

Note that for any $i \in [n]$, it holds that

$$\begin{aligned} G(x_1, \dots, x_n) - G(\tilde{X}_1, \dots, \tilde{X}_n) &= \sup_{f \in \mathcal{F}} \left(\frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) \right) - \sup_{f \in \mathcal{F}} \left(\frac{1}{n} \sum_{i=1}^n f(\tilde{X}_i) - \mathbb{E} f(X) \right) \\ &\leq \sup_{f \in \mathcal{F}} \left(\frac{1}{n} \sum_{i=1}^n f(X_i) - \mathbb{E} f(X) - \left(\frac{1}{n} \sum_{i=1}^n f(\tilde{X}_i) - \mathbb{E} f(X) \right) \right) \\ &\leq \sup_{f \in \mathcal{F}} \frac{1}{n} (f(X_i) - f(\tilde{X}_i)) \leq \frac{2B}{n}. \end{aligned}$$

Similarly, we have

$$G(\tilde{X}_1, \dots, \tilde{X}_n) - G(X_1, \dots, X_n) \geq -\frac{2B}{n}.$$

Therefore, the variation satisfies

$$L_i := \sup_{X, \tilde{X}} |G(X_1, \dots, X_n) - G(\tilde{X}_1, \dots, \tilde{X}_n)| \leq 2B/n,$$

where $X = (\tilde{X}_1, \dots, \tilde{X}_n)$ and $\tilde{X} = (X_1, \dots, X_n)$ are different for only the i -th component.

Therefore, $\sigma^2 = \frac{1}{4} \sum_{i=1}^n L_i^2 \leq \frac{B^2}{n}$. By McDiarmid's inequality,

$$\mathbb{P}\{|G(X_1, \dots, X_n) - \mathbb{E} G| \geq t\} \leq 2e^{-\frac{nt^2}{2B^2}}.$$

Let the failure probability $2e^{-\frac{nt^2}{2B^2}} = \delta$, which leads to $t = \sqrt{\frac{2B^2 \log(2/\delta)}{n}}$. Restating the above inequality gives the bound (10).

Analogously, we can applying McDiarmid's inequality to the Rademacher complexity $Q(x_1, \dots, x_n) = \mathbb{E}_{\xi} \sup_{f \in \mathcal{F}} \left[\frac{1}{n} \sum_{i=1}^n \xi_i f(x_i) \right]$, which leads to the sample-dependent bound (11). \square

Examples.

- Let $\mathcal{F} = \{f\}$. Then,

$$\widehat{\text{Rad}}_n(\mathcal{F}) = \mathbb{E}_\xi \left[\frac{1}{n} \sum_{i=1}^n \xi_i f(x_i) \right] = 0.$$

- Two functions. Let $\mathcal{F} = \{f_{-1}, f_1\}$ where $f_{-1} \equiv -1$ and $f_1 \equiv 1$.

$$\sqrt{n} \widehat{\text{Rad}}_n(\mathcal{F}) = \mathbb{E}_\xi \sup_{f \in \{-1, +1\}} f \frac{1}{\sqrt{n}} \sum_{i=1}^n \xi_i = \mathbb{E}_\xi \left| \frac{1}{\sqrt{n}} \sum_{i=1}^n \xi_i \right| \rightarrow \mathbb{E}_{Z \sim \mathcal{N}(0,1)} |Z| = \sqrt{\frac{2}{\pi}}.$$

Hence, when n is sufficiently large,

$$\text{Rad}_n(\mathcal{F}) \sim \sqrt{\frac{2}{n\pi}}.$$

Remark: This implies that it is impossible to obtain a rate faster than $O(1/\sqrt{n})$ using Rademacher complexity since it saturates even for learning/distinguishing two constant functions. This is a bad news!

