

Analyses of Domain Adaptation using Optimal Transport

by

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University of California, Berkeley

# Analyses of Domain Adaptation using Optimal Transport

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# Abstract

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This dissertation consists of two papers. The outline is as follows.

In chapter 1, we introduce domain adaptation, with particular emphasis on the generalization bounds for the unsupervised joint distribution domain adaptation problem. Previous work involved a theoretical analysis of the joint distribution optimal transport problem, but the generalization error required an exponentially large number of samples in order to be meaningful. This discussion is used to motivate the next two chapters, which revolve around different methods of regularizing optimal transport.

In chapter 2, we discuss entropic regularized optimal transport, otherwise known as the Sinkhorn divergence. This was introduced by Marco Cuturi as a means of regularizing the Wasserstein distance because it is more tractable computationally. In this chapter, we introduce some sample complexity bounds and also demonstrate a potential pathway to utilizing these to obtain a generalization bound for future work.

Next, in chapter 3, we study domain adaptation using optimal transport in Reproducing Kernel Hilbert Spaces. We introduce alternative means of regularization. Instead of using an entropic regularization, which is used in the Sinkhorn divergence, we regularize using dual potentials in an RKHS. In this chapter, we investigate some of the properties of this regularization methods and discuss the first main result, which is a sample complexity bound that outperforms that of unregularized optimal transport.

Chapter 4 diverges from domain adaptation and discusses some current work in prior elicitation, introducing a new framework in the form of a least squares minimization problem. There we provide non-asymptotic sample complexity bounds for M-estimators to demonstrate why our approach is theoretically viable for prior elicitation.

Finally, we discuss some directions for future work in chapter 5.

This is dedicated to my parents.

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Someone once said "failure is one's own doing, but success takes a village." I forget who said that, but it could not be more apt. There are multiple people in my life to whom I am incredibly appreciative.

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I would also like to thank my colleagues Soren Kuenzel and Alexander Tsigler. Both individuals gave me many suggestions and tips that helped immensely.

Lastly, I am thankful for my parents, Grace and Clyde Pitcan, for always believing in me.

# Chapter 1

## Introduction

First we give a primer on domain adaptation and then an introduction to optimal transport theory.

### 1.1 Motivation

In statistical learning theory, many results study the problem of estimating when a hypothesis from a select hypothesis class produces a low true risk. This is often expressed as a generalization bound on the true risk. The typical generalization problem assumes that the training and test distributions are identical.

One example of this is facial recognition, where an image classification model is learned on a community and is then used to classify those in another community who may have different facial features. The image recognition performance will deteriorate when the classification model does not account for the disparity between training and test distributions [Redko2017].

Another instance in which this assumption is violated is the spam filtering problem. A given user will be targeted with spam messages depending on his browsing history. If a working professional sets up his corporate mailbox on his home computer and transfers his settings, many personal emails he may want could be perceived as spam by an algorithm that learned preferences from professional communications. A classifier distinguishing spam from non-spam may not perform as well on another user if it does not adapt to different circumstances [Redko2017].

Such examples motivate the domain adaptation problem and extend traditional learning paradigms. For the rest of this dissertation, we investigate the scenario where a model may be learned on one distribution but evaluated on another.



Figure 1.1: One application of transfer learning: spam filtering.

## 1.2 Background

For the applications considered above, the goal is to find a model that remains robust under changes in the environment. In other words, if a model is learned from the source, we want to measure how well it performs on the target domain. Formally, we describe this as follows

**Theorem 1.2.1** (Transfer learning). *Let  $S$  be a source data distribution called the source domain and  $T$  be a target data distribution called the target domain. Consider  $X_S \times Y_S$  as the source input and output spaces and  $X_T \times Y_T$  as target input and output spaces. Denote  $S_X$  and  $T_X$  to be the marginal distributions of  $X_S$  and  $X_T$  and by  $t_S$  and  $t_T$  the source and target learning tasks depending on  $Y_S$  and  $Y_T$  respectively. We seek to improve the performance of  $f_T : X_T \rightarrow Y_T$  for  $t_T$  using information gained from  $S$  where  $S \neq T$ .*

### Transfer learning scenarios

Furthermore, we have the following types of learning:

- Inductive transfer learning.  $X_S = X_T$  but  $t_S \neq t_T$ .
- Transductive transfer learning.  $X_S \neq X_T$  but  $t_S = t_T$ .
- Unsupervised transfer learning.  $t_S \neq t_T$  and  $X_S \neq X_T$ .

