

On a synergistic learning phenomenon in nonparametric domain adaptation

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Abstract

Consider nonparametric domain adaptation for regression, which assumes the same conditional distribution of the response given the covariates but different marginal distributions of the covariates. An important goal is to understand how the source data may improve the minimax convergence rate of learning the regression function when the likelihood ratio of the covariate marginal distributions of the target data and the source data are unbounded. A previous work of Pathak et al. (2022) show that the minimax transfer learning rate is simply determined by the faster rate of using either the source or the target data alone. In this paper, we present a new synergistic learning phenomenon (SLP) that the minimax convergence rate based on both data may sometimes be faster (even much faster) than the better rate of convergence based on the source or target data only. The SLP occurs when and only when the target sample size is smaller (in order) than but not too much smaller than the source sample size in relation to the smoothness of the regression function and the nature of the covariate densities of the source and target distributions. Interestingly, the SLP happens in two different ways according to the relationship between the two sample sizes. One is that the target data help alleviate the difficulty in estimating the regression function at points where the density of the source data is close to zero and the other is that the source data (with its larger sample size than that of the target data) help the estimation at points where the density of the source data is not small. Extensions to handle unknown source and target parameters and smoothness of the regression function are also obtained.

Keywords: Domain adaptation, Minimax-optimality, Unbounded likelihood ratio, Synergistic learning phenomenon, Transfer learning

1 Introduction

Consider transfer learning that focuses on the case of covariate shift, also known as domain adaptation, in the regression setting. Suppose we have i.i.d source data $\mathcal{D} = \{X_i, Y_i\}_{i=1}^n$ and i.i.d target data $\mathcal{D}^T = \{X_i^T, Y_i^T\}_{i=1}^{n_T}$ available. In each pair of observation (X, Y) , $X \in [0, 1]$ is the covariate and Y is the response. For both source and target data, given the covariate X , assume the following data generating scheme:

$$Y = f(X) + \epsilon, \quad \epsilon \sim N(0, \sigma^2),$$

where σ is bounded above by $\bar{\sigma} < \infty$ for a known $\bar{\sigma} > 0$. Let $f \in \mathcal{H}(\beta, \kappa)$, a Hölder class defined on $[0, 1]$, which includes all functions f satisfying $|f^{(l)}(x) - f^{(l)}(y)| \leq \kappa|x - y|^{\beta-l}$ for all $x, y \in [0, 1]$ and $\sup_x |f(x)| \leq \kappa$, where $l = \lfloor \beta \rfloor$, for some positive constants β and κ . Under the framework of domain adaptation, we assume the density functions of X in source data and target data are $h(x)$ and $h_T(x)$, respectively, which are assumed to be known. We aim to study the risk of estimating f using the data \mathcal{D} and \mathcal{D}^T under $h_T(\cdot)$, namely,

$$\mathbb{E} \int_0^1 \left(\hat{f}_{n,n_T}(x) - f(x) \right)^2 h_T(x) dx,$$

where \hat{f}_{n,n_T} is estimated based on data \mathcal{D} and \mathcal{D}^T together. Clearly, the squared $L_2(h_T)$ error loss above emphasizes that the interest of learning is on the target population as is described by the target density h_T .

In the research area of covariate shift, starting from the theoretical work in Ben-David et al. (2010), a lot of research has focused on deriving upper and/or lower bounds for the target generalization error (Cortes et al., 2010; Cortes and Mohri, 2011; Germain et al., 2016; Mansour et al., 2009; Redko et al., 2020). However, most of work rely largely on refinements of traditional metrics and divergences between distributions, and often only yield a coarse view of when transfer is possible or not (Kpotufe and Martinet, 2021). Kpotufe (2017) considered error bounds under bounded likelihood ratios, namely, $\sup_x \rho(x) := \sup_x \frac{h_T(x)}{h(x)} < C < \infty$ for some constant C . Cortes et al. (2010) derived upper bounds under a type of bounded second moment condition, i.e., $\mathbb{E}_h (\rho^2(x)) < C < \infty$ for some constant C . Recently, a few papers focus on deriving learning rates when the bounded likelihood ratio or moment conditions do not hold. In particular, let $h_T(x)$ be the uniform distribution on the interval $[0, 1]$ and $h(x) = ax^{a-1}$ for $x \in [0, 1]$ and some $a \geq 2$. Clearly, the likelihood ratio $\sup_x \rho(x) = \infty$ and the moment condition fails, i.e., $\mathbb{E}_h \left[\left(\frac{h_T(x)}{h(x)} \right)^2 \right] = \infty$ when $a \geq 2$. Kpotufe and Martinet (2021) introduced the notion of a transfer exponent to explicitly characterize the optimal nonparametric rates for classification. Under the uniform and beta target-source density pair, the minimax rate for a classification problem via the computation from the transfer exponent is $(n^{\frac{2\beta+1}{2\beta+a}} + n_T)^{-\frac{2\beta}{2\beta+1}}$. Later, in the regression setting, Pathak et al. (2022) developed a similarity measure to determine the minimax learning rate of f over a class of target-source density pairs. Particularly, for the uniform and beta target-source density pair, the minimax rate of learning f via the similarity measure is $(n^{\frac{2\beta+1}{2\beta+a-1}} + n_T)^{-\frac{2\beta}{2\beta+1}}$ derived under the condition $\beta \leq 1$. They pointed out that the reason why they obtained a sharper rate of minimax learning when $n^{\frac{2\beta+1}{2\beta+a}}$ is larger (in order) than n_T is that the function class of the target-source density pairs induced by the similarity measure is smaller than that induced by the transfer exponent in Kpotufe and Martinet (2021). From the results of Pathak et al. (2022), it can be seen that the minimax learning rate is actually determined by the faster rate of using source data or target data only. This interesting finding prompts two questions for further understanding and insight on domain adaptation in regression:

1. They pursue the worst case rate of convergence when (h, h_T) is over a class of distribution pairs that share the same similarity measure. In their derivation of the minimax

lower bound, the “least favorable” pair (h, h_T) is chosen to be discrete, which is not applicable to the situation that both h and h_T are continuous. The first question is: Given a pair of continuous distribution (h, h_T) , what is the minimax optimal rate of convergence for domain adaptation? Is it still the same as that given for the collection of (h, h_T) pairs in Pathak et al. (2022)?

2. The minimax rate $\left(n^{\frac{2\beta+1}{2\beta+a-1}} + n_T\right)^{-\frac{2\beta}{2\beta+1}}$ identified by Pathak et al. (2022) is in some sense disappointing because the combined data cannot do better than their individual best (i.e., one does equally well by considering only one of the two data sets) in terms of rate of convergence. The second question is: With both source and target data available, is it possible to integrate the data to build an estimator that converges faster in the minimax sense than the better rate offered by the source and target data separately?

Schmidt-Hieber and Zamolodtchikov (2024) developed a tool to understand the local convergence behavior of local averaging estimation and used it to construct an estimator for covariate shift. They found that for $f \in \mathcal{H}(1, \kappa)$ and $a > 2.5$, with the use of target data and source data together, their upper bound of convergence rate in probability gets improved compared to that of using the source data only. After a simple calculation, one sees that it is actually faster than that of using the target data only as well. It remains unknown what the minimax rate of convergence is for the domain adaptation problem for a given pair of (h, h_T) .

In this work, for general n and n_T with $\max(n, n_T) \rightarrow \infty$, we explicitly give the minimax rate of learning f for both bounded and unbounded likelihood ratios or second order moment conditions. More importantly, we show that when n_T is smaller than but not too much smaller than n in relation to the smoothness β and the parameter a that dictates the likelihood ratio between h_T and h , there is a synergistic learning phenomenon (SLP), i.e., the optimal learning rate based on the source data and the target data together is faster than that based on the source data or the target data only. For the purpose of highlighting the new SLP with less secondary technicality, in this work, we start with the one-dimensional Hölder class for the regression function, uniform target density and a general beta source density, and Gaussian errors. The theoretical understanding is also supported by our numerical studies. Subsequently, we generalize these findings to settings where density functions vanish at different polynomial rates with (unknown) parameters, and establish adaptation to the Hölder smoothness parameter.

The rest of this paper is organized as follows. Section 2 introduces the problem formulation. The minimax optimal transfer learning rate is established in Section 3. Numerical illustrations are given in Section 4. Section 5 extends the results to more general settings. Concluding remarks are provided in Section 6. Technical proofs and lemmas are given in the Appendix and the Supplementary Materials (SM).

2 Problem Formulation

We observe $n + n_T$ independent pairs $(X_1, Y_1), \dots, (X_n, Y_n), \dots, (X_{n+n_T}, \dots, Y_{n+n_T}) \in [0, 1] \times R$ with

$$\begin{aligned} X_i &\sim h, \text{ for } i = 1, \dots, n, \\ X_i &\sim h_T, \text{ for } i = n+1, \dots, n+n_T, \\ Y_i &= f(X_i) + \epsilon, \text{ for } i = 1, \dots, n+n_T, \end{aligned}$$

where the error ϵ_i and X_i are independent, ϵ_i independently follows a normal distribution with mean 0 and variance σ^2 , and $\sigma \leq \bar{\sigma} < \infty$ for some $\bar{\sigma} > 0$. Let $\mathcal{D} = (X_i, Y_i)_{i=1}^n$ and $\mathcal{D}^T = (X_i, Y_i)_{i=n+1}^{n+n_T}$ denote the source and target data, respectively. Note that our theoretical results allow n and n_T to be general as long as $n + n_T \rightarrow \infty$. In particular, it is possible that $n_T \ll n$ and even $n_T = 0$.

2.1 Minimax risks

We measure loss of an estimate of f in terms of a squared norm. Let $\|\cdot\|_{L_q(h)}$ denote the L_q norm weighted by the density function h , i.e., for any g , $\|g\|_{L_q(h)} = (\int |g(x)|^q h(x) dx)^{1/q}$, $q \geq 1$. Let $\mathcal{S}(\mathcal{D})$, $\mathcal{S}(\mathcal{D}^T)$, $\mathcal{S}(\mathcal{D}, \mathcal{D}^T)$ denote the set of all estimators of f based on the data set \mathcal{D} , \mathcal{D}^T , and $(\mathcal{D}, \mathcal{D}^T)$, respectively. In this paper, we focus on the minimax rate under $L_2(h_T)$ loss based on source data and target data together (i.e., $(\mathcal{D}, \mathcal{D}^T)$). Given an estimator \hat{f}_{n,n_T} based on $(\mathcal{D}, \mathcal{D}^T)$, let

$$R_{h_T}(f; \hat{f}_{n,n_T}; n, n_T) := \mathbb{E} \int_0^1 (f(x) - \hat{f}_{n,n_T}(x))^2 h_T(x) dx$$

be its risk, where the expectation is taken with respect to the randomness of \mathcal{D}^T and \mathcal{D} under the true regression function f . The minimax risk is

$$R_{h_T}(\mathcal{H}(\beta; \kappa); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) := \inf_{\hat{f}_{n,n_T} \in \mathcal{S}(\mathcal{D}, \mathcal{D}^T)} \sup_{f \in \mathcal{H}(\beta, \kappa), 0 < \sigma \leq \bar{\sigma}} R_{h_T}(f; \hat{f}_{n,n_T}; n, n_T).$$

It describes how well one can estimate f uniformly over the function class $\mathcal{H}(\beta, \kappa)$ using the data $(\mathcal{D}, \mathcal{D}^T)$ in terms of the $L_2(h_T)$ loss that is tailored towards the target population. We call $R_{h_T}(\mathcal{H}(\beta; \kappa); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T)$ the transfer learning rate (TLR) based on both data sets. For comparison, let $R_{h_T}(\mathcal{H}(\beta, \kappa); \bar{\sigma}; \mathcal{D})$, and $R_{h_T}(\mathcal{H}(\beta, \kappa); \bar{\sigma}; \mathcal{D}^T)$ be the minimax risk of learning f based on data set \mathcal{D} and \mathcal{D}^T , respectively. According to Yang and Barron (1999), with the well-known L_∞ and L_2 metric entropy orders of $\mathcal{H}(\beta, \kappa)$, it can be easily obtained that $R_{h_T}(\mathcal{H}(\beta, \kappa); \bar{\sigma}; \mathcal{D}^T) \asymp n_T^{-\frac{2\beta}{2\beta+1}}$. However, to our knowledge, the rate of convergence of $R_{h_T}(\mathcal{H}(\beta, \kappa); \bar{\sigma}; \mathcal{D})$ is unknown prior to this work. Note that $R_{h_T}(\mathcal{H}(\beta, \kappa); \bar{\sigma}; \mathcal{D})$ is a special case of $R_{h_T}(\mathcal{H}(\beta; \kappa); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T)$ with $n_T = 0$.