Lemma 4.4 (Massart's lemma). *Assume that $\sup_{x \in \mathcal{X}, f \in \mathcal{F}} |f(x)| \leq B$ and \mathcal{F} is finite. Then,*

$$\widehat{\text{Rad}}_n(\mathcal{F}) \leq B \sqrt{\frac{2 \log |\mathcal{F}|}{n}}.$$

Proof. Let $Z_f = \sum_{i=1}^n \xi_i f(x_i)$. Then,

$$\log \mathbb{E}[e^{\lambda Z_f}] = \log \left(\prod_{i=1}^n \mathbb{E}[e^{\lambda \xi_i f(x_i)}] \right) \leq \sum_{i=1}^n \log \mathbb{E} e^{\lambda \xi_i f(X_i)} \stackrel{(i)}{\leq} \sum_{i=1}^n \lambda^2 \frac{(B - (-B))^2}{8} = \frac{nB^2}{2} \lambda^2,$$

where (i) follows from the Hoeffding's lemma, which provides an upper bound of the log-moment generating functions of a bounded random variable. Hence, Z_f is sub-Gaussian with the variance proxy $\sigma^2 = nB^2$. Using the maximal inequality, we have

$$\widehat{\text{Rad}}_n(\mathcal{F}) = \frac{1}{n} \mathbb{E}_\xi \left[\sup_{f \in \mathcal{F}} Z_f \right] \leq \frac{1}{n} \cdot \sqrt{n} B \sqrt{2 \log |\mathcal{F}|} = B \sqrt{\frac{2 \log |\mathcal{F}|}{n}}. \quad (12)$$

□

Applying Massart's lemma to bound the generalization gap recovers Lemma 2.1.

Linear functions. Let $\mathcal{F} = \{w^\top x : \|w\|_p \leq 1\}$. Let q be the conjugate of p , i.e., $1/q + 1/p = 1$. Then,

$$\widehat{\text{Rad}}_n(\mathcal{F}) = \mathbb{E}_\xi \sup_{\|w\|_p \leq 1} \frac{1}{n} \sum_{i=1}^n \xi_i w^\top X_i = \mathbb{E}_\xi \sup_{\|w\|_p \leq 1} w^\top \left(\frac{1}{n} \sum_{i=1}^n \xi_i X_i \right) = \mathbb{E}_\xi \left\| \frac{1}{n} \sum_{i=1}^n \xi_i X_i \right\|_q. \quad (13)$$

Lemma 4.5. *Assume that $\|x_i\|_q \leq 1$ for all $x_i \in S$. Then,*

- If $p = 2$, then

$$\widehat{\text{Rad}}_n(\mathcal{F}) \leq \sqrt{\frac{1}{n}}.$$

- If $p = 1$, then,

$$\widehat{\text{Rad}}_n(\mathcal{F}) \leq \sqrt{\frac{2 \log(2d)}{n}}.$$

Proof. For the case where $p = 2$,

$$\begin{aligned} \widehat{\text{Rad}}_n(\mathcal{F}) &\leq \mathbb{E}_\xi \left\| \frac{1}{n} \sum_{i=1}^n \xi_i x_i \right\|_2 \leq \sqrt{\mathbb{E}_\xi \left\| \frac{1}{n} \sum_{i=1}^n \xi_i x_i \right\|_2^2} \\ &= \sqrt{\frac{1}{n^2} \sum_{i,j=1}^n x_i x_j \mathbb{E}[\xi_i \xi_j]} = \sqrt{\frac{1}{n} \sum_{i=1}^n x_i^2} \leq \sqrt{\frac{1}{n}}. \end{aligned}$$

The case of $p = 1$ leaves to homework. \square

We have shown the Rademacher complexity of linear functions. To obtain the estimates of more general classes, we need follow results.

Lemma 4.6 (Rademacher calculus). *The Rademacher complexity has the following properties.*

- $\text{Rad}_n(\lambda \mathcal{F}) = |\lambda| \text{Rad}_n(\mathcal{F})$.
- $\text{Rad}_n(\mathcal{F} + f_0) = \text{Rad}_n(\mathcal{F})$.
- Let $\text{Conv}(\mathcal{F})$ denote the convex hull of \mathcal{F} defined by

$$\text{Conv}(\mathcal{F}) = \left\{ \sum_{j=1}^m a_j f_j : a_j \geq 0, \sum_{j=1}^m a_j = 1, f_1, \dots, f_m \in \mathcal{F}, m \in \mathbb{N}_+ \right\}.$$

Then, we have $\text{Rad}_n(\text{Conv}(\mathcal{F})) = \text{Rad}_n(\mathcal{F})$.

