

Approximation by Superpositions of a Sigmoidal Function

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Conclusion

Finite **superpositions(stack)** of a fixed, univariate function that is **discriminatory**(ex. *Neural Network*) can uniformly approximate any continuous function of n real variables with support in the unit hypercube $[0, 1]^n$ with arbitrary level of precision.

In detail, function with form of $G(x) = \sum_{j=1}^N \alpha_j \sigma(y_j^T x + \theta_j)$ are **dense** in $C(I_n)$ providing σ is **continuous** and **discriminatory** sigmoidal function.

- $I_n : [0, 1]^n$.
- $C(I_n)$: Space of Continuous functions in I_n .
- For $f \in C(I_n)$, $\|f\|$ denote supremum norm of f .
- $M(I_n)$: Space of finite, signed regular Borel measures.
- Signed measure : Measure allowed to have negative values.
- Regular measure : Measure is regular if it is inner and outer regular.
 - Inner Regular :
$$\mu(A) = \sup\{\mu(F) | F \subseteq A, F \text{ compact and measurable}\}.$$
 - Outer Regular :
$$\mu(A) = \inf\{\mu(G) | G \supseteq A, G \text{ open and measurable}\}.$$

- Dense : A set $S \subset X$ is dense in X if, for any $\epsilon > 0$ and $x \in X$, $\exists s \in S$ such that $|x - s| < \epsilon$.
- Linear Functional : A map $T : X \rightarrow \mathbb{R}$ such that
 - $T(x + y) = T(x) + T(y)$.
 - $T(\alpha x) = \alpha T(x)$.
- Bounded Linear Functional : Linear Functional such that $\exists M > 0$ where $|T(x)| \leq M\|x\|$ for $\forall x \in X$.

Definition (sigmoidal)

We say that σ is sigmoidal if

$$\sigma(t) \rightarrow \begin{cases} 1 & \text{as } t \rightarrow +\infty \\ 0 & \text{as } t \rightarrow -\infty \end{cases}$$

Definition (discriminatory)

We say that σ is discriminatory if for a measure $\mu \in M(I_n)$.

$$\int_{I_n} \sigma(y^T x + \theta) d\mu(x) = 0$$

$\forall y \in \mathbb{R}$ and $\forall \theta \in \mathbb{R}$ implies that $\mu = 0$

Theorem 1

Theorem

Let σ be any continuous **discriminatory** function. Then finite sums of the form

$$G(x) = \sum_{j=1}^N \alpha_j \sigma(y_j^T x + \theta_j)$$

are dense in $C(I_n)$.

Equivalently, given any $f \in C(I_n)$ and $\epsilon > 0$,
 $\exists G(x)$ of the above form, such that $|G(x) - f(x)| < \epsilon$ for all $x \in I_n$

Theorem 2

Theorem

Let σ be any continuous **sigmoidal** function. Then finite sums of the form

$$G(x) = \sum_{j=1}^N \alpha_j \sigma(y_j^T x + \theta_j)$$

are dense in $C(I_n)$.

Equivalently, given any $f \in C(I_n)$ and $\epsilon > 0$,
 $\exists G(x)$ of the above form, such that $|G(x) - f(x)| < \epsilon$ for all $x \in I_n$

Theorem 3

Theorem

Let σ be a continuous sigmoidal function.

Let f be a decision function for any finite measurable partition of I_n .

For any $\epsilon > 0$, there is a finite sum of the form

$$G(x) = \sum_{j=1}^N \alpha_j \sigma(y_j^T x + \theta_j)$$

and a set $D \subset I_n$, so that $m(D) \geq 1 - \epsilon$ and $|G(x) - f(x)| < \epsilon$ for $x \in D$

Theorem 4

Theorem

Let σ be any bounded **measurable sigmoidal** function. Then finite sums of the form

$$G(x) = \sum_{j=1}^N \alpha_j \sigma(y_j^T x + \theta_j)$$

are dense in $C(I_n)$.

Equivalently, given any $f \in L^1(I_n)$ and $\epsilon > 0$,
 $\exists G(x)$ of the above form, such that

$$\|G - f\|_{L^1} = \int_{I_n} |G(x) - f(x)| dx < \epsilon$$

Theorem 5

Theorem

Let σ be a general **sigmoidal** function. Let f be the decision function for any finite measurable partition of I_n . For any $\epsilon > 0$. There is a finite sum of the form

$$G(x) = \sum_{j=1}^N \alpha_j \sigma(y_j^T x + \theta_j)$$

and a set $D \subset I_n$, so that $m(D) \geq 1 - \epsilon$ and $|G(x) - f(x)| < \epsilon$ for $x \in D$