3 Transfer Learning Rate

In this Section, we explicitly derive minimax lower and upper bounds for the TLR. Throughout the rest of the paper, we consider $h(x) \sim Beta(a, 1)$ with $a > 0$ and $h_T(x) \sim Beta(1, 1)$,

where $Beta(a_1, a_2)$ has density $\frac{x^{a_1-1}(1-x)^{a_2-1}}{B(a_1, a_2)} \mathbf{I}(x \in [0, 1])$ and $B(a_1, a_2) = \int_0^1 x^{a_1-1}(1-x)^{a_2-1} dx$ for $a_1, a_2 > 0$. Let $a_n \succeq b_n$ denote $b_n = O(a_n)$, and $a_n \asymp b_n$ means $a_n \succeq b_n$ and $b_n \succeq a_n$.

3.1 Minimax lower bounding

We give a minimax lower bound of learning f based on \mathcal{D} and \mathcal{D}^T together.

Theorem 1 *For any $a > 0$ and $\beta > 0$, the minimax learning risk satisfies:*

(I) *when $a \leq 2 + \frac{1}{2\beta}$,*

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \succeq (n + n_T)^{-\frac{2\beta}{2\beta+1}};$$

(II) *when $a > 2 + \frac{1}{2\beta}$,*

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \succeq \begin{cases} n^{-\frac{2\beta+1}{2\beta+a}} & n_T \leq c_1 n^{\frac{2\beta+1}{2\beta+a}} \\ (\frac{n_T}{n})^{\frac{1}{a-1}} n_T^{-\frac{2\beta}{2\beta+1}} & c_2 n^{\frac{2\beta+1}{2\beta+a}} \leq n_T \leq c_3 n \\ n_T^{-\frac{2\beta}{2\beta+1}} & n_T \geq c_4 n. \end{cases}$$

Here and hereafter, c_j are positive constants, which are allowed to depend on a , β and $\bar{\sigma}$, but are independent of n and n_T . Furthermore, the above bounds hold for all choices of the constants c_1, c_2, c_3 and c_4 . The inequality $A_{n,n_T} \succeq B_{n,n_T}$ means that $A_{n,n_T} \geq c B_{n,n_T}$ for some positive constant c that does not depend on n and n_T , but may be dependent on a , β , $\bar{\sigma}$ and the constants c_j .

Proof of Theorem 1. We prove the theorem based on global entropy for Case (I) and part of Case (II), but rely on local entropy for the more challenging situations in Case (II). For minimax lower bounding, it suffices to consider a fixed $\sigma > 0$.

Case (I): We first prove that the lower rate $(n + n_T)^{-\frac{2\beta}{2\beta+1}}$ is a valid minimax lower bound for all the situations, although it may be sub-optimal (too small) in some situations as depicted in the theorem.

Let $V_\infty(\epsilon)$ be a continuous upper bound of the covering ϵ -entropy of a function class \mathcal{F} under the sup-norm metric. Given $\epsilon > 0$, let $\mathcal{G}_\epsilon = \{f_1, f_2, \dots, f_N\}$ be an ϵ -net of \mathcal{F} under the sup-norm, where $N \leq \exp(V_\infty(\epsilon))$. Let $P_f(x, y) = \frac{1}{\sqrt{2\pi}\sigma} \exp(-\frac{1}{2\sigma^2}(y - f(x))^2) h(x)$ and $P_f^T(x, y) = \frac{1}{\sqrt{2\pi}\sigma} \exp(-\frac{1}{2\sigma^2}(y - f(x))^2) h_T(x)$ be the joint density of (X, Y) from the source and target distribution, respectively.

Consider any finite subset $\mathcal{F}_0 = \{\tilde{f}_1, \dots, \tilde{f}_m\} \subset \mathcal{F}$ and a uniform prior Θ on \mathcal{F}_0 . From Yang and Barron (1999), we can bound the mutual information $I(\Theta; \mathcal{D}, \mathcal{D}^T)$ in terms of the metric entropy of \mathcal{F} . Indeed,

$$\begin{aligned} I(\Theta; \mathcal{D}, \mathcal{D}^T) &\leq \frac{1}{m} \sum_{k=1}^m \int \prod_{i=1}^n P_{\tilde{f}_k}(x_i, y_i) \prod_{j=1}^{n_T} P_{\tilde{f}_k}^T(x_i^T, y_i^T) \\ &\quad \times \log \frac{\prod_{i=1}^n P_{\tilde{f}_k}(x_i, y_i) \prod_{j=1}^{n_T} P_{\tilde{f}_k}^T(x_i^T, y_i^T)}{Q((x_i, y_i)_{i=1}^n, (x_j^T, y_j^T)_{j=1}^{n_T})} dx_1 dy_1 \cdots dx_{n_T}^T dy_{n_T}^T, \end{aligned}$$

where Q is taken as

$$Q\left((x_i, y_i)_{i=1}^n, (x_j^T, y_j^T)_{j=1}^{n_T}\right) = \frac{1}{N} \sum_{e=1}^N \prod_{i=1}^n P_{f_e}(x_i, y_i) \prod_{j=1}^{n_T} P_{f_e}^T(x_i^T, y_i^T).$$

For any $\tilde{f}_k \in \mathcal{F}_0$, there exists a $f_e \in \mathcal{G}_\epsilon$ such that $\|\tilde{f}_k - f_e\|_\infty \leq \epsilon$. Then it follows that

$$\begin{aligned} & \int \prod_{i=1}^n P_{\tilde{f}_k}(x_i, y_i) \prod_{j=1}^{n_T} P_{\tilde{f}_k}^T(x_i^T, y_i^T) \\ & \quad \times \log \frac{\prod_{i=1}^n P_{\tilde{f}_k}(x_i, y_i) \prod_{j=1}^{n_T} P_{\tilde{f}_k}^T(x_i^T, y_i^T)}{Q\left((x_i, y_i)_{i=1}^n, (x_j^T, y_j^T)_{j=1}^{n_T}\right)} dx_1 dy_1 \cdots dx_{n_T}^T dy_{n_T}^T \\ & \leq \log N + \int \prod_{i=1}^n P_{\tilde{f}_k}(x_i, y_i) \prod_{j=1}^{n_T} P_{\tilde{f}_k}^T(x_i^T, y_i^T) \\ & \quad \times \log \frac{\prod_{i=1}^n P_{\tilde{f}_k}(x_i, y_i) \prod_{j=1}^{n_T} P_{\tilde{f}_k}^T(x_i^T, y_i^T)}{\prod_{i=1}^n P_{f_e}(x_i, y_i) \prod_{j=1}^{n_T} P_{f_e}^T(x_i^T, y_i^T)} dx_1 dy_1 \cdots dx_{n_T}^T dy_{n_T}^T \\ & = \log N + \frac{n}{2\sigma^2} \|\tilde{f}_k - f_e\|_h^2 + \frac{n_T}{2\sigma^2} \|\tilde{f}_k - f_e\|_{h_T}^2 \\ & \leq \log N + \frac{1}{2\sigma^2} (n + n_T) \|\tilde{f}_k - f_e\|_\infty^2 \\ & \leq \log N + \frac{1}{2\sigma^2} \bar{n} \epsilon^2, \end{aligned}$$

where $\bar{n} = n + n_T$ is the total sample size. We then conclude that $I(\Theta; \mathcal{D}, \mathcal{D}^T) \leq V_\infty(\epsilon) + \frac{1}{2\sigma^2} \bar{n} \epsilon^2$. Choose ϵ_n such that $V_\infty(\epsilon) = \frac{1}{2\sigma^2} \bar{n} \epsilon^2$ and let $\underline{\epsilon}_n$ satisfy

$$M_{h_T}(\underline{\epsilon}_n) = \frac{2}{\sigma^2} \bar{n} \epsilon_n^2 + 2 \log 2,$$

where $M_{h_T}(\epsilon)$ denotes the ϵ -packing entropy of \mathcal{F} under $\|\cdot\|_{h_T}$ distance. From Yang and Barron (1999), we know

$$\inf_{\hat{f}} \sup_{f \in \mathcal{F}, 0 < \sigma \leq \bar{\sigma}} \mathbb{E} \|\hat{f} - f\|_{h_T}^2 \geq \frac{1}{8} \epsilon_n^2,$$

where \hat{f} is based on \mathcal{D} and \mathcal{D}^T . For \mathcal{F} being the Hölder class, it is well-known (Carl, 1981; Temlyakov, 1989; Birman and Solomjak, 1974) that

$$V_\infty(\epsilon) \asymp M_{h_T}(\epsilon) \asymp \left(\frac{1}{\epsilon}\right)^{\frac{1}{\beta}}.$$

Consequently, we know $\epsilon_n \asymp \underline{\epsilon}_n \asymp \bar{n}^{-\frac{\beta}{2\beta+1}}$. Therefore, we have shown

$$\inf_{\hat{f}} \sup_{f \in \mathcal{H}(\beta, \kappa), 0 < \sigma \leq \bar{\sigma}} \mathbb{E} \|\hat{f} - f\|_{h_T}^2 \succeq \bar{n}^{-\frac{2\beta}{2\beta+1}}.$$

That is, regardless of the value of a , the minimax rate of convergence cannot be faster than the standard rate $\bar{n}^{-\frac{2\beta}{2\beta+1}}$ based on \bar{n} observations from the target distribution.

Case (II): We derive the lower rate under different settings of n and n_T when $a > 2 + \frac{1}{2\beta}$.

Situation 1: $n_T \leq c_1 n^{\frac{2\beta+1}{2\beta+a}}$ for some constant $c_1 > 0$.

Consider the following function class $\mathcal{F}_\eta = \{f \in \mathcal{F} : nD(P_f || P_{f_0}) + n_T D(P_f^T || P_{f_0}^T) \leq \eta^2\}$, for some $\eta > 0$ and $f_0 \equiv 0$. Then for any finite set in \mathcal{F}_η and a uniform prior Θ on it, by the definition of \mathcal{F}_η , we have that the mutual information satisfies:

$$I(\Theta; \mathcal{D}, \mathcal{D}^T) \leq \eta^2.$$

Proper choices of η will be made later. Given $\beta > 0$, let $\psi : R \rightarrow [0, \infty)$ be a $C^\infty(R)$ function supported in $[0, 1]$ satisfying $\psi(0) = \psi(1) = 0$, $\|\psi\|_\infty \leq A$ for some $0 < A < \infty$, $\int_0^1 \psi^2(x) dx > 0$ and $\psi \in \mathcal{H}(\beta, K)$ when restricted on $[0, 1]$. Given an integer $m > 1$, for $1 \leq j \leq m$, consider $\psi_j(x) = m^{-\beta} \psi(mx - (j-1))$. Clearly, ψ_j has support on $\left[\frac{j-1}{m}, \frac{j}{m}\right]$, $\int_0^1 \psi_j^2(x) dx = \frac{\int_0^1 \psi^2(y) dy}{m^{2\beta+1}}$, and

$$\begin{aligned} a \int_0^1 \psi_j^2(x) x^{a-1} dx &= am^{-2\beta} \int_{\frac{j-1}{m}}^{\frac{j}{m}} \psi^2(mx - (j-1)) x^{a-1} dx \\ &= am^{-2\beta} \int_0^1 \psi^2(y) \frac{(y + (j-1))^{a-1}}{m^a} dy \\ &= \frac{a}{m^{2\beta+a}} \int_0^1 \psi^2(y) (y + (j-1))^{a-1} dy \\ &\leq \frac{aA^2}{m^{2\beta+a}} j^{a-1}. \end{aligned}$$

Now for $1 \leq J \leq m$, let $\mathcal{T}_J = \{-1, 1\}^J$. Then for $t = (t(1), \dots, t(J)) \in \mathcal{T}_J$, define

$$f_t(x) = \sum_{j=1}^J t(j) \psi_j(x), \quad \text{for } 0 \leq x \leq 1.$$

Note that with a proper scaling of ψ , we have $f_t \in \mathcal{H}(\beta, K)$, for each $t \in \mathcal{T}_J$,

$$\begin{aligned} D(P_{f_t} || P_{f_0}) &\leq \frac{1}{2\sigma^2} \sum_{j=1}^J \frac{aA^2}{m^{2\beta+a}} j^{a-1} \leq \frac{1}{2\sigma^2} \frac{aA^2}{m^{2\beta+a}} J^a, \\ D(P_{f_t}^T || P_{f_0}^T) &= \frac{1}{2\sigma^2} \frac{J}{m^{2\beta+1}} \int_0^1 \psi^2(y) dy. \end{aligned}$$

Therefore, we know $f_t \in \mathcal{F}_\eta$ for all $t \in \mathcal{T}_J$ if $\eta^2 \geq \frac{1}{2\sigma^2} \left(n \frac{aA^2}{m^{2\beta+a}} J^a + n_T \frac{\int_0^1 \psi^2(y) dy}{m^{2\beta+1}} J \right)$.

We take $\eta^2 = 1$, $m = \lfloor cn^{\frac{1}{2\beta+a}} \rfloor$, and J fixed. Then when c is chosen large enough, we can easily verify that for all $t \in \mathcal{T}_J$, $f_t \in \mathcal{F}_\eta$. Note that the Hamming distance between t_1 and t_2 in \mathcal{T}_J is at least 1 for $t_1 \neq t_2$, and then

$$\int_0^1 (f_{t_1}(x) - f_{t_2}(x))^2 dx \geq 4 \frac{\int_0^1 \psi^2(y) dy}{m^{2\beta+1}},$$

which is of order $n^{-\frac{2\beta+1}{2\beta+a}}$. When J is chosen large enough ($J \geq 5$), the application of Fano's inequality (e.g., Equation (1), Yang and Barron (1999)) readily yields the minimax lower rate $n^{-\frac{2\beta+1}{2\beta+a}}$.