Proof. Here, we only prove the third result. By definition,

$$\begin{aligned} n\widehat{\text{Rad}}_n(\text{Conv}(\mathcal{F})) &= \mathbb{E} \sup_{f_j \in \mathcal{F}, \|\alpha\|_1=1} \sum_{i=1}^n \xi_i \sum_{j=1}^m a_j f_j(X_i) \\ &= \mathbb{E} \sup_{f_j \in \mathcal{F}, \|\alpha\|_1=1} \sum_{j=1}^m a_j \sum_{i=1}^n \xi_i f_j(X_i) \\ &= \mathbb{E} \sup_{f_j \in \mathcal{F}} \max_j \sum_{i=1}^n \xi_i f_j(X_i) \\ &= \mathbb{E} \sup_{f \in \mathcal{F}} \sum_{i=1}^n \xi_i f(X_i) = n\widehat{\text{Rad}}_n(\mathcal{F}) \end{aligned}$$

\square

The third property suggests that convex combinations does not change the Rademacher complexity.

Lemma 4.7 (Ledoux & Talagrand 2011, Contraction lemma). *Let $\varphi_i : \mathbb{R} \rightarrow \mathbb{R}$ with $i = 1, \dots, n$ be β -Lipschitz continuous. Then,*

$$\frac{1}{n} \mathbb{E}_\xi \sup_{f \in \mathcal{F}} \sum_{i=1}^n \xi_i \varphi_i \circ f(x_i) \leq \beta \widehat{\text{Rad}}_n(\mathcal{F}).$$

Proof. WLOG, assume $\beta = 1$. Let $\hat{\xi} = (\xi_1, \dots, \xi_n)$ and $Z_k(f) = \sum_{i=1}^k \xi_i \varphi_i \circ f(x_i)$. Then,

$$\begin{aligned} \mathbb{E}_{\xi_n} \sup_{f \in \mathcal{F}} \sum_{i=1}^n \xi_i \varphi_i \circ f(x_i) &= \frac{1}{2} \left[\sup_{f \in \mathcal{F}} (Z_{n-1}(f) + \varphi_n \circ f(x_n)) + \sup_{f \in \mathcal{F}} (Z_{n-1}(f) - \varphi_n \circ f(x_n)) \right] \\ &= \frac{1}{2} \sup_{f, f' \in \mathcal{F}} (Z_{n-1}(f) + Z_{n-1}(f') + \varphi_n \circ f(x_n) - \varphi_n \circ f'(x_n)) \\ &\leq \frac{1}{2} \sup_{f, f' \in \mathcal{F}} (Z_{n-1}(f) + Z_{n-1}(f') + |f(x_n) - f'(x_n)|) \\ &= \frac{1}{2} \sup_{f, f' \in \mathcal{F}} (Z_{n-1}(f) + Z_{n-1}(f') + (f(x_n) - f'(x_n))) \quad (\text{Use the symmetry}) \\ &= \frac{1}{2} \left[\sup_{f \in \mathcal{F}} (Z_{n-1}(f) + f(x_n)) + \sup_{f \in \mathcal{F}} (Z_{n-1}(f) - f(x_n)) \right] \\ &= \mathbb{E}_{\xi_n} \sup_{f \in \mathcal{F}} (Z_{n-1}(f) + \xi_n f(x_n)). \end{aligned}$$

Hence, by induction, we have

$$\begin{aligned} \mathbb{E}_{\hat{\xi}} [\sup_{f \in \mathcal{F}} Z_n(f)] &\leq \mathbb{E}_{\hat{\xi}} \sup_{f \in \mathcal{F}} (Z_{n-1}(f) + \xi_n f(x_n)) \\ &\leq \mathbb{E}_{\hat{\xi}} \sup_{f \in \mathcal{F}} (Z_{n-2}(f) + \xi_{n-1} f(x_{n-1}) + \xi_n f(x_n)) \\ &\leq \mathbb{E}_{\hat{\xi}} \sup_{f \in \mathcal{F}} (\xi_1 f(x_1) + \dots + \xi_n f(x_n)) \\ &= n \widehat{\text{Rad}}_n(\mathcal{F}). \end{aligned} \tag{14}$$

□

Corollary 4.8. *Given a function class \mathcal{F} and $\varphi : \mathbb{R} \rightarrow \mathbb{R}$, let $\varphi \circ \mathcal{F} = \{\varphi \circ f : f \in \mathcal{F}\}$. Then,*

$$\text{Rad}_n(\varphi \circ \mathcal{F}) \leq \text{Lip}(\varphi) \text{Rad}_n(\mathcal{F}).$$

Rademacher complexity of neural networks. In the following, we provide an example showing the power of combining the contraction lemma with Rademacher calculus. They together can bound the Rademacher complexity of many complex models.