The category we focus on is transductive transfer learning, which we hereafter call domain adaptation.

From a probabilistic point of view, we can categorize our problem via the causal link between labels and instances.

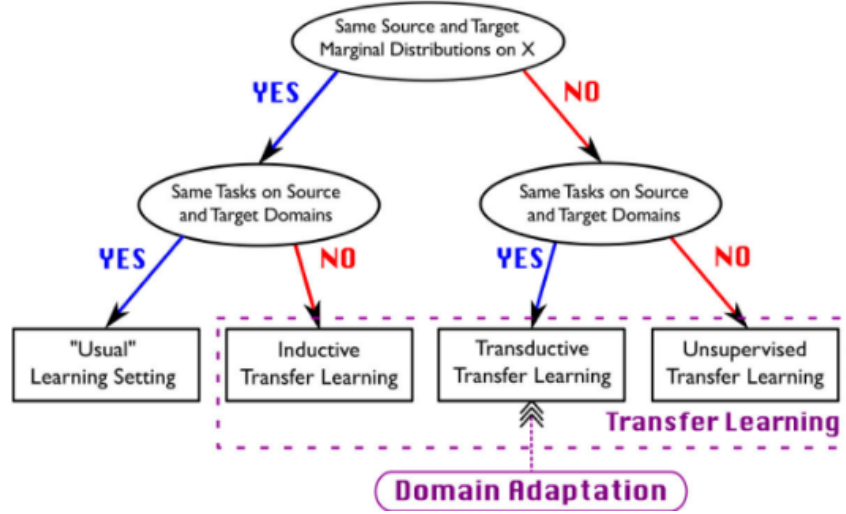


Figure 1.2: Positioning of Domain Adaptation compared to other learning techniques (Redko).

- $X \rightarrow Y$  problems where the class label is causally determined by instance values. This labeling comes up in image classification where the object description determines the label. The joint distribution can be decomposed into  $P(X, Y) = P(X)P(Y|X)$ .
- $Y \rightarrow X$  where this is the reverse. Class labels causally determine instance values. A good example here is in medical applications where we observe disease symptoms but want to predict the disease [Redko2017]. The joint decomposition here is  $P(X, Y) = P(Y)P(X|Y)$ .

It follows that we can categorize different types of transfer learning scenarios based on the probabilistic point of view. The following are some such scenarios:

- Covariate-shift  $P(X_S) \neq P(X_T)$  but  $P(Y_T|X_T) = P(Y_S|X_S)$

This is a case of the  $X \rightarrow Y$  problem where  $X_S \not\equiv X_T$  while  $Y_S|X_S \equiv Y_T|X_T$ . Here, the marginal distributions between the source and target are different while the predictive behavior stays the same. One example of this is the Office/Caltech dataset [Caltech] with domains:

1. Amazon images from online merchants.
2. Low-quality webcam images.
3. High-quality images taken with a DSLR.
4. Images from Caltech dataset for object recognition.

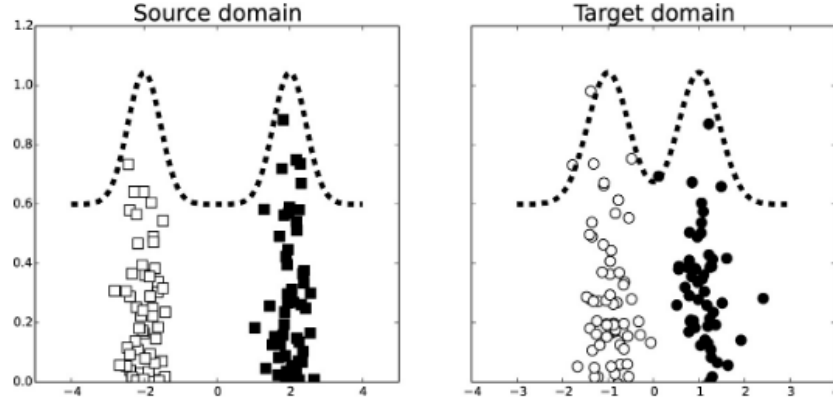


Figure 1.3: Covariate shift

Solving the covariate shift problem involves a reweighting as seen by the following:

$$\begin{aligned}
 R_T^l(h) &= E_{(x,y) \sim T} l(h(x), y) \\
 &= E_{(x,y) \sim T} \frac{S(x, y)}{S(x, y)} l(h(x), y) \\
 &= E_{(x,y) \in X \times Y} T(x, y) \frac{S(x, y)}{S(x, y)} l(h(x), y) \\
 &= E_{(x,y) \sim S} \frac{T(x, y)}{S(x, y)} l(h(x), y) \\
 &= E_{(x,y) \sim S} \frac{P(X_T)}{P(X_S)} l(h(x), y)
 \end{aligned}$$

where the last equality uses the fact that  $P(Y_T|X_T) = P(Y_S|X_S)$ .