Situation 2: $c_2 n^{\frac{2\beta+1}{2\beta+a}} \leq n_T \leq c_3 n$, for some positive constants c_2 and c_3 .

In this situation, we take $\eta^2 = c \left(\frac{n_T^{\frac{2\beta+a}{2\beta+1}}}{n} \right)^{\frac{1}{a-1}}$ for some constant $c > 0$. We choose $m = \lfloor c' n_T^{\frac{1}{2\beta+1}} \rfloor$ and $J = \lfloor m \left(\frac{n_T}{n} \right)^{\frac{1}{a-1}} \rfloor$. Then with c' large enough, we can ensure

$$\eta^2 \geq n \frac{aA^2}{m^{2\beta+a}} J^a + n_T \frac{\int_0^1 \psi^2(y) dy}{m^{2\beta+1}} J.$$

In \mathcal{T}_J , by Gilbert-Varshamov bound, there exist at least $2^{J/8}$ elements such that they are pairwise separated by at least $\frac{J}{8}$ in Hamming distance. Note that for any such pair, say t_1 and t_2 , due to the construction of ψ_j 's,

$$\int_0^1 (f_{t_1}(x) - f_{t_2}(x))^2 dx \geq 4 \frac{\int_0^1 \psi^2(y) dy}{m^{2\beta+1}} \frac{J}{8},$$

which is of order $n_T^{-\frac{2\beta}{2\beta+1}} \left(\frac{n_T}{n} \right)^{\frac{1}{a-1}}$. And the log-cardinality of the set is at least $\frac{J}{8}$, which is of order

$$n_T^{\frac{1}{2\beta+1}} \left(\frac{n_T}{n} \right)^{\frac{1}{a-1}} = \left(\frac{n_T^{\frac{2\beta+a}{2\beta+1}}}{n} \right)^{\frac{1}{a-1}} \asymp \eta^2.$$

With a choice of c' large enough, by Fano's inequality, we conclude the minimax rate is

$$n_T^{-\frac{2\beta}{2\beta+1}} \left(\frac{n_T}{n} \right)^{\frac{1}{a-1}}.$$

Situation 3: $n_T \geq c_4 n$ for some constant $c_4 > 0$. The lower rate is readily seen in the proof of Case (I).

Based on all above, Theorem 1 follows.

3.2 Minimax upper bounding

To obtain a good upper bound, adopting a technique of Schmidt-Hieber and Zamolodchikov (2024), we consider a local region measured by a function $t_n(x)$ that satisfies

$$t_n^{2\beta}(x) = \frac{1}{nH(x \pm t_n(x)) + n_T H_T(x \pm t_n(x))}, \quad (1)$$

where $H(x \pm t_n(x)) = \int_{\max(x-t_n(x), 0)}^{\min(x+t_n(x), 1)} h(y) dy = (\min(x + t_n(x), 1))^a - (\max(x - t_n(x), 0))^a$ and $H_T(x \pm t_n(x)) = \int_{\max(x-t_n(x), 0)}^{\min(x+t_n(x), 1)} h_T(y) dy = \min(x + t_n(x), 1) - \max(x - t_n(x), 0)$. Clearly, when local polynomial tools (Fan and Gijbels, 2018) are used to estimate the nonparametric function $f(x)$, the function $t_n(x)$ can be regarded as a local (or adaptive) bandwidth

depending on the point x . Moreover, based on local polynomial techniques, it is known that the bias and variance of nonparametric estimator are at the order $t_n^\beta(x)$ and $(nt_n(x))^{-1}$, respectively. Thus, equation (1) is to provide a good trade off between the bias and variance. Following similar arguments as those in Schmidt-Hieber and Zamolodtchikov (2024), Lemma A.7 and Lemma A.8 in the Appendix show the existence of $t_n(x)$ and several properties of $t_n(x)$ including the uniqueness of $t_n(x)$ and its differentiability. We also refer to $t_n(x)$ as the spread function when it satisfies equation (1). The next Theorem 2 gives an upper bound for the function class $\mathcal{H}(\beta, \kappa)$ based on local polynomial estimators, defined in equation (A.9), when $\beta > 1$ and Nadaraya-Watson (NW) estimators, defined in equation (A.8), when $\beta \in (0, 1]$.

Theorem 2 *For any $a > 0$ and $\beta > 0$, the minimax learning rate satisfies:*

$$(I) \text{ when } a \leq 2 + \frac{1}{2\beta},$$

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \preceq (n + n_T)^{-\frac{2\beta}{2\beta+1}};$$

$$(II) \text{ when } a > 2 + \frac{1}{2\beta},$$

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \preceq \begin{cases} n^{-\frac{2\beta+1}{2\beta+a}} & n_T \leq c_1 n^{\frac{2\beta+1}{2\beta+a}} \\ (\frac{n_T}{n})^{\frac{1}{a-1}} n_T^{-\frac{2\beta}{2\beta+1}} & c_2 n^{\frac{2\beta+1}{2\beta+a}} \leq n_T \leq c_3 n \\ n_T^{-\frac{2\beta}{2\beta+1}} & n_T \geq c_4 n. \end{cases}$$

Proof of Theorem 2. Using Lemma A.9 (NW estimator for $\beta \in (0, 1]$) and Lemma A.10 (local polynomial estimator for $\beta > 1$), we have that

$$\mathbb{E} \left[(\hat{f}_{n,n_T}(x) - f(x))^2 \right] \leq C \left((t_n(x))^{2\beta} + \frac{1}{nH(x \pm t_n(x)) + n_T H_T(x \pm t_n(x))} \right),$$

where C is a constant independent of x for $x \in [0, 1]$. Based on the definition of $t_n(x)$, we have that

$$\int_0^1 \left(\hat{f}_{n,n_T}(x) - f(x) \right)^2 h_T(x) dx \preceq \int_0^1 (t_n(x))^{2\beta} dx. \quad (2)$$

Next we show the order of the spread function $t_n(x)$. We split $[0, 1]$ into three intervals $I_1 := [0, \alpha_n]$, $I_2 := (\alpha_n, b_n)$ and $I_3 := [b_n, 1]$ such that $t_n(\alpha_n) = \alpha_n$ and $t_n(b_n) = 1 - b_n$.

The solution α_n of the equation $t_n(x) = x$ must satisfy

$$\alpha_n^{2\beta} = \frac{1}{n(2\alpha_n)^a + n_T(2\alpha_n)}.$$

Let $a_{n,n_T} = o(b_{n,n_T})$ represents $a_{n,n_T}/b_{n,n_T} \rightarrow 0$ as $n, n_T \rightarrow \infty$. Clearly, if $n_T 2\alpha_n^{2\beta+1} = o(n 2^a \alpha_n^{2\beta+a})$ and $n_T = o(n^{\frac{2\beta+1}{2\beta+a}})$, it follows that $\alpha_n \asymp n^{-\frac{1}{2\beta+a}}$; when $n 2^{a-1} \alpha_n^{2\beta+a} = o(n_T \alpha_n^{2\beta+1})$ and $n^{\frac{2\beta+1}{2\beta+a}} = o(n_T)$, it follows that $\alpha_n \asymp n_T^{-\frac{1}{2\beta+1}}$. Combining the results,

we have $\alpha_n \asymp \left(n^{\frac{2\beta+1}{2\beta+a}} + n_T \right)^{-\frac{1}{2\beta+1}}$. Note that $t_n(0)^{2\beta} = \frac{1}{n(t_n(0))^\alpha + n_T t_n(0)}$. Using similar arguments, we have that $t_n(0) \asymp \left(n^{\frac{2\beta+1}{2\beta+a}} + n_T \right)^{-\frac{1}{2\beta+1}}$. According to Lemma 2 (iii), we know that $t_n(x)$ is strictly decreasing in the region $[0, b_n]$, and strictly increasing in the region $[b_n, 1]$ and thus $t_n(\alpha_n) \leq t_n(x) \leq t_n(0)$ for $x \in [0, \alpha_n]$, that is,

$$t_n(x) \asymp \left(n^{\frac{2\beta+1}{2\beta+a}} + n_T \right)^{-\frac{1}{2\beta+1}}, \quad x \in [0, \alpha_n].$$

Similarly, for b_n we can obtain that $1 - b_n \asymp (n + n_T)^{-\frac{1}{2\beta+1}}$, $t_n(1) \asymp (n + n_T)^{-\frac{1}{2\beta+1}}$, and $t_n(b_n) \leq t_n(x) \leq t_n(1)$ for $x \in [b_n, 1]$. That is,

$$t_n(x) \asymp (n + n_T)^{-\frac{1}{2\beta+1}}, \quad x \in [b_n, 1].$$

For the second region, we can obtain that $t_n(x) \asymp \left(\frac{1}{nx^{a-1} + n_T} \right)^{\frac{1}{2\beta+1}}$.

Then, we have

$$\begin{aligned} \mathbb{E} \int_0^1 (\hat{f}_{n,n_T}(x) - f(x))^2 h_T(x) dx &\preceq \int_0^1 (t_n(x))^{2\beta} dx \\ &\preceq \left(n^{\frac{2\beta+1}{2\beta+a}} + n_T \right)^{-1} + \int_{\alpha_n}^1 \left(\frac{1}{nx^{a-1} + n_T} \right)^{\frac{2\beta}{2\beta+1}} dx. \end{aligned}$$

Next, we give the explicit form of the upper bound under different settings of n and n_T for Cases (I)–(II):

Situation 1: If $n_T \leq c_1 n^{\frac{2\beta+1}{2\beta+a}}$, then it follows that

$$\begin{aligned} \mathbb{E} \int_0^1 (\hat{f}_{n,n_T}(x) - f(x))^2 h_T(x) dx &\preceq n^{-\frac{2\beta+1}{2\beta+a}} + n^{-\frac{2\beta}{2\beta+1}} \int_{\alpha_n}^1 x^{(1-a)\frac{2\beta}{2\beta+1}} dx \\ &\preceq n^{-\frac{2\beta+1}{2\beta+a}} + n^{-\frac{2\beta}{2\beta+1}} (\log n)^{I(a=2+\frac{1}{2\beta})} \\ &\preceq \begin{cases} n^{-\frac{2\beta}{2\beta+1}}, & \text{for } 0 < a < 2 + \frac{1}{2\beta} \\ n^{-\frac{2\beta}{2\beta+1}} \log n, & \text{for } a = 2 + \frac{1}{2\beta} \\ n^{-\frac{2\beta+1}{2\beta+a}}, & \text{for } a > 2 + \frac{1}{2\beta}. \end{cases} \end{aligned}$$

Situation 2: If $a > 1$ and $c_2 n^{\frac{2\beta+1}{2\beta+a}} \leq n_T \leq c_3 n$, then it follows from $b_n \asymp 1 - n^{-\frac{1}{2\beta+1}} < 1$ that

$$\begin{aligned} & \mathbb{E} \int_0^1 (\hat{f}_{n,n_T}(x) - f(x))^2 h_T(x) dx \\ & \preceq n_T^{-1} + \int_{\left(\frac{1}{n_T}\right)^{\frac{1}{2\beta+1}}}^1 \left(\frac{1}{nx^{a-1} + n_T} \right)^{\frac{2\beta}{2\beta+1}} dx \\ & \preceq n_T^{-1} + \int_{\left(\frac{1}{n_T}\right)^{\frac{1}{2\beta+1}}}^{\left(\frac{n_T}{n}\right)^{1/(a-1)}} n_T^{-\frac{2\beta}{2\beta+1}} dx + n^{-\frac{2\beta}{2\beta+1}} \int_{\left(\frac{n_T}{n}\right)^{1/(a-1)}}^1 x^{(1-a)\frac{2\beta}{2\beta+1}} dx \\ & \preceq \begin{cases} n_T^{-1} + \left(\frac{n_T}{n}\right)^{1/(a-1)} n_T^{-\frac{2\beta}{2\beta+1}} + n^{-\frac{2\beta}{2\beta+1}}, & \text{for } 1 < a < 2 + \frac{1}{2\beta} \\ n_T^{-1} + \left(\frac{n_T}{n}\right)^{1/(a-1)} n_T^{-\frac{2\beta}{2\beta+1}} + n^{-\frac{2\beta}{2\beta+1}} \log n, & \text{for } a = 2 + \frac{1}{2\beta} \\ n_T^{-1} + 2\left(\frac{n_T}{n}\right)^{1/(a-1)} n_T^{-\frac{2\beta}{2\beta+1}} - n^{-\frac{2\beta}{2\beta+1}}, & \text{for } a > 2 + \frac{1}{2\beta} \end{cases} \\ & \preceq \begin{cases} n^{-\frac{2\beta}{2\beta+1}}, & \text{for } 1 < a < 2 + \frac{1}{2\beta} \\ n^{-\frac{2\beta}{2\beta+1}} \log n, & \text{for } a = 2 + \frac{1}{2\beta} \\ \left(\frac{n_T}{n}\right)^{1/(a-1)} n_T^{-\frac{2\beta}{2\beta+1}}, & \text{for } a > 2 + \frac{1}{2\beta}. \end{cases} \end{aligned}$$

Situation 3: If $n_T \geq c_4 \left(nI(a > 1) + n^{\frac{2\beta+1}{2\beta+a}} I(a \leq 1) \right)$, it follows that

$$\begin{aligned} \mathbb{E} \int_0^1 (\hat{f}_{n,n_T}(x) - f(x))^2 h_T(x) dx & \preceq n_T^{-1} + \int_{\left(\frac{1}{n_T}\right)^{\frac{1}{2\beta+1}}}^1 n_T^{-\frac{2\beta}{2\beta+1}} dx \\ & \preceq n_T^{-1} + n_T^{-\frac{2\beta}{2\beta+1}} \preceq n_T^{-\frac{2\beta}{2\beta+1}}. \end{aligned}$$

Noting that in Situations 1 and 2, when $a = 2 + \frac{1}{2\beta}$, $n_T \leq n$, it is sufficient to use only the source data to construct the estimator, which yields $\mathbb{E} \int_0^1 (\hat{f}_{n,n_T}(x) - f(x))^2 h_T(x) dx \preceq n^{-\frac{2\beta}{2\beta+1}}$. Then, Theorem 2 follows.