Consider two-layer neural networks. Suppose the activation function $\sigma : \mathbb{R} \rightarrow \mathbb{R}$ is σ_{Lip} -Lipschitz continuous. Let

$$\mathcal{F}_m = \left\{ f_m(x; \theta) = \sum_{j=1}^m a_j \sigma(w_j^\top x) : \sum_j |a_j| \leq A, \|w_j\|_2 \leq B \right\}.$$

be the collection of two-layer neural networks $f_m(\cdot; \theta)$.

Lemma 4.9. Suppose $\|x_i\|_2 \leq 1$ for $i = 1, \dots, n$. Then, we have

$$\widehat{\text{Rad}}_n(\mathcal{F}_m) \leq \frac{2\sigma_{\text{Lip}} AB}{\sqrt{n}}.$$

The above lemma implies that Rademacher complexity only depends on the parameter norm, independent of the network width. This implies that the capacity of over-parameterized networks can be well-controlled by enforcing a constraint on an appropriate parameter norm. It is worth noting that for different networks, we may need to identify the appropriate norm of parameters.

Proof.

$$\begin{aligned} \widehat{\text{Rad}}_n(\mathcal{F}_m) &= \frac{1}{n} \mathbb{E}_{\xi} \sup_{f \in \mathcal{F}_m} \sum_{i=1}^n f(x_i) \xi_i \\ &= \frac{1}{n} \mathbb{E}_{\xi} \sup_{\theta \in \Theta} \sum_{i=1}^n \xi_i \sum_{j=1}^m a_j \sigma(w_j^\top x_i) \\ &= \frac{1}{n} \mathbb{E}_{\xi} \sup_{\theta \in \Theta} \sum_{j=1}^m a_j \sum_{i=1}^n \xi_i a_j \sigma(w_j^\top x_i) \\ &\leq \frac{1}{n} \mathbb{E}_{\xi} \sup_{\theta \in \Theta} \sum_{j=1}^m |a_j| \left| \sup_{\|w\| \leq B} \sum_{i=1}^n \xi_i \sigma(w^\top x_i) \right| \\ &\stackrel{(i)}{\leq} A \frac{1}{n} \mathbb{E}_{\xi} \sup_{\|w\| \leq B} \left| \sum_{i=1}^n \xi_i \sigma(w^\top x_i) \right| \\ &= A \frac{1}{n} \mathbb{E}_{\xi} \left(\sup_{\|w\| \leq B} \sum_{i=1}^n \xi_i \sigma(w^\top x_i) \right) + A \frac{1}{n} \mathbb{E}_{\xi} \left(- \sup_{\|w\| \leq B} \sum_{i=1}^n \xi_i \sigma(w^\top x_i) \right) \\ &\stackrel{(ii)}{\leq} 2A \frac{1}{n} \mathbb{E}_{\xi} \left(\sup_{\|w\| \leq B} \sum_{i=1}^n \xi_i \sigma(w^\top x_i) \right) \\ &\stackrel{(iii)}{\leq} 2A \sigma_{\text{Lip}} \frac{1}{n} \mathbb{E}_{\xi} \left(\sup_{\|w\| \leq B} \sum_{i=1}^n \xi_i w^\top x_i \right) \\ &\stackrel{(iv)}{\leq} \frac{2\sigma_{\text{Lip}} AB}{\sqrt{n}}, \end{aligned}$$

where (i) is due to $\sum_{j=1}^m |a_j| \leq A$; (ii) use the symmetry of ξ_i ; (iii) follows from the contraction property (Lemma 4.7); (iv) follows from Lemma 4.5. \square

5 Bounding Rademacher Complexity using Covering Number

Consider the function space $(\mathcal{F}, L^2(\mathbb{P}_n))$, where \mathcal{F} is the hypothesis class and $L^2(\mathbb{P}_n)$ is defined by

$$\|f - f'\|_{L^2(\mathbb{P}_n)} = \sqrt{\frac{1}{n} \sum_{i=1}^n (f(x_i) - f'(x_i))^2},$$

where x_1, \dots, x_n denote the finite training samples. Since only the n samples are available, we can really think of these functions as a n -dimensional vector:

$$\hat{f} = (f(x_1), f(x_2), \dots, f(x_n))^\top \in \mathbb{R}^n,$$

Obviously, we cannot distinguish functions using information beyond these n -dimensional vectors.