- Target-shift  $P(X_T|Y_T) \neq P(X_S|Y_S)$

These occur in  $Y \rightarrow X$  problems. In this case,  $Y_S \neq Y_T$ —the target distributions are different. Generally, this occurs when different sampling methods are used for the source and target datasets.

- Concept shift  $P(X_T, Y_T) \neq P(X_S, Y_S)$  This occurs both in  $X \rightarrow Y$  and  $Y \rightarrow X$  problems when  $P(Y_S|X_S) \neq P(Y_T|X_T)$  and  $P(X_S|Y_S) \neq P(X_T|Y_T)$  respectively.
- Sample-selection bias

Here, the source and target distributions differ because of a latent variable that excludes some sample observations conditional on their labeling or nature. For example, if we are

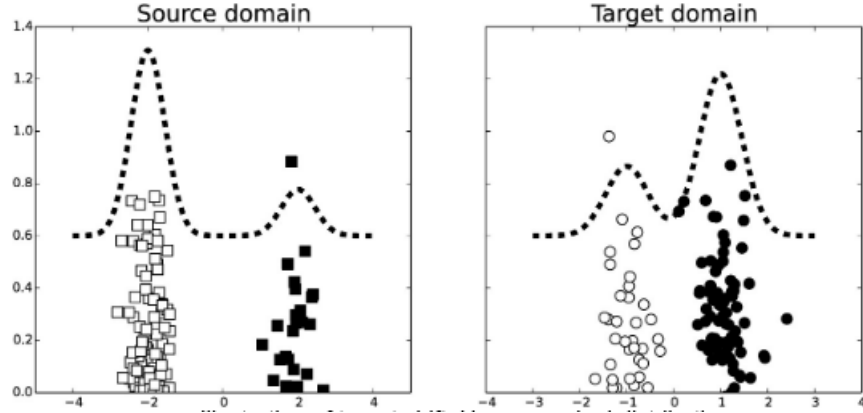


Figure 1.4: Target shift

classifying images of people, we may discard images that are unclear. This exclusion leads to a sample-selection bias, since some devices may take less clear pictures by default.

- Ideal joint error. We may claim the existence of a low-error hypothesis for both the source and target domain. Usually, this is characterized by

$$\lambda_{\mathcal{H}} = \min_{h \in \mathcal{H}} R_S(h) + R_T(h)$$

As a side-note, there are three predominant algorithmic techniques used for domain adaptation. They are

1. Reweighting the source labeled examples to be more similar to the target examples. This is done in cases such as covariate shift.
2. Iteratively “auto-labeling” target examples. Here, a model is learned from labeled examples and then automatically labels some target examples. We then learn a new model from the new labeled examples.
3. Finding a common representation space. In this situation, we find a space where the source and target domains are close while maintaining a good performance on the source domain task.

## Divergence between domains

In domain adaptation, we must define a dissimilarity measure between source and target domains. Unlike classical supervised learning, transfer learning involves a discrepancy between the two domains. There are many metrics, such as Hellinger distance total-variation

distance, Renyi divergence, or Wasserstein metric, that exist to measure such a discrepancy, and the choice of metric can impact the behavior of the labeling function. [Redko2017]

Often, one wants to prove that a divergence measure can relate errors between source and target domains. This relation means we can establish error guarantees by minimizing the divergence between the source and target distributions.

Along with analyzing existing divergence measures, one may also design a new divergence measure suitable for domain adaptation. This is done when a divergence measure is too difficult to compute empirically. Additionally, we investigate a new specific divergence measure in Chapter 3.

In the subsequent paragraphs, we discuss seminal work in this area of research. We do this to better demonstrate what we mean by relating errors between domains with respect to a divergence measure.

## A First Theoretical Analysis

From a theory perspective, the seminal work was done by Ben-David et al. In their work, they considered a binary loss function in a binary classification by setting and proposing the  $L^1$ -distance [Ben-David2007].

First, we provide some definitions.