Remark: Schmidt-Hieber and Zamolodchikov (2024) obtained a similar upper bound (in probability with an extra logarithm term needed for their sup-norm loss) for a special case with $\beta = 1$ and $a > 2.5$. Particularly, they showed that (Lemma 17), under the condition $n^{\frac{3}{2+a}} \log^{\frac{a-1}{2+a}} n \ll n_T < n$,

$$\int_0^1 (\hat{f}_{n,n_T}(x) - f_0(x))^2 dx \preceq \left(\frac{\log n}{n_T} \right)^{2/3} \left(\frac{n_T}{n} \right)^{1/(a-1)},$$

with probability converging to one as $n \rightarrow \infty$.

3.3 Optimal transfer learning rate and synergistic learning phenomenon

Combining Theorems 1 and 2, we can obtain the optimal TLR, which is summarized in the following Corollary 3. To show the SLP, we define the synergistic acceleration rate (SAR)

as the rate of

$$S(\mathcal{D}, \mathcal{D}^T; n, n_T) = \frac{\min(R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}^T), R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}))}{R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T)},$$

which is the ratio between the better rate of learning f based on either the target data or the source data and the optimal TLR based on the target and source data together.

Corollary 3 *For any $a > 0$ and $\beta > 0$,*

(a) *the optimal TLR is:*

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \asymp \begin{cases} (n + n_T)^{-\frac{2\beta}{2\beta+1}} & \forall n, n_T \\ n^{-\frac{2\beta+1}{2\beta+a}} & n_T \leq c_0 n^{\frac{2\beta+1}{2\beta+a}} \\ (\frac{n_T}{n})^{\frac{1}{a-1}} n_T^{-\frac{2\beta}{2\beta+1}} & c_1 n^{\frac{2\beta+1}{2\beta+a}} \leq n_T \leq c_2 n \\ n_T^{-\frac{2\beta}{2\beta+1}} & n_T \geq c_3 n \end{cases} \begin{array}{lll} a \leq 2 + \frac{1}{2\beta} \\ a > 2 + \frac{1}{2\beta} \\ a > 2 + \frac{1}{2\beta} \\ a > 2 + \frac{1}{2\beta}. \end{array}$$

(b) *For the SAR, we have*

$$S(\mathcal{D}, \mathcal{D}^T; n, n_T) \asymp \begin{cases} \left(n_T n^{-\frac{2\beta+1}{2\beta+a}}\right)^{\frac{2\beta}{2\beta+1} - \frac{1}{a-1}}, & \text{for } n^{\frac{2\beta+1}{2\beta+a}} \prec n_T \preceq n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}}, a > 2 + \frac{1}{2\beta} \\ (n/n_T)^{\frac{1}{a-1}} & \text{for } n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}} \preceq n_T \prec n, a > 2 + \frac{1}{2\beta} \\ 1 & \text{otherwise.} \end{cases}$$

According to Corollary 3, we see that only when $n^{\frac{2\beta+1}{2\beta+a}} \prec n_T \prec n$ and $a > 2 + \frac{1}{2\beta}$, the SAR tends to infinity as $n \rightarrow \infty$, i.e., the SLP occurs. Furthermore, we can see that as a increases, a smaller n_T is enough to be helpful on learning f as long as $n_T \succ n^{\frac{2\beta+1}{2\beta+a}}$. On the other hand, as β increases, a larger n_T is required to make the additional target data helpful for learning f . In the next subsection, we discuss in more details on how the SAR changes according to n and n_T in relation to β and a .

3.4 Sample size relationship regions and SAR

When the SLP occurs, there are three critical target sample sizes relative to the source sample size that determine the behavior of the SAR: the lower critical target size $n_T \asymp n^{\frac{2\beta+1}{2\beta+a}}$, after which the target sample becomes useful, the equalizing critical target size $n_T \asymp n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}}$, at which the source sample and the target sample give exactly the same rate of convergence on their own, and the upper target size $n_T \asymp n$, after which the source sample does not benefit the rate of convergence when combined with the target data.

It is interesting to note that the SAR behaves differently before and after the equalizing critical target sample size, i.e., $n_T \asymp n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}}$, where SAR achieves the largest value. Particularly, the SAR increases as n_T increases from the lower critical target size to the equalizing critical target size, and then decreases as n_T keeps increasing from the equalizing

critical target size to the upper critical target size, i.e., $n_T \asymp n$. Accordingly, when $a > 2 + \frac{1}{2\beta}$, we divide the sample size relationship between n_T and n (SSR) into four regions where source and target data serve rather different roles in the contribution to the optimal TLR.

1. Source Dominating region (SD): the target size is no larger than the lower critical target size $n_T \preceq n^{\frac{2\beta+1}{2\beta+a}}$. The need of estimation of f around $x_0 = 0$, where the likelihood ratio $\rho(x) \rightarrow \infty$ as $x \rightarrow x_0$, indicates the issue that there are relatively few source observations to help learn f around x_0 . Due to the gap between h and h_T around x_0 , the learning rate based on the source data only is slow at $n^{-\frac{2\beta+1}{2\beta+a}}$, slower than the rate $n^{-\frac{2\beta}{2\beta+1}}$ under $L_2(h)$ loss. In region SD, n_T is too small to be helpful on learning f around x_0 . Thus, the learning rate is determined by the source data only.
2. Source Leading region (SL): the target size is larger than the lower critical target size and smaller than the equalizing critical target size, i.e., $n^{\frac{2\beta+1}{2\beta+a}} \prec n_T \preceq n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}}$. In region SL, the learning rate based on the source data only is still faster than that based on the target data only, i.e., $n_T^{-\frac{2\beta}{2\beta+1}}$. Combining with the n_T target observations, the learning rate around x_0 gets improved over that based on the source data only. From the formula of SAR, it is easy to see that the SAR increases as a increases in SL. This is intuitively clear since when the source data is leading, the supporting effect of the target data is more significant when a is large.
3. Target Leading region (TL): the target size is no smaller than the equalizing critical target size and smaller than the upper critical target size, i.e., $n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}} \preceq n_T \prec n$. In this region, the learning rate based on the target data only is already faster than that based on the source data only. The source data help the estimation at majority of the points where $h(x)$ is not very small due to its large size than n_T . Combining with n source observations, the learning rate gets improved over that based on the target data only. In TL, we can see that the SAR actually decreases as a increases. Clearly, when target data is leading, the supporting effect of the source data is less significant when a is larger.
4. Target Dominating region (TD): the target size is no smaller than the upper critical target size, i.e., $n_T \succeq n$. In this region, n_T is large enough such that the n source observations are not useful in terms of rate of convergence.

Table 1 displays the optimal TLR and the better individual learning rate based on the source or target data alone in all possible situations in our context.

4 Simulation Studies

In this section, we conduct simulations to gain a numerical understanding of the main theoretical results. In particular, under the setting $a > 2 + \frac{1}{2\beta}$, we show numerical results in the four SSR regions to illustrate the SLP with $\beta = 0.5$ and 0.9 , respectively. Considering $a = 4$, according to Corollary 3, we know that the SLP happens when $n^{\frac{2\beta+1}{2\beta+4}} \prec n_T \prec n$.

Table 1: The minimax optimal TLR based on both n_T target observations and n source observations and the better individual learning rate based on the target data only or the source data only for the Hölder class $\mathcal{H}(\beta, \kappa)$ with $h_T \sim \text{Beta}(1, 1)$, $h \sim \text{Beta}(a, 1)$ for $a > 0$.

Settings		Region	Learning rate		
			Optimal TLR	Better individual rate	Synergistic
$0 < a \leq 2 + \frac{1}{2\beta}$	$n_T \preceq n$	SD	$n^{-\frac{2\beta}{2\beta+1}}$	$n^{-\frac{2\beta}{2\beta+1}}$	No
	$n_T \succeq n$	TD	$n_T^{-\frac{2\beta}{2\beta+1}}$	$n_T^{-\frac{2\beta}{2\beta+1}}$	No
$a > 2 + \frac{1}{2\beta}$	$n_T \preceq n^{\frac{2\beta+1}{2\beta+a}}$	SD	$n^{-\frac{2\beta+1}{2\beta+a}}$	$n^{-\frac{2\beta+1}{2\beta+a}}$	No
	$n^{\frac{2\beta+1}{2\beta+a}} \prec n_T \preceq n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}}$	SL	$(\frac{n_T}{n})^{\frac{1}{a-1}} n_T^{-\frac{2\beta}{2\beta+1}}$	$n^{-\frac{2\beta+1}{2\beta+a}}$	Yes
	$n^{\frac{(2\beta+1)^2}{2\beta(2\beta+a)}} \preceq n_T \prec n$	TL	$(\frac{n_T}{n})^{\frac{1}{a-1}} n_T^{-\frac{2\beta}{2\beta+1}}$	$n_T^{-\frac{2\beta}{2\beta+1}}$	Yes
	$n_T \succeq n$	TD	$n_T^{-\frac{2\beta}{2\beta+1}}$	$n_T^{-\frac{2\beta}{2\beta+1}}$	No

Thus, considering $n = 3000, 5000, 10000, 30000, 50000, 100000$, we set $n_T = 0.1 \times n^{\frac{2\beta+1}{2\beta+4}}, 0.5 \times n^{\frac{2\beta+1}{2\beta+4}(1+c_{4,SL})}, n^{\frac{2\beta+1}{2\beta+4}(1+c_{4,TL})}$, $10 \times n$, respectively, corresponding to regions SD, SL, TL, TD, respectively, with $c_{4,SL}$ and $c_{4,TL}$ properly chosen.

According to Corollary 3, in our setting, when $a > 2 + \frac{1}{2\beta}$, we have in the region SL:

$$\log \text{SAR} = O(1) + c_{a,SL} \times \frac{2\beta+1}{2\beta+a} \times \left(\frac{2\beta}{2\beta+1} - \frac{1}{a-1} \right) \log n, \quad (3)$$

and in the region TL:

$$\log \text{SAR} = O(1) + \left(1 - \frac{2\beta+1}{2\beta+a} \times (1 + c_{a,TL}) \right) \times \frac{1}{a-1} \log n, \quad (4)$$

and for the SD and TD regions, $\log \text{SAR} = O(1)$. Note that for $a \leq 2 + \frac{1}{2\beta}$, we always have $\log \text{SAR} = O(1)$. Thus, our simulations focus on examining that (a) the linear relationship between $\log \text{SAR}$ and $\log n$ in the regions SL and TL when $a > 2 + \frac{1}{2\beta}$, (b) bounded relationship in regions SD and TD when $a > 2 + \frac{1}{2\beta}$, and (c) bounded relationship when $a < 2 + \frac{1}{2\beta}$.

For $\beta = 0.5$, we set $(c_{4,SL}, c_{4,TL}) = (0.95, 1.2)$ representing the SL and TL regions, where the SLP should occur in the two different ways as explained earlier. Similarly, for $\beta = 0.9$, we set $(c_{4,SL}, c_{4,TL}) = (0.4, 0.7)$. For comparison, we also add the results for $(a, \beta) = (2.6, 0.5)$ and $(2.1, 0.9)$ under the same SSRs, i.e., SSR-1 with $n_T \preceq n^{\frac{2\beta+1}{2\beta+4}}$, SSR-2 with $n^{\frac{2\beta+1}{2\beta+4}} \prec n_T \preceq n^{\frac{(2\beta+1)^2}{2\beta(2\beta+4)}}$, SSR-3 with $n^{\frac{(2\beta+1)^2}{2\beta(2\beta+4)}} \preceq n_T \prec n$ and SSR-4 with $n_T \succeq n$, respectively. Clearly, for the two settings $(a, \beta) = (2.6, 0.5)$ and $(2.1, 0.9)$, the SLP does not happen.