Example 1. Let $\mathcal{F} = \{f : \mathbb{R} \rightarrow [0, 1] : f \text{ is non-decreasing}\}$. Then, $\mathcal{N}(\mathcal{F}, L_2(\mathbb{P}_n), \varepsilon) = n^{1/\varepsilon}$.

Proof. WLOG, assume $-\infty = x_0 < x_1 \leq x_2 \leq \dots \leq x_n \leq x_{n+1} = 1$. For any $y = (y_1, y_2, \dots, y_n) \in \mathbb{R}^n$, define a piecewise constant function

$$f_y(x) = y_i \quad \text{for } x \in [x_i, x_{i+1}), \quad i = 1, 2, \dots, n.$$

For any $\varepsilon \in (0, 1)$, let $Y_\varepsilon = (0, \varepsilon, 2\varepsilon, 3\varepsilon, \dots, 1 - \varepsilon)$. Then, $|Y_\varepsilon| \leq 1/\varepsilon$. Define the following non-decreasing set:

$$S_\varepsilon := \{y \in \mathbb{R}^n : y_i \in Y_\varepsilon \text{ and } y_1 \leq y_2 \leq \dots \leq y_n\}.$$

Let $\mathcal{F}_\varepsilon = \{f_y : y \in S_\varepsilon\}$. Obviously, $\mathcal{F}_\varepsilon \subset \mathcal{F}$. Moreover, for any $f \in \mathcal{F}$, there exists $y \in S_\varepsilon$ such that

$$\|f - f_y\|_{L_2(\mathbb{P}_n)}^2 = \frac{1}{n} \sum_{i=1}^n (f(x_i) - y_i)^2 \leq \varepsilon^2.$$

Hence, \mathcal{F}_ε is an ε -cover of \mathcal{F} and $|\mathcal{F}_\varepsilon| = |S_\varepsilon|$. What remains is to count the cardinality of $|S_\varepsilon|$. Let $y_0 = 0, y_{n+1} = 1$ and $\Delta_i = (y_i - y_{i-1})/\varepsilon$. Then, $\{\Delta_i\}_{i=1}^{n+1}$ must be non-negative integers and satisfy

$$\Delta_1 + \Delta_2 + \dots + \Delta_{n+1} = \frac{1}{\varepsilon}.$$

Hence, $|S_\varepsilon|$ is equal to the number of solutions of the above equation:

$$|S_\varepsilon| = \binom{n + \frac{1}{\varepsilon}}{n} = \frac{(n + \frac{1}{\varepsilon})(n + \frac{1}{\varepsilon} - 1) \cdots (n + 1)}{(\frac{1}{\varepsilon})(\frac{1}{\varepsilon} - 1) \cdots 1} \leq n^{\frac{1}{\varepsilon}}.$$

□

In the following, we show that the Rademacher complexity can be bounded using the metric entropy. To simplify notation, we use $\|\cdot\|$ and $\langle \cdot, \cdot \rangle$ to denote $L^2(\mathbb{P}_n)$ norm and the induced inner product: $\langle f, g \rangle = \frac{1}{n} \sum_{i=1}^n f(x_i)g(x_i)$. Then,

$$\widehat{\text{Rad}}_n(\mathcal{F}) = \mathbb{E} \sup_{f \in \mathcal{F}} \langle \xi, f \rangle.$$

Proposition 5.1 (One-resolution discretization). *Suppose $\sup_{x \in \mathcal{X}, f \in \mathcal{F}} |f(x)| \leq B$. Then,*

$$\widehat{\text{Rad}}_n(\mathcal{F}) \leq \inf_{\varepsilon} \left(\varepsilon + B \sqrt{\frac{2 \log \mathcal{N}(\mathcal{F}, L_2(\mathbb{P}_n), \varepsilon)}{n}} \right).$$

The above bound is similar to Theorem 3.3. The difference is that the above bound is determined by the $L^2(\mathbb{P}_n)$ covering number, while Theorem 3.3 relies on the L^∞ covering number. Technically speaking, this improvement is obtained by removing the $\mathbb{E} f(X)$ term with symmetrization.