### Definition 1. Rademacher complexity

Given a sample  $S = (z_1, z_2, \dots, z_m) \in Z^m$ , and a class  $F$  of real-valued functions defined on a domain space  $Z$ ,

$$\text{Rad}_S(F) = \frac{1}{m} \mathbb{E} \left[ \sup_{f \in F} \sum_{i=1}^m \sigma_i f(z_i) \right]$$

### Definition 2. Shattering

A family  $H$  shatters a set  $S \subseteq \mathcal{X}$  if for every subset  $T \subseteq S$  there exists a function  $h \in H$  such that  $h(s) = 1_{s \in T}$  for all  $s \in S$ , that is,  $h(s) = 1$  if  $s \in T$  and  $h(s) = 0$  if  $s \in S \setminus T$ .

Intuitively, we say that  $H$  shatters some set  $S \subseteq \mathcal{X}$  if we can realize any labelings on  $S$  using functions from  $H$ .

### Definition 3. VC Dimension

The VC dimension of a set of hypothesis functions  $H$  is the cardinality of the largest set which  $H$  can shatter.

### Definition 4. $\mathcal{H}$ -divergence

Denote  $\mathcal{A}$  the set of measurable subsets under two probability distributions  $\mathcal{D}$  and  $\mathcal{D}'$ . Then the  $\mathcal{H}$ -divergence is defined as

$$d_1(\mathcal{D}, \mathcal{D}') = 2 \sup_{A \in \mathcal{A}} |P_{\mathcal{D}}(A) - P_{\mathcal{D}'}(A)|.$$

This one compares how two classifiers disagree on both domains. Here, it finds the pair of classifiers with the largest disparity in disagreements between the source and target domains.

Using this notion of distance, Ben-David et al. derived the first generalization bounds.

**Theorem 1.2.2.** *Generalization bound with respect to  $\mathcal{H}$ -divergence [Ben-David2007]*

Let  $l$  represent the 0 – 1 loss function and  $f_S, f_T$  the source and target true labeling functions respectively.

$$R_T^l(h) \leq R_S^l(h) + d_1(X_S, X_T) + \min \{ \mathbb{E}_{x \sim X_S} [\|f_S(x) - f_T(x)\|], \mathbb{E}_{x \sim X_T} [\|f_S(x) - f_T(x)\|] \}$$

This was the first theoretical generalization bound, and it had some flaws. In practice, one may want to obtain finite-sample estimates, but that isn't possible with  $\mathcal{H}$ -divergence. Also, the  $\mathcal{H}$ -divergence does not incorporate the hypothesis class. Both of these issues are resolved with the introduction of another type of divergence: the symmetric difference hypothesis divergence.

**Definition 5.** *Symmetric difference hypothesis divergence*

$$D_{\mathcal{H}\Delta\mathcal{H}}(S, T) = 2 \sup_{h, h' \in \mathcal{H}} |P_S[h(x) \neq h'(x)] - P_T[h(x) \neq h'(x)]|$$

**Theorem 1.2.3.** *Here,  $\hat{S}, \hat{T}$  are independent size- $m$  samples drawn from  $S$  and  $T$  respectively. For  $\delta \in (0, 1)$ , the following holds with probability at least  $1 - \delta$ :*

$$D_{\mathcal{H}\Delta\mathcal{H}}(S, T) \leq \hat{D}_{\mathcal{H}\Delta\mathcal{H}}(\hat{S}, \hat{T}) + 4\sqrt{\frac{2VC(\mathcal{H})\log(2m) + \log(2/\delta)}{m}}$$

The above tells us that, for a finite  $VC$  dimension class  $\mathcal{H}$ , the empirical  $\mathcal{H}\Delta\mathcal{H}$  divergence is a good estimate for its true variant.

Furthermore, one can compute the empirical divergence. Ben-David then obtained a bound for risk on the target domain that involved the empirical divergence.

**Theorem 1.2.4.** *Let  $\lambda^* = \min_{h \in \mathcal{H}} R_S(h) + R_T(h)$  be the minimum joint risk. With probability at least  $1 - \delta$ :*

$$R_T^l(h) \leq \hat{R}_S^l(h) + \frac{1}{2}D_{\mathcal{H}\Delta\mathcal{H}}(\hat{S}, \hat{T}) + \lambda^* + O\left(\sqrt{\frac{VC(\mathcal{H})\log(m) + \log(2/\delta)}{m}}\right)$$

One sees here that the bound relies on a notion of divergence between the two domains, as stated earlier, along with a divergence between the hypothesis and true labeling function.

Of note here is that the risk bound presented is only relevant if the optimal joint risk is controlled.