Two cases of $f(x)$ are considered: $f_1(x) = 0.2 \times x^\beta$ and $f_2(x) = 0.2 \times |x - 0.5|^\beta$. The data are generated from $y = f(x) + \epsilon$, where $\epsilon \sim N(0, 0.3^2)$ and x either follows a uniform distribution, i.e., $h_T(x) \sim U(0, 1)$ for target data, or x follows a beta distribution, i.e., $h(x) \sim \text{Beta}(a, 1)$ as defined in Section 3 for source data. The estima-

tion of f is calculated based on NW estimator, defined in equation (A.8), with the indicator function as the kernel function, i.e., $I(x - h \leq x_i \leq x + h)$, and the bandwidth $h = ct_n(x) = c \left[\alpha_n I(0 \leq x \leq \alpha_n) + (nx^{a-1} + n_T)^{-\frac{1}{2\beta+1}} I(\alpha_n < x < b_n) + (1 - b_n) \times I(b_n \leq x \leq 1) \right]$, where $\alpha_n = (n^{\frac{2\beta+1}{2\beta+a}} + n_T)^{-\frac{1}{2\beta+1}}$, $b_n = 1 - (n + n_T)^{-\frac{1}{2\beta+1}}$ and c is a constant and set to be 0.7 in this simulation. Denote $\hat{f}_{n,n_T}(x)$ as the NW estimator based on source data and target data together. Let $\hat{f}(x)$ and $\hat{f}_T(x)$ represent the NW estimator based on the source data (treating $n_T = 0$) and the target data (treating $n = 0$), respectively.

The squared $L_2(h_T)$ loss is approximated at N fixed grid points in $[0, 1]$. That is, for an estimator \hat{f} , we calculate $L_{h_T}(f, \hat{f}^{(k)}) = \frac{1}{N} \sum_{i=1}^N (\hat{f}^{(k)}(x_i) - f(x_i))^2$, where $N = 3000$, $x_i = i/N$, and k represents the k th simulation run. Let $L^{(k)}$, $L_T^{(k)}$ and $L_{n,n_T}^{(k)}$ denote the loss of \hat{f} , \hat{f}_T and \hat{f}_{n,n_T} respectively based on the k th simulation run. For each simulation setting with the chosen n , n_T , β and a , to obtain a stable risk ratio, we further calculate the median ratio in terms of log SAR = $\log \frac{\min(\text{median}_{k=1,\dots,100} L^{(k)}, \text{median}_{k=1,\dots,100} L_T^{(k)})}{\text{median}_{k=1,\dots,100} L_{n,n_T}^{(k)}}$ to see how the log SAR changes in $\log n$ according to varying n , n_T , β and a .

Based on equations (3) and (4), we have a linear relationship with slope $\{0.063, 0.04\}$ at $\beta = 0.5$ for regions SL and TL, respectively, with slope 0.060 at $\beta = 0.9$ for both regions SL and TL. We show the log SAR v.s. $\log n$ in the following Figures 1 and 2. It can be seen that, when $\beta \in \{0.5, 0.9\}$, $a = 4$, clear line shapes (linear regression with significant coefficients close to the true theoretical values) are shown for regions SL and TL, while in regions SD and TD, bounded relationships are shown, which support the results of Corollary 3 that only when $n^{\frac{2\beta+1}{2\beta+4}} \prec n_T \prec n$, the SLP occurs. In addition, with $(\beta, a) = (0.5, 2.6)$ and $(0.9, 2.1)$, bounded relationships are shown in Figures 1 and 2 in all four regions SSR-r, $r = 1, 2, 3, 4$, respectively, which also support that only when $a > 2 + \frac{1}{2\beta}$, the SLP may happen.

5 Extension

In this section, we extend the results to more general situations. Importantly, we allow the target density and the source density to be general and interestingly, it turns out that the minimax transfer learning rate depends on the smoothness of f and h and h_T in a more complicated way. For notational ease in some later expressions, h will be denoted as h_A .

5.1 Density functions that may approach 0 at different orders

Now, we consider a general case under which both h_T and h_A are upper-bounded but may approach 0 at a finite number of points in $[0, 1]$. Define the “potential singularity points” to be

$$S^o = \{x \in [0, 1] : \lim_{x_n \rightarrow x^-} h_r(x_n) = 0 \text{ or } \lim_{x_n \rightarrow x^+} h_r(x_n) = 0, r = A, T\}.$$

We require a regularity condition on h_A and h_T in that at each $x \in S^o$, h_T and h_A converge to 0 at certain rates in left and right neighborhoods or stay away from 0. We assume the cardinality of S^o , $|S^o| = m$ ($m \geq 1$), and $S^o = \{s_1, \dots, s_m\}$ for some $0 \leq s_1 < s_2 < s_m \leq 1$. More specifically, we assume there exists a small $\delta > 0$ such that the intervals $(s_j - \delta, s_j + \delta)$

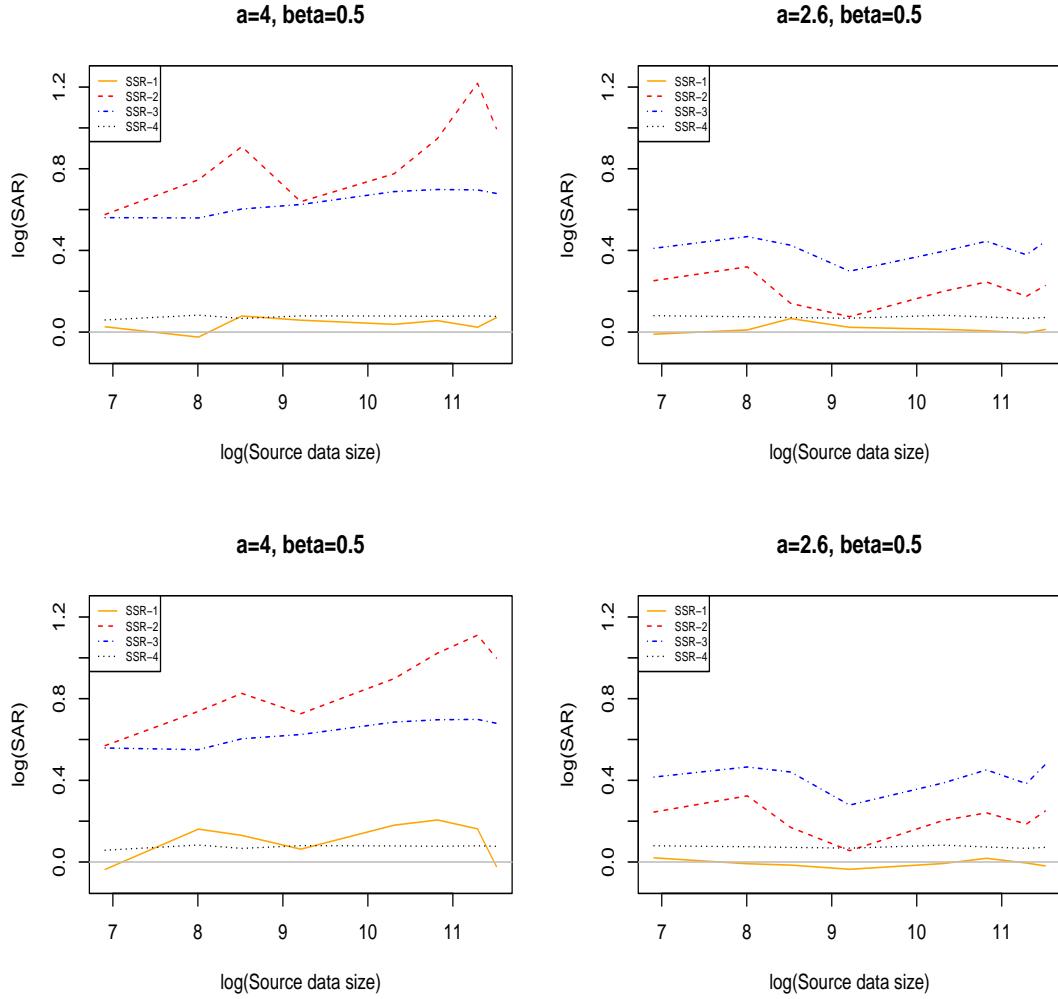


Figure 1: The logarithms of approximated SAR are plotted as $\log n$ increases, where the solid orange line represents the ratio calculated with $n_T = 0.1 \times n^{\frac{2 \times 0.5 + 1}{2 \times 0.5 + 4}}$ (SSR-1), the dotted black line represents the ratio calculated with $n_T = 10 \times n$ (SSR-4), the dashed red line represents the ratio calculated with $n_T = 0.5 \times n^{\frac{2 \times 0.5 + 1}{2 \times 0.5 + 4}(1+0.95)}$ (SSR-2), and the dot-dashed blue line represents the ratio calculated with $n_T = n^{\frac{2 \times 0.5 + 1}{2 \times 0.5 + 4}(1+1.2)}$ (SSR-3). In the first row, the true $f(x) = f_1(x) := 0.2x^{0.5}$. In the second row, the true $f(x) = f_2(x) := 0.2|x - 0.5|^{0.5}$.

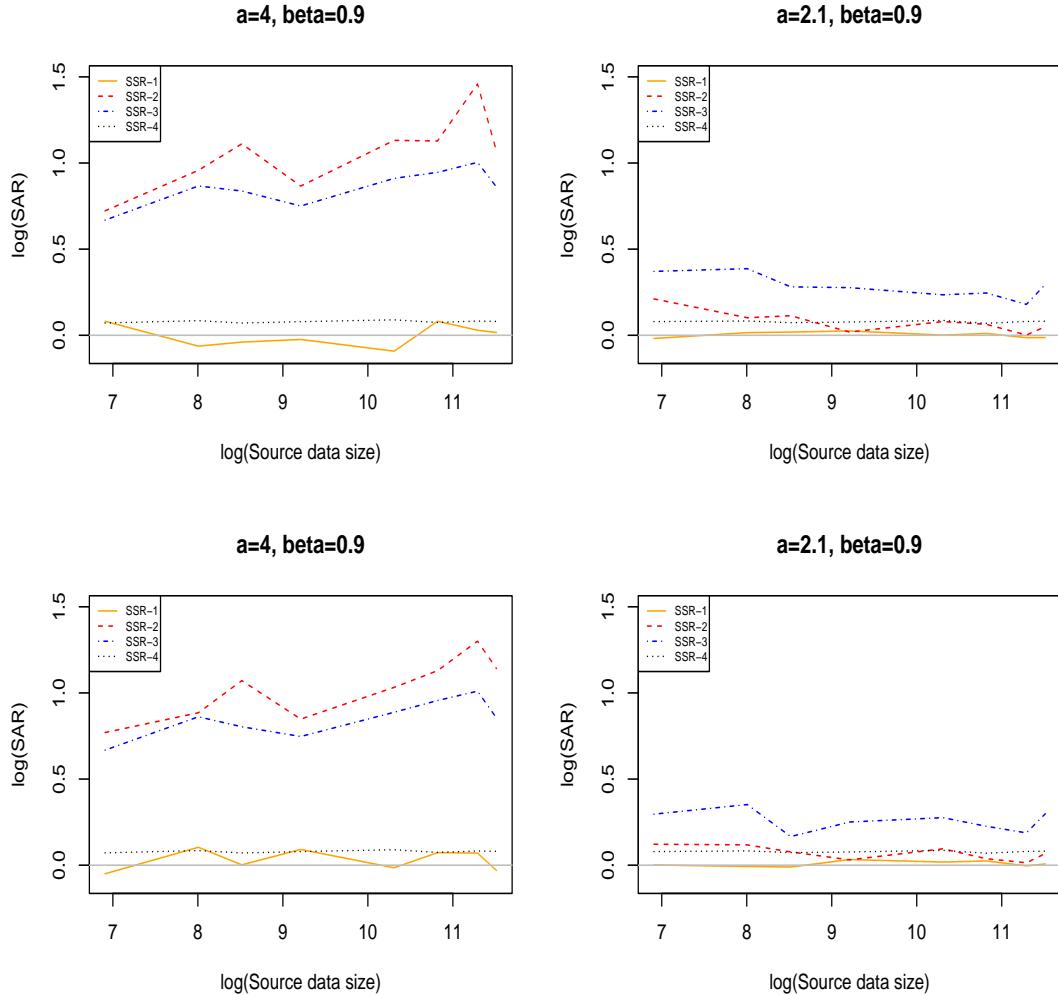


Figure 2: The logarithms of approximated SAR are plotted as $\log n$ increases, where the solid orange line represents the ratio calculated with $n_T = 0.1 \times n^{\frac{2 \times 0.9 + 1}{2 \times 0.9 + 4}}$ (SSR-1), the dotted black line represents the ratio calculated with $n_T = 10 \times n$ (SSR-4), the dashed red line represents the ratio calculated with $n_T = 0.5 \times n^{\frac{2 \times 0.9 + 1}{2 \times 0.9 + 4}(1+0.4)}$ (SSR-2), and the dot-dashed blue line represents the ratio calculated with $n_T = n^{\frac{2 \times 0.9 + 1}{2 \times 0.9 + 4}(1+0.7)}$ (SSR-3). In the first row, the true $f(x) = f_1(x) := 0.2x^{0.9}$. In the second row, the true $f(x) = f_2(x) := 0.2|x - 0.5|^{0.9}$.