Proof. Let \mathcal{F}_ε be an ε -cover of \mathcal{F} with respect to the metric $L^2(\mathbb{P}_n)$. For any $f \in \mathcal{F}$, let $\pi(f) \in \mathcal{F}_\varepsilon$ such that $\|f - \pi(f)\| \leq \varepsilon$. Then,

$$\begin{aligned} \mathbb{E} \sup_{f \in \mathcal{F}} \langle \xi, f \rangle &= \mathbb{E} \sup_{f \in \mathcal{F}} \left[\langle \xi, f - \pi(f) \rangle + \langle \xi, \pi(f) \rangle \right] \\ &\leq \mathbb{E} \sup_{f \in \mathcal{F}} \langle \xi, f - \pi(f) \rangle + \mathbb{E} \sup_{f \in \mathcal{F}} \langle \xi, \pi(f) \rangle \\ &\leq \mathbb{E} \|\xi\| \|f - \pi(f)\| + \mathbb{E} \sup_{f \in \mathcal{F}_\varepsilon} \langle \xi, f \rangle \\ &\leq \varepsilon \sqrt{\frac{\mathbb{E} \|\xi\|_2^2}{n}} + \widehat{\text{Rad}}_n(\mathcal{F}_\varepsilon) \quad (\text{Jesson's inequality}) \\ &\leq \varepsilon + B \sqrt{\frac{2 \log |\mathcal{F}_\varepsilon|}{n}}, \quad (\text{Massart's lemma}). \end{aligned}$$

Using the definition of covering number and optimizing over ε , we complete the proof. \square

For the non-decreasing functions considered previously, we have

$$\text{Rad}_n(\mathcal{F}) \leq \inf \left(\varepsilon + \sqrt{\frac{2 \log n}{\varepsilon n}} \right) = C \left(\frac{\log n}{n} \right)^{1/3}. \quad (15)$$

This rate is slower than the expected $O(1/\sqrt{n})$. Is it because non-decreasing functions are complex? No! It is actually just an artifact caused by the proof technique.

In many cases, the one-resolution discretization may give us sub-optimal bounds of generalization gap. To fix this problem, we need a sophisticated analysis of all the resolutions. This is typically done by using a *chaining* approach introduced by Dudley.

Theorem 5.2 (Dudley's integral inequality). *Let $D = \sup_{f, f' \in \mathcal{F}} \|f - f'\|_{L^2(\mathbb{P}_n)}$ be the diameter of \mathcal{F} . Then,*

$$\widehat{\text{Rad}}_n(\mathcal{F}) \leq 12 \inf_{\alpha < D} \left(\alpha + \int_\alpha^D \sqrt{\frac{\log \mathcal{N}(\mathcal{F}, L^2(\mathbb{P}_n), \varepsilon)}{n}} d\varepsilon \right).$$

Then, for the for non-decreasing functions, we have

$$\text{Rad}_n(\mathcal{F}) \lesssim \int_0^2 \sqrt{\frac{\log n}{n\varepsilon}} d\varepsilon \lesssim \sqrt{\frac{\log n}{n}}.$$

Figure 1 visualizes the difference between the upper bound given in Proposition 5.1 and the one in Theorem 5.2. Clearly, the latter is smaller.

Proof. Let $\varepsilon_j = 2^{-j}D$ be the dyadic scale and \mathcal{F}_j be an ε_j -cover of \mathcal{F} . Given $f \in \mathcal{F}$, let $f_j \in \mathcal{F}_j$ such that $\|f_j - f\| \leq \varepsilon_j$. Consider the decomposition

$$f = f - f_m + \sum_{j=1}^m (f_j - f_{j-1}), \quad (16)$$

where $f_0 = 0$. Notice that

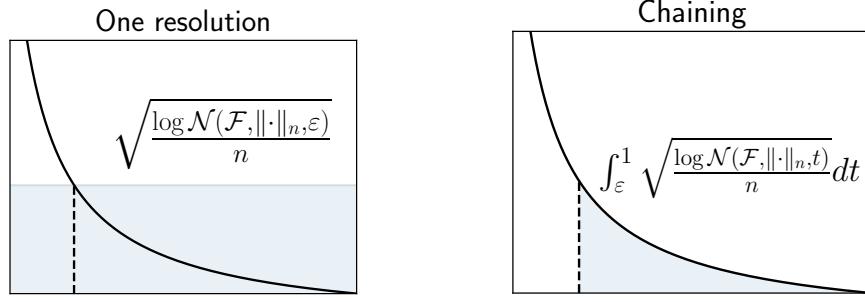


Figure 1: (Left) The result of one-resolution analysis; (Right) The result of chaining with all resolutions. In this case, the diameter $D = 1$. The comparison of two figures provides a visual illustration of how the chaining bound is tighter than the one-resolution bound.