## Critique of $\mathcal{H}\Delta\mathcal{H}$ -divergence

A flaw of the  $\mathcal{H}\Delta\mathcal{H}$ -divergence is that it relies on a specific loss function (0-1 loss). Contrarily, one may want to work with a more general loss function. This desire motivated other work by Mohri and Mansour to use Renyi and  $\mathcal{Y}$ -discrepancy distances.

**Definition 6.** *Renyi divergence*

$$D_\alpha(p, q) = \frac{1}{\alpha - 1} \log_2 \int_{\mathcal{X}} p^\alpha(x)/q^{\alpha-1}(x) dx,$$

where  $\alpha$  denotes its order. When  $\alpha = 1$ , the Renyi divergence is equivalent to the Kullback-Leibler divergence.

**Definition 7.**  *$\mathcal{Y}$ -Discrepancy*

Let  $f_P$  and  $f_Q$  be the labeling functions on  $P$  and  $Q$ . Then the  $\mathcal{Y}$ -discrepancy between domains  $(P, f_P)$  and  $(Q, f_Q)$  is

$$\text{discy}(P, Q) = \sup_{h \in H} |\mathcal{L}_Q(h, f_Q) - \mathcal{L}_P(h, f_P)|$$

In the majority of this dissertation, we study divergences inspired by optimal transport theory. This brings us to the next section, which introduces some of the foundational material on Wasserstein spaces.

## 1.3 Brief Introduction to Optimal Transport

### Monge Problem

In 1781, Gaspard Monge asked how one can transport a pile of sand into a pit when both have equal volumes.

Intuitively, the goal is to minimize the expected “cost” of moving the sand, and it turns out this has a mathematical formulation as follows:

Let  $X$  be the space of sand,  $Y$  be the space for the pit, and define a cost function  $c : X \times Y \rightarrow \mathbb{R}$  that demonstrates the cost of moving a unit of sand  $x \in X$  to a pit location  $y \in Y$ .

The choice of where to place a unit of sand can be represented as the function  $T : X \rightarrow Y$ , which has a total transport cost of

$$\int_X c(x, T(x)) d\mu(x).$$

Here, the sand distribution and shape of the pit are represented by distributions  $\mu$  and  $\nu$ , respectively.

Moreover, one cannot change the size of a sand particle, so the sand cannot be concentrated at a single point in the pit. In other words, the function  $T$  must satisfy a mass-preservation requirement: the volume  $\nu(B)$  of any region in the pit  $B \subseteq Y$  must be the same as the volume of the sand moved into  $B$ .

Formally, we can write this as

$$\mu(T^{-1}(B)) = \nu(B) \text{ for all } B \subseteq Y$$

which we denote  $T\#\mu = \nu$ . We can also recognize this as  $\nu$  is the push-forward measure of  $\mu$  under  $T$ .

If  $c$  and  $T$  are measurable, and  $\mu(T^{-1}(B)) = \nu(B)$  for all measurable subsets  $B$  of  $Y$ , then  $T$  is a transport map. Normalizing  $\mu$  and  $\nu$  to be probability measures, the Monge problem finds the optimal transport map minimizing transport costs [Panaretos2020].

**Definition 8.** *Monge Problem*

*Let  $T : X \rightarrow Y$  be a transport map with an associated total cost*

$$C(T) = \int_X c(x, T(x)) d\mu(x).$$

*where  $\mu$  and  $\nu$  are again the probability measures assigned to  $X$  and  $Y$ .*

*The Monge problem finds*

$$\inf_{T: T\#\mu=\nu} C(T).$$

The Monge problem is very hard because the set of transport maps  $\{T : T\#\mu = \nu\}$  is intractable to work with. Currently, if  $\mu = \delta\{x_0\}$  is a Dirac measure and  $\nu$  is not, then no transport maps exist.

But what if we can split the mass of sand particles? That is to say, what if we don't have the strict conditions as above. This brings us to the Kantorovich relaxation.

## Kantorovich Relaxation

For each point  $x \in X$ , a probability measure  $\mu_x$  defines how the mass at  $x$  is split. If  $\mu_x = \delta\{y\}$  for  $y \in Y$ , then all the mass at  $x$  is sent to  $y$ .