are disjoint (in case $s_1 = 0$ or $s_m = 1$, the intervals are obviously truncated to $[0, \delta]$ and $[1 - \delta, 1]$, respectively) and

- (i) for each $s_j \in S^o$, in its either left or right neighborhood, the source density h_A converges to 0 at a polynomial rate, i.e.,

$$\begin{aligned} \underline{c}((x - s_j)_-)^{a_{j,L}^A - 1} &\leq h_A(x) \leq \bar{c}((x - s_j)_-)^{a_{j,L}^A - 1}, \text{ for } x \in [s_j - \delta, s_j], \\ \underline{c}((x - s_j)_+)^{a_{j,R}^A - 1} &\leq h_A(x) \leq \bar{c}((x - s_j)_+)^{a_{j,R}^A - 1}, \text{ for } x \in [s_j, s_j + \delta], \end{aligned} \quad (5)$$

with $\min(a_{j,L}^A, a_{j,R}^A) \geq 1$ and $\max(a_{j,L}^A, a_{j,R}^A) > 1$, which means that h_A approaches 0 at least on one side of each singularity point in S^o . For each s_j , the target density h_T either converges to 0 at a polynomial rate in its left or right neighborhood, or stays away from 0 on both sides, i.e.,

$$\begin{aligned} \underline{c}((x - s_j)_-)^{a_{j,L}^T - 1} &\leq h_T(x) \leq \bar{c}((x - s_j)_-)^{a_{j,L}^T - 1}, \text{ for } x \in [s_j - \delta, s_j], \\ \underline{c}((x - s_j)_+)^{a_{j,R}^T - 1} &\leq h_T(x) \leq \bar{c}((x - s_j)_+)^{a_{j,R}^T - 1}, \text{ for } x \in [s_j, s_j + \delta], \end{aligned} \quad (6)$$

with $a_{j,L}^T, a_{j,R}^T \geq 1$.

- (ii) Define $\mathcal{B} = \cup_{j=1}^m [s_j - \delta, s_j + \delta]$. For any point $x \in [0, 1] \setminus \mathcal{B}^c$, both h_A and h_T stay away from 0, i.e.,

$$\underline{c} \leq h_A(x), h_T(x) \leq \bar{c}.$$

Define the set of transfer singularity points (TSP) as

$$S_{TSP} = \left\{ s_j \in S^o : a_{j,L}^A > 1 + a_{j,L}^T \left(1 + \frac{1}{2\beta} \right) \text{ or } a_{j,R}^A > 1 + a_{j,R}^T \left(1 + \frac{1}{2\beta} \right) \right\}.$$

Let $J = \{(a_{j,r}^A, a_{j,r}^T) : r = L, R, j = 1, \dots, m, s_j \in S_{TSP}, a_{j,r}^A > 1 + a_{j,r}^T \left(1 + \frac{1}{2\beta} \right)\}$. Clearly, the cardinality of J , $|J|$, is at least as the cardinality of S_{TSP} , $|S_{TSP}|$, and smaller than $2|S_{TSP}|$. Noting that if $s_1 = 0$ (or $s_m = 1$), then there is no left (or right) neighborhood, so the associated order parameters $(a_{1,L}^A, a_{1,L}^T)$ (or $(a_{m,R}^A, a_{m,R}^T)$) do not exist and must be excluded from J . Let $\{x : a \leq x \leq b\} = \emptyset$ if $a > b$. When there is no TSP, then set $S_{TSP} = \emptyset$; otherwise, denote the pair $(a_{(1)}^A, a_{(1)}^T) := \arg \min_{((a_{j,r}^A, a_{j,r}^T) \in J)} \frac{2\beta + a_{j,r}^T}{2\beta + a_{j,r}^A}$. Theorem 4 below presents the minimax learning rate.

Theorem 4 For $h_r, r = T, A$ satisfying the above two conditions (i) and (ii), we have that

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \asymp \begin{cases} (n + n_T)^{-\frac{2\beta}{2\beta+1}} & \forall n, n_T \\ n^{-\frac{2\beta+a_{(1)}^T}{2\beta+a_{(1)}^A}} & n_T \leq c_1 n^{\frac{2\beta+a_{(1)}^T}{2\beta+a_{(1)}^A}} \quad |S_{TSP}| \geq 1 \\ n_T^{-\frac{2\beta}{2\beta+1}} \left(\frac{n_T}{n} \right)^{\frac{1+(a_{(1)}^T-1)/(2\beta+1)}{a_{(1)}^A - a_{(1)}^T}} & c_2 n^{\frac{2\beta+a_{(1)}^T}{2\beta+a_{(1)}^A}} \leq n_T \leq c_3 n \quad |S_{TSP}| \geq 1 \\ n_T^{-\frac{2\beta}{2\beta+1}} & c_4 n \leq n_T \quad |S_{TSP}| \geq 1. \end{cases} \quad S_{TSP} = \emptyset$$

Proof of Theorem 4. We show the detailed proof procedure on the minimax lower bound next and leave the proof of upper bound in the SM Section S.1.1.

We first focus on the case $h(x) \sim Beta(a^A, 1)$ and $h_T(x) \sim Beta(a^T, 1)$. The extension to the general case can be seen readily afterwards. Similar to the Proof of Theorem 1, we establish the lower bound on case (I): $a^A \leq 1 + a^T(1 + \frac{1}{2\beta})$ and case (II) $a^A > 1 + a^T(1 + \frac{1}{2\beta})$, separately.

Case (I): $a^A \leq 1 + a^T(1 + \frac{1}{2\beta})$. Similarly to before, the lower rate $(n + n_T)^{-\frac{2\beta}{2\beta+1}}$ again holds generally regardless of β , n and n_T .

Case (II): $a^A > 1 + a^T(1 + \frac{1}{2\beta})$. As in the proof of Theorem 1, we only need to handle situations 1 and 2, as done below. With $h_T \sim Beta(a^T, 1)$ replacing the uniform distribution, we have

$$\int_0^1 \psi_j^2(x) a^T x^{a^T-1} dx \leq \frac{a^T A^2}{m^{2\beta+a^T}} J^{a^T-1}.$$

From the proof of Theorem 1, for $f_t(x) = \sum_{j=1}^J t(j) \psi_j(x)$, we have

$$D(P_{f_t}^T || P_{f_0}^T) \leq \frac{1}{2\sigma^2} \frac{a^T A^2}{m^{2\beta+a^T}} J^{a^T}.$$

Consequently, we know $f_t \in \mathcal{F}_\eta$ for all $t \in \mathcal{T}_J$ if $\eta^2 \geq \frac{c}{2\sigma^2} \left(n \frac{J^{a^A}}{m^{2\beta+a^A}} + n_T \frac{J^{a^T}}{m^{2\beta+a^T}} \right)$ for some constant $c > 0$.

Similarly as before, in \mathcal{T}_J , by Gilbert-Varshamov bound, there exists at least $2^{c'J}$ elements such that for any pair, we have

$$\int_0^1 (f_{t_1}(x) - f_{t_2}(x))^2 a^T x^{a^T-1} dx \geq c'' \frac{J^{a^T}}{m^{2\beta+a^T}},$$

where c' and c'' are constants that do not depend on n or n_T .

Situation 1: $n_T \leq c_1 n^{\frac{2\beta+a^T}{2\beta+a^A}}$ for some $c_1 > 0$. By taking J as a large enough constant and $m \asymp n^{\frac{1}{2\beta+a^A}}$, as in the proof of Theorem 1, the minimax lower bound holds.

Situation 2: $c_1 n^{\frac{2\beta+a^T}{2\beta+a^A}} \leq n_T \leq c_2 n$ for some constants $0 < c_1, c_2 < \infty$. In this case, we take $m \asymp n^{\frac{1}{2\beta+1}} (n_T/n)^{\frac{a^A-1}{(a^A-a^T)(2\beta+1)}}$ and $J \asymp m(n_T/n)^{\frac{1}{a^A-a^T}}$. Then correspondingly, we take

$$\eta^2 \asymp \frac{n m^{a^A} (n_T/n)^{\frac{a^A}{a^A-a^T}}}{m^{2\beta+a^A}},$$

and the associated lower bound from Fano's inequality is of order

$$\frac{J^{a^T}}{m^{2\beta+a^T}} \asymp n_T^{-\frac{2\beta}{2\beta+1}} (n_T/n)^{\frac{1+\frac{a^T-1}{2\beta+1}}{a^A-a^T}},$$

as can be directly verified. This completes the proof of the minimax lower rates in the case $h_T \sim Beta(a^T, 1)$ and $h_A \sim Beta(a^A, 1)$.

Next, we extend the result to the more general setting where we have a single potential singularity point at 0. More specifically, assume there exist $0 < \delta < 1$ and $0 < \underline{c} < \bar{c} < \infty$

such that $\underline{c}x^{a^A-1} \leq h_A(x) \leq \bar{c}x^{a^A-1}$, $\underline{c}x^{a^T-1} \leq h_T(x) \leq \bar{c}x^{a^T-1}$ for some $0 \leq x \leq \delta$ and $\inf_{\delta \leq x \leq 1} h_A(x)$ and $\inf_{\delta \leq x \leq 1} h_T(x)$ are positive. Here $\max(a^A, a^T) > 1$. With this setup, it is straightforward to derive that for $J/m \rightarrow 0$, we have

$$D(P_{f_t}^T \| P_{f_0}^T) \leq \frac{c}{2\sigma^2} \frac{J^{a^T}}{m^{2\beta+a^T}}, \quad D(P_{f_t} \| P_{f_0}) \leq \frac{c}{2\sigma^2} \frac{J^{a^A}}{m^{2\beta+a^A}},$$

and as before, in \mathcal{T}_J , there exists at least 2^{cJ} elements such that for any pair,

$$\int_0^1 (f_{t_1}(x) - f_{t_2}(x))^2 h_T(x) dx \geq \tilde{c} \frac{J^{a^T}}{m^{2\beta+a^T}},$$

for some positive constants c and \tilde{c} . The rest of the proof goes through similarly as before.

Next, suppose we have a general potential singularity point $0 < s \leq 1$ on the left. Then the functions ψ_j are modified to be:

$$\psi_j(x) = m^{-\beta} \psi(m(s-x) - (j-1)),$$

for $1 \leq j \leq J$. The rest of the proof remains the same. If the potential singularity is on the right, the derivation can be done the same way. Finally, if we have multiple potential singularity points on the left or right, we apply the lower bounding argument for each (left or right) individually. Then the worst of the lower bounds becomes the overall minimax lower bound.

Based on the results from Theorem 4, we can see that when $S_{TSP} = \emptyset$, the minimax learning rate reduces to the classical optimal rate, given by $(n + n_T)^{-\frac{2\beta}{2\beta+1}}$. When there is exactly one TSP, the minimax learning rate depends on the relationship between n and n_T , which in turn is determined by the order parameters $a_{1,r}^T, a_{1,r}^A, r = L, R$ and the smoothness

parameter β . In this case, the SLP happens if and only if $n_T \in \left[c_1 n^{\frac{2\beta+a_{(1)}^T}{2\beta+a_{(1)}^A}}, c_2 n \right]$. When

multiple TSPs are present, the overall minimax learning rate is determined by the worst learning rate associated with any of the TSPs. Thus, if the conditions for SLP are met at least one TSP, then SLP occurs, but the degree of improvement depends on the worst learning rate among all TSPs. Furthermore, the improved rate increases as $a_{(1)}^A$ decreases and $a_{(1)}^T$ increases.

5.2 An illustration

Next, we consider a simple case with two transfer singularity points including one left end point ($s_1 = 0$) and one internal point ($s_2 = 0.5$) to further illustrate the results of Theorem 4. An example class of (h_A, h_T) that may lead to the two TSPs is as follows:

$$h_r(x) = \begin{cases} c_{r,1} x^{a_{1,R}^r-1} (0.5-x)^{a_{2,L}^r-1} & 0 \leq x \leq 0.5 \\ c_{r,2} (x-0.5)^{a_{2,R}^r-1} & 0.5 \leq x \leq 1, \end{cases} \quad \text{for } r = A, T,$$

where $c_{r,1}, c_{r,2}$ are positive constants selected such that the normalization condition $\int_0^1 h_r(x) dx = 1$ holds for both $r = A$ and $r = T$. The parameters $\{a_{1,R}^r, a_{2,L}^r, a_{2,R}^r, r = A, T\}$ are all positive constants that are no less than 1. These parameters are additionally required to satisfy

$a_{1,R}^A > 1 + a_{1,R}^T(1 + \frac{1}{2\beta})$, as well as the condition that $a_{2,r}^A > 1 + a_{2,r}^T(1 + \frac{1}{2\beta})$ holds for at least one value of $r \in \{L, R\}$. Under these conditions, $x = 0$ and $x = 0.5$ constitute the two TSPs. Particularly, we consider the following two special cases, where case (1) represents that an extra TSP at $x = 0.5$ does not affect the improved rate, and case (2) represents that an extra TSP at $x = 0.5$ damages the improved rate.