- $\|f - f_m\| \leq \varepsilon_m$.
- $\|f_j - f_{j-1}\| \leq \|f_j - f\| + \|f - f_{j-1}\| \leq \varepsilon_j + \varepsilon_{j-1} \leq 3\varepsilon_j$.

Then,

$$\begin{aligned}
\widehat{\text{Rad}}_n(\mathcal{F}) &= \mathbb{E} \sup_{f \in \mathcal{F}} \langle \xi, f \rangle \\
&= \mathbb{E} \sup_{f \in \mathcal{F}} \left(\langle \xi, f - f_m \rangle + \sum_{j=1}^m \langle \xi, f_j - f_{j-1} \rangle \right) \\
&\leq \varepsilon_m + \mathbb{E} \sup_{f \in \mathcal{F}} \sum_{j=1}^m \langle \xi, f_j - f_{j-1} \rangle \\
&\leq \varepsilon_m + \sum_{j=1}^m \mathbb{E} \sup_{f \in \mathcal{F}} \langle \xi, f_j - f_{j-1} \rangle \\
&= \varepsilon_m + \sum_{j=1}^m \mathbb{E} \sup_{f_j \in \mathcal{F}_j, f_{j-1} \in \mathcal{F}_{j-1}} \langle \xi, f_j - f_{j-1} \rangle \\
&= \varepsilon_m + \sum_{j=1}^m \widehat{\text{Rad}}_n(\mathcal{F}_j \cup \mathcal{F}_{j-1}).
\end{aligned}$$

Using the Massart lemma and the fact that $\sup_{f \in \mathcal{F}_j, f' \in \mathcal{F}_{j-1}} \|f_j - f_{j-1}\| \leq 3\varepsilon_j$,

$$\begin{aligned}
\widehat{\text{Rad}}_n(\mathcal{F}) &\leq \varepsilon_m + \sum_{j=1}^m 3\varepsilon_j \sqrt{\frac{2 \log(|\mathcal{F}_j||\mathcal{F}_{j-1}|)}{n}} \\
&\leq \varepsilon_m + \sum_{j=1}^m 6\varepsilon_j \sqrt{\frac{\log |\mathcal{F}_j|}{n}} \\
&= \varepsilon_m + \sum_{j=1}^m 12(\varepsilon_j - \varepsilon_{j+1}) \sqrt{\frac{\log \mathcal{N}(\mathcal{F}, L^2(\mathbb{P}_n), \varepsilon_j)}{n}}.
\end{aligned}$$

Taking $m \rightarrow \infty$, we obtain

$$\widehat{\text{Rad}}_n(\mathcal{F}) \leq 12 \int_0^D \sqrt{\frac{\log \mathcal{N}(\mathcal{F}, L^2(\mathbb{P}_n), t)}{n}} dt.$$

□

Similarly, we can obtain that

$$\widehat{\text{Rad}}_n(\mathcal{F}) \lesssim \inf_{\alpha > 0} \left(\alpha + \int_{\alpha}^D \sqrt{\frac{\log \mathcal{N}(\mathcal{F}, L^2(\mathbb{P}_n), t)}{n}} dt \right).$$

The key ingredient of proceeding analysis is the multi-resolution decomposition (16). The technical reason why chaining provides a better estimate is as follows. In the one-resolution discretization, we apply Massart's lemma to functions whose range in $[-1, 1]$, whereas in chaining, we apply Massart's lemma to functions whose range has size $O(\varepsilon_j)$.

Remark 5.3. Metric entropy is actually more intuitive than Rademacher complexity. The essence is discretization and applying Massart's lemma. Moreover, metric entropy is sometimes more convenient to estimate.

References

- [Shalev-Shwartz and Ben-David, 2014] Shalev-Shwartz, S. and Ben-David, S. (2014). *Understanding machine learning: From theory to algorithms*. Cambridge university press.