

Exercises

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

$$S = \{(x_i, f(x_i, f(x_i)))\}_{i=1}^m$$

we define the P_S function as follows:

$$P_S(x) = \sum_{i=1}^m (f(x_i) - 1) \times (x - x_i)^2$$

now we have:

$$\forall i \text{ s.t. } f(x_i) = 1 \Rightarrow P_S(x) = 0$$

otherwise:

$$P_S(x) < 0$$

Exercise 2.

If we assume that:

$$S = \{(x_i, f(x_i))\}_{i=1}^m$$

now we have:

$$\begin{aligned} E_{S|x \sim D^n} [L_S(h)] &= E_{x \sim D^n} \left[\frac{1}{m} \sum_{i=1}^m 1_{[h(x_i) \neq f(x_i)]} \right] = \\ &= \frac{1}{m} \sum_{i=1}^m E[1_{[h(x_i) \neq f(x_i)]}] \\ &= \frac{1}{m} \sum_{i=1}^m P([h(x_i) \neq f(x_i)]) \text{ (by i.i.d.)} \\ &= \frac{1}{m} \times m \times L_{D,f}(h) = L_{D,f}(h) \\ &\quad \text{(By definition)} \end{aligned}$$

The proof is complete.

Exercise 3.

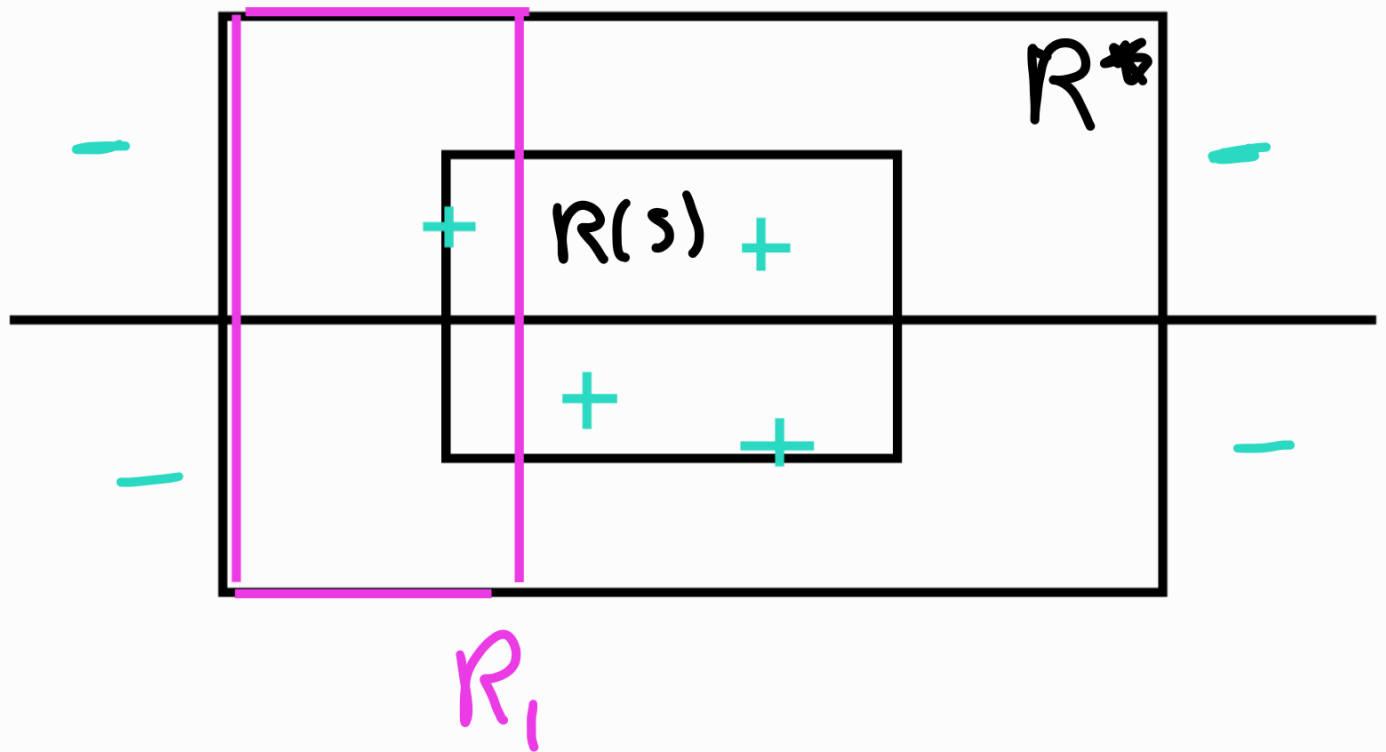
A) we have to show that A is an ERM:

$$\text{ERM}_H(S) \in \arg \min_{h \in H} L_S(h)$$

We assume realizability of h and A by the definition give us label 1 if the object is in the smallest rectangle and label 0 if the object is not in the rectangle then all the good objects is in the rectangle and bad ones not in there. Therefore A is an ERM.

B) We use hint: Assume that $R^* = (a_1^*, b_1^*, a_2^*, b_2^*)$ is the rectangle that generates the labels, and let f be the corresponding hypothesis.

$$\forall s \quad R(s) \subseteq R^*$$



We assume that S contains positive examples in all of the rectangles R_1, R_2, R_3, R_4 and know that :

$$L_{(D,f)}(R(s)) = D(R^* - R(s))$$

We define the R_1, R_2, R_3, R_4 as in the hint.
Then we show that if we have:

$$K = \{S : L_{(D, f)}(A(S)) > \epsilon\}$$

Then:

$$\begin{aligned} D(K) &\leq D\left(\bigcup_{i=1}^4 \{S|_A : S|_A \cap R_i = \emptyset\}\right) \\ &\leq \sum_{i=1}^4 D(S'_i) \quad (\text{union bound}) \end{aligned}$$

For show that our sentence is true, we should proof that:

$$D^m(K) \leq \delta$$

$$\forall i \in [4] \quad D^m(S'_i) \leq \frac{\delta}{4}$$

Now we have:

$$D^m(S_i) = \left(1 - \frac{\varepsilon}{2}\right)^m \leq e^{\left(-m \frac{\varepsilon}{4}\right)}$$

Therefore:

$$D^m(k) \leq \sum_{i=1}^4 D^m(S_i) \leq 4 e^{\left(-\frac{m \varepsilon}{4}\right)} \quad (\text{i.i.d.})$$

Size of our training set:

$$4 \log\left(\frac{4}{\varepsilon}\right) / \varepsilon$$

C) Assume that:

$$\begin{cases} a_1 \leq b_1 \\ a_2 \leq b_2 \\ \vdots \\ a_d \leq b_d \end{cases}$$

Then we define the h :

$$h_{(a_1, b_1, \dots, a_d, b_d)}(x_1, \dots, x_d) = \begin{cases} 1 & \text{if } \forall i \in [d] \ a_i \leq x_i \leq b_i \\ 0 & \text{otherwise.} \end{cases}$$

And the class of rectangles in \mathbb{R}^d will be:

$$H^d = \{ h_{(a_1, b_1, a_2, b_2, \dots, a_d, b_d)} : \forall i \in [d], a_i \leq b_i \}$$

This algorithm is an ERM.

Our training set's size :

$$\frac{2d \log(2d/\epsilon)}{\epsilon}$$

D) In this problem the target is to find m and we prove that the max size of our training set is:

$$m = \frac{2d \log(2d/\delta)}{\epsilon}$$

Our runtime is: $O(md)$