(1) $\beta = 0.5, a_{1,R}^T = 1.5, a_{1,R}^A = 4.5, a_{2,R}^T = 2, a_{2,R}^A = 5.5, a_{2,L}^T = 2, a_{2,L}^A = 2$. We can obtain that $J = \{(4.5, 1.5), (5.5, 2)\}$ and $(a_{(1)}^A, a_{(1)}^T) = (4.5, 1.5)$. Then, it follows that

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \preceq \begin{cases} n^{-2.5/5.5} & n_T \preceq n^{\frac{2.5}{5.5}} \\ n_T^{-\frac{1}{2}} \left(\frac{n_T}{n}\right)^{\frac{1.25}{3}} & n^{\frac{2.5}{5.5}} \preceq n_T \preceq n \\ n_T^{-1/2} & n \preceq n_T. \end{cases}$$

This learning rate is the same as those with only one TSP at $x = 0$. Thus, the extra TSP does not affect the improved rate when SLP happens.

(2) $\beta = 0.5, a_{1,R}^T = 1.5, a_{1,R}^A = 4.5, a_{2,R}^T = 1.5, a_{2,R}^A = 5, a_{2,L}^T = 2, a_{2,L}^A = 2$. We can obtain that $J = \{(4.5, 1.5), (5, 1.5)\}$ and $(a_{(1)}^A, a_{(1)}^T) = (5, 1.5)$. Then, it follows that

$$R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T) \preceq \begin{cases} n^{-2.5/6} & n_T \preceq n^{\frac{2.5}{6}} \\ n_T^{-\frac{1}{2}} \left(\frac{n_T}{n}\right)^{\frac{1.25}{3.5}} & n^{\frac{2.5}{6.5}} \preceq n_T \preceq n \\ n_T^{-1/2} & n \preceq n_T. \end{cases}$$

In this case, the learning rate with the extra TSP at 0.5 is changed and SLP may still happen but with a less improved rate. Figure 3 displays plots of the two density functions (h_A, h_T) under the above two cases with $(c_{A,1}, c_{A,2}, c_{T,1}, c_{T,2}) = (1/0.005, 1/0.005, 1/0.172, 1/0.172)$ in case (1) and $(c_{A,1}, c_{A,2}, c_{T,1}, c_{T,2}) = (1/0.007, 1/0.007, 1/0.283, 1/0.283)$ in case (2).

5.3 Densities with unknown parameters

In practice, when we do not know the true h_T and h_A , it is worthy of noting that consistent estimates of h_T and h_A may not be enough to ensure the same rate of convergence when knowledge of h_A and h_T is used to construct the regression estimator. However, if the density function is known up to a finite number of parameters, the minimax learning rate may still be achieved.

More specifically, let's consider $h_T(x) \sim Beta(a_1^T, a_2^T)$ and $h_A(x) \sim Beta(a_1^A, a_2^A)$ where $a_1^T, a_2^T, a_1^A, a_2^A > 0$ are unknown parameters. We next show that using maximum likelihood estimation (MLE) to estimate $a_1^T, a_2^T, a_1^A, a_2^A$ does not affect the TLR. For simplicity in derivation, we consider dividing both the target and source data into two halves. The first half will be used to estimate a_1^T, a_2^T and a_1^A, a_2^A , respectively, while the second halves will be used to estimate f . We denote the density estimators based on MLE from the respective first half of the data as $\hat{h}_T := h_T(\cdot; \hat{\theta}_T)$ and $\hat{h}_A := h_A(\cdot; \hat{\theta}_A)$, where $\theta_r = (a_1^r, a_2^r)^\top$. Consider a compact parameter space $\Theta := \{(a_1^A, a_2^A, a_1^T, a_2^T) : \underline{a} \leq a_j^r \leq \bar{a}, r = A, T, j = 1, 2\}$ for some known constants $0 < \underline{a} < \bar{a} < \infty$. Let $\hat{\theta} := (\hat{\theta}_A, \hat{\theta}_T)$ be estimators obtained based on MLE from the first half of the data, and $\hat{f}_{n,n_T}(\cdot; \hat{\theta})$ be the estimators (NW estimator for $\beta \in (0, 1]$ and local polynomial estimator for $\beta > 1$, considered in Theorem 2 but now the bandwidth obtained using the estimated \hat{h}_T and \hat{h}_A), based on the second halves

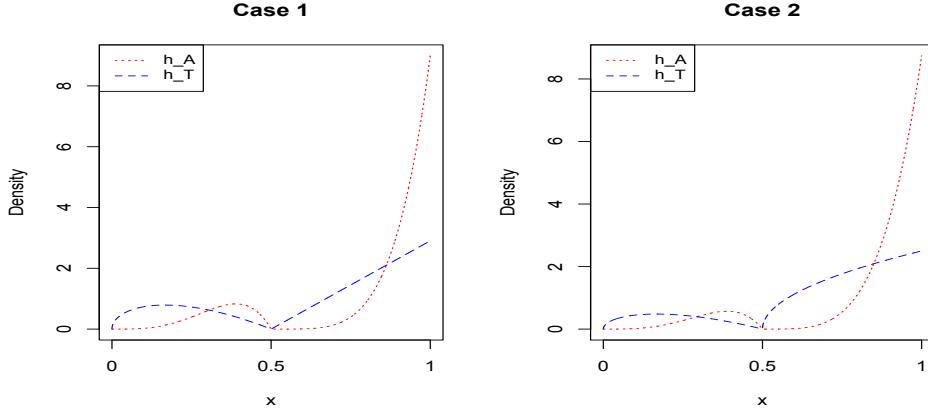


Figure 3: One example of the two density functions (h_A, h_T) under two cases, where case (1): $h_A(x) = \frac{1}{0.005} (x^{3.5}(0.5-x)I_{[0,0.5]}(x) + (x-0.5)^{4.5}I_{[0.5,1]}(x))$ (dotted red line), $h_T(x) = \frac{1}{0.172} (x^{0.5}(0.5-x)I_{[0,0.5]}(x) + (x-0.5)I_{[0.5,1]}(x))$ (dashed blue line); and case (2): $h_A(x) = \frac{1}{0.007} (x^{3.5}(0.5-x)I_{[0,0.5]}(x) + (x-0.5)^4I_{[0.5,1]}(x))$ (dotted red line), $h_T(x) = \frac{1}{0.283} (x^{0.5}(0.5-x)I_{[0,0.5]}(x) + (x-0.5)^{0.5}I_{[0.5,1]}(x))$ (dashed blue line).

of the target and source data. Particularly, write $(x - t_n(x))^* = \max(x - t_n(x), 0)$ and $(x + t_n(x))^* = \min(x + t_n(x), 1)$. Let $\hat{H}_r(x \pm t_n(x)) = \int_{(x-t_n(x))^*}^{(x+t_n(x))^*} \hat{h}_r(s)ds$ for $r = A, T$. Let $\tilde{H}(x \pm t_n(x)) = (nH_A(x \pm t_n(x)) + nTH_T(x \pm t_n(x))) / (n + n_T)$ and $\hat{\tilde{H}}(x \pm t_n(x)) = (n\hat{H}_A(x \pm t_n(x)) + nT\hat{H}_T(x \pm t_n(x))) / (n + n_T)$.

Define $\hat{\mathcal{E}}_n = \left\{ \lambda_{\min} \left(\sum_{i=1}^{n+n_T} M_i \right) \geq (n + n_T) \hat{\tilde{H}}(x \pm t_n(x)) \frac{1}{16T_0} \right\}$, where T_0 is some constant depending on \bar{a}, \underline{a} , $\lambda_{\min}(A)$ represents the minimum eigenvalue of A , $M_i = \mathcal{Z} \left(\frac{X_i - x}{t_n(x)} \right) \times \mathcal{Z}^\top \left(\frac{X_i - x}{t_n(x)} \right) I(|X_i - x| < t_n(x))$, and $\mathcal{Z}(u) = (1, u, u^2/2!, \dots, u^l/l!)^\top$. Let

$$\tilde{f}_{n,n_T}(x; \hat{\theta}) = I(\hat{\mathcal{E}}_n) \sum_{i=1}^{n+n_T} Y_i W_{ni}^*(x) \mathbf{I} \left(\sum_{i=1}^{n+n_T} I(|X_i - x| \leq t_n(x)) > 0 \right),$$

where

$$\begin{aligned} W_{ni}^*(x) &= \frac{1}{(n + n_T)t_n(x)} \mathcal{Z}^\top(0) \mathcal{B}_{nx}^{-1} \mathcal{Z} \left(\frac{X_i - x}{t_n(x)} \right) I(|X_i - x| \leq t_n(x)), \\ \mathcal{B}_{nx} &= \frac{1}{(n + n_T)t_n(x)} \sum_{i=1}^{n+n_T} M_i. \end{aligned}$$

Then, the final estimator takes the following form

$$\hat{f}_{n,n_T}(x; \hat{\theta}) = \tilde{f}_{n,n_T}(x; \hat{\theta}) I \left(\tilde{f}_{n,n_T}(x; \hat{\theta}) < T_1 \right), \quad (7)$$

where T_1 is some large constant, depending on $\bar{\sigma}, \beta, K$. In practice, the value $t_n(x)$ can be calculated based on formula (1) with H_T and H_A replaced by \hat{H}_T and \hat{H}_A , and the constant T_1 can be a sufficiently large constant, and $T_0 = 2T_1$.

Theorem 5 *Assume $h_T(x) \sim Beta(a_1^T, a_2^T)$ and $h_A(x) \sim Beta(a_1^A, a_2^A)$ where $(a_1^A, a_2^A, a_1^T, a_2^T) := \theta \in \Theta$. Then, the aforementioned estimator satisfies*

$$\sup_{f \in \mathcal{H}(\beta, \kappa), 0 < \sigma \leq \bar{\sigma}} R_{h_T}(f; \hat{f}_{n, n_T}(\cdot; \hat{\theta}); n, n_T) = O(R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T)).$$

The proof of Theorem 5 is provided in SM Section S.1.2.

5.4 Adaptation to the smoothness parameter β

The above mentioned estimator \hat{f} is not adaptive to the smoothness parameter β . An adaptive version of this estimator can be obtained at the price of an extra logarithmic factor. In particular, using the same strategy as illustrated in section 4 of Qian and Yang (2016), which is constructed following the idea in Lepskii (1991), we can obtain a proper estimator $\hat{\beta}$. We use the first half of the source data to estimate $\hat{\beta}$ when $n > n_T$; otherwise, we use the first half of the target data for estimation. For simplicity, we assume $h_T(x) \sim Beta(a_1^T, a_2^T)$ and $h(x) \sim Beta(a_1, a_2)$ with a_1^T, a_2^T, a_1, a_2 unknown. To ensure that $\hat{\beta}$ retains desirable estimation properties (Proposition 4.1, Qian and Yang, 2016), it is desirable that the density function is bounded away from zero and infinity. To achieve this, we use data with x in $[\underline{c}, 1 - \underline{c}]$, where \underline{c} is a very small positive constant. Specifically, we construct $\hat{\beta}$ using \mathcal{D}_c for the source data (or \mathcal{D}_c^T for the target data), where $\mathcal{D}_c := \{(X_i, Y_i) : X_i \in [\underline{c}, 1 - \underline{c}], i = 1, \dots, [n/2]\}$ and $\mathcal{D}_c^T := \{(X_i^T, Y_i^T) : X_i^T \in [\underline{c}, 1 - \underline{c}], i = 1, \dots, [n_T/2]\}$. Then the adaptive estimator, defined as $\hat{f}_{n, n_T}(x; \hat{\theta}, \hat{\beta})$, is the estimator in equation (7), with l replaced by $\lfloor \hat{\beta} \rfloor$.

Let's assume that the source data is used to construct the estimate. For $\beta \in (\underline{\beta}, \bar{\beta})$, following Qian and Yang (2016), define two integers $\tau^* = \max\{\tau + 1 : 2^\tau \leq n^{\frac{1}{2\bar{\beta}+1}}\}$ and $\tau_* = \max\{\tau : 2^\tau \leq n^{\frac{1}{2\underline{\beta}+1}}\}$. For any integer τ , let $\mu_\tau = 2^{-\tau}$, and β_τ be the real number that satisfies $\mu_\tau = n^{-\frac{1}{2\beta_\tau+1}}$. Clearly, there exists a constant $c > 0$ such that $\beta_\tau - \beta_{\tau+1} \leq \frac{c}{\log n}$ for any $\tau \in [\tau_*, \tau^*]$. Given τ , we evenly partition the domain into $1/\mu_\tau$ bins with bin width $(1 - 2\underline{c})\mu_\tau$, and let $\mathcal{D}_\tau(x)$ denote the bin that contains $x \in [\underline{c}, 1 - \underline{c}]$. Then, with any given $x \in [\underline{c}, 1 - \underline{c}]$ and $\tau \in [\tau_*, \tau^*]$, we estimate $f(x)$ by $\hat{m}_\tau(x) = \frac{\sum_{i \in H_\tau(x)} Y_i}{M_\tau(x)}$, where $H_\tau(x) = \{i : X_i \in \mathcal{D}_\tau(x), (X_i, Y_i) \in \mathcal{D}_c\}$ when the source data is used to estimate $\hat{\beta}$, and $M_\tau(x)$ is the size of $H_\tau(x)$. Define $\hat{\tau}$ to be $\min\{\tau \in [\tau_*, \tau^*] : \|\hat{m}_\tau - \hat{m}_{\tau_2}\|_\infty \leq c\mu_{\tau_2}^{\beta_{\tau_2}} \log n$ for every τ_2 satisfying $\tau < \tau_2 \leq \tau^*\}$, where c is a constant satisfying $c > 4\kappa$. Then $\hat{\beta}$ can be estimated by $\hat{\beta} = \min(\beta_{\hat{\tau}} - \frac{c \log \log n}{\log n}, \bar{\beta})$, where c is a constant satisfying $c > \frac{(2\bar{\beta}+1)^2}{2\underline{\beta}}$.

Consider a sub-class $\mathcal{H}_{0, \underline{c}}(\beta, \kappa)$ of $\mathcal{H}(\beta, \kappa)$ as follows. Given $\tau \in \mathbb{N}$ and $x \in [\underline{c}, 1 - \underline{c}]$, define $K_{\tau, h} f(x) =: \mathbb{E}[f(X) | X \in \mathcal{D}_\tau(x)] = \int_{\mathcal{D}_\tau(x)} f(t)h(t)dt / \int_{\mathcal{D}_\tau(x)} h(t)dt$. Then

$$\begin{aligned} \mathcal{H}_{0, \underline{c}}(\beta, \kappa) &= \{f \in \mathcal{H}(\beta, \kappa) : \text{there exists } 0 < \kappa_1 < \kappa \text{ and } \tau_0 > 0 \text{ such that for every } \tau \geq \tau_0 \\ &\quad \min \left(\sup_{x \in [\underline{c}, 1 - \underline{c}]} |K_{\tau, h} f(x) - f(x)|, \sup_{x \in [\underline{c}, 1 - \underline{c}]} |K_{\tau, h_T} f(x) - f(x)| \right) > \kappa_1 n^{-\frac{\beta}{2\beta_\tau+1}} \right\}. \end{aligned}$$

It can be seen that for any $f \in \mathcal{H}_{0,\underline{\mathcal{C}}}(\beta, \kappa)$, $f \notin \mathcal{H}(\tilde{\beta}, \kappa)$ for every $\tilde{\beta} > \beta$. More importantly, from Proposition 4 in Giné and Nickl (2010), we can see that $\mathcal{H}(\beta, \kappa) \setminus \mathcal{H}_{0,\underline{\mathcal{C}}}(\beta, \kappa)$ is *nowhere dense* in the relevant Hölder-norm topologies.

Theorem 6 *Under the conditions of Theorem 5, if $\beta \in (\underline{\beta}, \bar{\beta})$ for two positive constants $\underline{\beta}, \bar{\beta}$ satisfying $0 < \underline{\beta} < \bar{\beta} < \infty$, then the estimator $\hat{f}_{n,n_T}(x; \hat{\theta}, \hat{\beta})$ satisfies*

$$\sup_{\substack{f \in \mathcal{H}_{0,\underline{\mathcal{C}}}(\beta, \kappa) \\ 0 < \sigma \leq \bar{\sigma}}} R_{h_T}(f; \hat{f}_{n,n_T}(\cdot; \hat{\theta}, \hat{\beta}); n, n_T) = O\left(R_{h_T}(\mathcal{H}(\beta, K); \bar{\sigma}; \mathcal{D}, \mathcal{D}^T)(\log(n + n_T))^c\right),$$

where c is a constant depending on $\underline{\beta}, \bar{\beta}$.

The proof of Theorem 6 is provided in the SM Section S.1.3.

6 Concluding Remarks

In this work, we find a new synergistic learning phenomenon that under the framework of domain adaptation, when the ratio of $h_T(x)$ and $h(x)$ approaches ∞ sufficiently fast, the minimax convergence rate based on the source data and the target data together becomes faster than the better rate of convergence based on the source data or target data only, as suggested by the fascinating upper bounds obtained by Schmidt-Hieber and Zamolodtchikov (2024). And then, the synergistic learning phenomenon occurs when and only when the target sample size is significantly smaller than but not too much smaller than the source sample size. The SLP materializes in two different ways: One is that the target data help alleviate the difficulty in estimating the regression function at points where $h(x)$ is close to zero and the other is that the source data help the estimation at majority of the points where $h(x)$ is not very small due to its larger size than n_T . In real application of domain adaptation, it is perhaps expected that the target and source density ratio can be very large in various local regions. The theoretical understanding obtained in this work that allows multiple singularity points sheds some light on how the source and target data can be used wisely to create a synergy.

For simplicity, this work focuses on regression functions in the one-dimensional Hölder class. An important direction for future research is understanding the behavior when densities and regression functions belong to general multi-dimensional families, particularly when h_T and h require nonparametric estimation.

Appendix A.1. Existence of $t_n(x)$ and its properties

Lemma A.7 *Let $h_T(x) \sim \text{Unif}(0, 1)$ and $h(x) = ax^{a-1}I(0 \leq x \leq 1)$ for some $a > 0$. Assume $\beta > 0$. For any $n + n_T > 1$ and any $x \in [0, 1]$, there exist a unique solution $t_n(x)$ of the equation*

$$t_n(x)^{2\beta} \left(\frac{n}{n + n_T} H(x \pm t_n(x)) + \frac{n_T}{n + n_T} H_T(x \pm t_n(x)) \right) = \frac{1}{n + n_T}.$$

Therefore the function $x \mapsto t_n(x)$ is well defined on $[0, 1]$. From now on, we refer to t_n as the spread function.

Lemma A.8 *We have the following results:*

- (i) $x \mapsto t_n(x)$ is $\mathcal{H}(1, 1)$.
- (ii) for $n + n_T \geq 2^{2\beta}$, there exist unique solutions x_1 and x_2 to, respectively, $t_n(x) = x$ and $t_n(x) = 1 - x$ satisfying $0 < x_1 < 1/2 < x_2 < 1$.
- (iii) t_n is differentiable on $(0, 1) \setminus \{x_1, x_2\}$ and the derivative $\dot{t}_n(x)$ is given by

$$\frac{\tilde{h}(x - t_n(x))\mathbf{I}(t_n(x) < x) - \tilde{h}(x + t_n(x))\mathbf{I}(t_n(x) < 1 - x)}{2\beta/((n + n_T)t_n(x)^{2\beta+1}) + \tilde{h}(x + t_n(x))\mathbf{I}(t_n(x) < 1 - x) + \tilde{h}(x - t_n(x))\mathbf{I}(t_n(x) < x)},$$

where $\tilde{h}(x) = \frac{n}{n+n_T}h(x) + \frac{n_T}{n+n_T}h_T(x)$.

The proofs of Lemmas A.7-A.8 are provided in SM Section S.2.

Appendix A.2. Inequalities for NW and local polynomial estimators

For $\beta \in (0, 1]$, we consider the Nadaraya-Watson (NW) estimator to estimate f . Denote $U(x) = \sum_{i=1}^{n+n_T} \mathbf{I}\{X_i \in (x \pm t_n(x))\}$. In particular, the NW estimator \hat{f}_{n,n_T} takes the following form:

$$\hat{f}_{n,n_T}(x) = \frac{\sum_{i=1}^{n+n_T} Y_i \mathbf{I}\{X_i \in (x \pm t_n(x))\}}{\sum_{i=1}^{n+n_T} \mathbf{I}\{X_i \in (x \pm t_n(x))\}} \mathbf{I}(U(x) > 0). \quad (\text{A.8})$$

This Nadaraya-Watson estimator is a local constant least squares approximation of the output.

For $f \in \mathcal{H}(\beta, \kappa)$ with $\beta > 1$, $l = \lfloor \beta \rfloor$, we consider the local polynomial estimator. In particular, let $\mathcal{Z}(u) = (1, u, \dots, u^l/l!)^\top$ and $\theta(x) = (f(x), f^{(1)}(x)t_n(x), f^{(2)}(x)t_n^2(x), \dots, f^{(l)}(x)t_n^l(x))^\top$ with $f^{(k)}(\cdot)$ being the k th derivative of $f(\cdot)$. The local polynomial estimator of order l of $\theta(x)$ is defined by

$$\hat{\theta}_{n,n_T}(x) = \arg \min_{\theta \in R^{l+1}} \sum_{i=1}^{n+n_T} \left[Y_i - \theta^\top \mathcal{Z} \left(\frac{X_i - x}{t_n(x)} \right) \right]^2 I(|X_i - x| \leq t_n(x)).$$

Then, the local polynomial estimator of order l of $f(x)$ is defined by $\hat{f}_{n,n_T}(x) = \mathcal{Z}^\top(0)\hat{\theta}_{n,n_T}(x)$. Let $M_i = \mathcal{Z} \left(\frac{X_i - x}{t_n(x)} \right) \mathcal{Z}^\top \left(\frac{X_i - x}{t_n(x)} \right) I(|X_i - x| < t_n(x))$. After simply calculation, we have

$$\hat{f}_{n,n_T}(x) = \sum_{i=1}^{n+n_T} Y_i W_{ni}^*(x) \mathbf{I} \left(\sum_{i=1}^{n+n_T} I(|X_i - x| \leq t_n(x)) > 0 \right), \quad (\text{A.9})$$

with

$$\begin{aligned} W_{ni}^*(x) &= \frac{1}{(n + n_T)t_n(x)} \mathcal{Z}^\top(0) \mathcal{B}_{nx}^{-1} \mathcal{Z} \left(\frac{X_i - x}{t_n(x)} \right) I(|X_i - x| \leq t_n(x)), \\ \mathcal{B}_{nx} &= \frac{1}{(n + n_T)t_n(x)} \sum_{i=1}^{n+n_T} M_i. \end{aligned}$$

The next Lemma A.9 and Lemma A.10 show the upper bound for NW estimator and local polynomial estimator, respectively.

Lemma A.9 For each $x \in [0, 1]$ almost surely, the Nadaraya-Watson estimator \hat{f}_{n,n_T} in expression (A.8) satisfies

$$\mathbb{E} \left[(\hat{f}_{n,n_T}(x) - f(x))^2 \right] \leq \kappa^2 (t_n(x))^{2\beta} + \frac{2\sigma^2 + \|f\|_\infty^2}{nH(x \pm t_n(x)) + n_T H_T(x \pm t_n(x))},$$

where the expectation is taking over the observations $\{(X_i, Y_i)\}_{i=1}^{n+n_T}$ and $X_i \sim h(\cdot)$ for $i = 1, \dots, n$ and $X_i \sim h_T(\cdot)$ for $i = n+1, \dots, n+n_T$.

For $\beta \geq 1$, let \tilde{f}_{n,n_T} be the local polynomial estimator in (A.9) of order l of f with $l = \lfloor \beta \rfloor$. Denote $\mathcal{E}_n := \left\{ X_1, \dots, X_{n+n_T} : \lambda_{\min}(\sum_{i=1}^{n+n_T} M_i) \geq (n+n_T) \tilde{H}(x \pm t_n(x)) / 8 \right\}$, and $\tilde{H}(x \pm t_n(x)) = (nH(x \pm t_n(x)) + n_T H_T(x \pm t_n(x))) / (n+n_T)$, where $\lambda_{\min}(A)$ represents the minimum eigenvalue of A . Let

$$\tilde{f}_{n,n_T}(x) = \hat{f}_{n,n_T}(x) I(\mathcal{E}_n).$$

For notation simplicity, we still use $\hat{f}_{n,n_T}(x)$ to replace the truncated $\tilde{f}_{n,n_T}(x)$ unless it is needed.

Lemma A.10 For all $x \in [0, 1]$ and a constant c , the following inequality holds:

$$\mathbb{E} \left[(\hat{f}_{n,n_T}(x) - f(x))^2 \right] \leq ct_n^{2\beta}(x) + \frac{\|f\|_\infty^2 + 8\sigma^2(l+1)^2}{nH(x \pm t_n(x)) + n_T H_T(x \pm t_n(x))},$$

where the expectation is taking over the observations $\{(X_i, Y_i)\}_{i=1}^{n+n_T}$, and $X_i \sim h(\cdot)$ for $i = 1, \dots, n$, and $X_i \sim h_T(\cdot)$ for $i = n+1, \dots, n+n_T$.

The proofs of Lemmas A.9-A.10 are provided in SM Section S.3.

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