Represent  $\pi$  to be the joint probability measure on  $X \times Y$ , where  $\pi(A \times B)$  is the amount of sand moved from  $A \subseteq X$  to  $B \subseteq Y$ . The total mass sent from  $A$  is  $\pi(A \times Y)$  and the total moved into  $B$  is  $\pi(X \times B)$ . Such a measure  $\pi$  is called a transference plan when

$$\begin{aligned} \pi(A \times Y) &= \mu(A), & A &\subseteq X \\ \pi(X \times B) &= \nu(B), & B &\subseteq Y \end{aligned}$$

where  $A$  and  $B$  are Borel sets. The set of transference plans is denoted  $\Pi(\mu, \nu)$ .

**Definition 9.** *Kantorovich Problem*

Let  $\pi \in \Pi(\mu, \nu)$  be a transference plan with an associated total cost

$$C(\pi) = \int_{X \times Y} c(x, y) d\pi(x, y).$$

The Kantorovich problem solves for the optimal plan given by

$$\inf_{\pi \in \Pi(\mu, \nu)} C(\pi).$$

**Probabilistic Interpretations of Monge and Kantorovich Problems**

We can view the above optimization problems from a probabilistic perspective. The Monge solution minimizes  $E_X[c(X, T(X))]$  over  $T$  (measurable) whereas the Kantorovich solution minimizes  $E_{\pi \in \Pi(\mu, \nu)}[c(X, Y)]$ . We call  $\pi \in \Pi(\mu, \nu)$  a coupling between  $X$  and  $Y$ .

**A Divergence Measure Inspired by Optimal Transport**

If  $X = Y$ , then we can define a distance between measures  $\mu$  and  $\nu$  using a special cost function  $c$ .

Let  $c(x_1, x_2) = [d(x_1, x_2)]^p$ , where  $d(x_1, x_2)$  denotes the distance between  $x_1$  and  $x_2$  and  $p$  is a real-valued constant

**Definition 10.** *Wasserstein Distance of Order  $p$* 

$$W_p(\mu, \nu) = \left( \inf_{\pi \in \Pi(\mu, \nu)} \int_{X \times X} d(x_1, x_2)^p d\pi(x_1, x_2) \right)^{1/p} = \left( \inf_{\pi \in \Pi(\mu, \nu)} E_{\pi}[d(x_1, x_2)^p] \right)^{1/p}.$$

With this being said, let's begin.

## Chapter 2

# Theoretical Analysis of Domain Adaptation with Sinkhorn Divergence

In this chapter, we discuss some of our first results when using an entropic-based Sinkhorn divergence. In the past, generalization bounds were provided with respect to the Wasserstein metric, but the empirical computation involved a regularization step, which was previously unaccounted for when deriving bounds. In this work, we provide a theoretical analysis of the generalization bound with respect to the entropic regularization in the unsupervised domain adaptation setting.

## Why Use Optimal Transport in Domain Adaptation?

Optimal transport is capable of taking into consideration the geometry of the data. In domain adaptation problems, this is helpful, especially since when dealing with a source and target distribution, a natural idea is to look for a nonlinear transformation between the two distributions. This makes optimal transport distances (e.g. Wasserstein) highly promising. Another concern is that the source and target distributions lack a shared support. Using a distance that does not require a shared support makes sense, and the Wasserstein is one such distance. This property distinguishes it from other divergences, such as Maximum Mean Discrepancy or Kullback-Leibler, which usually require a common support.

### 2.1 Notation and Preliminaries

**Definition 11.** *Reproducing Kernel Hilbert Space*

Let  $X$  be an arbitrary set and  $H$  a Hilbert space of real-valued functions on  $X$ . The evaluation functional over the Hilbert space of functions  $H$  is a linear functional that evaluates each function at a point  $x$ ,

$$L_x : f \mapsto f(x) \quad \forall f \in H.$$

We say that  $H$  is a reproducing kernel Hilbert space if, for all  $x \in X$ ,  $L_x$  is continuous at any  $f \in H$  or, equivalently, if  $L_x$  is a bounded operator on  $H$ , i.e. there exists some  $M > 0$  such that

$$|L_x(f)| := |f(x)| \leq M\|f\|_H \quad \forall f \in H.$$

**Definition 12.** *Kullback-Leibler Divergence* If  $P$  and  $Q$  are probability measures on a set  $\mathcal{X}$ , and  $P$  is absolutely continuous with respect to  $Q$ , then the Kullback-Liebler divergence from  $Q$  to  $P$  is

$$D_{KL}(P \parallel Q) = \int_{\mathcal{X}} \log \left( \frac{dP}{dQ} \right) dP.$$

**Definition 13.** *Maximum mean discrepancy*

*MMD* represents distances between distributions as distances between mean embeddings of features. If we have distributions  $p$  and  $q$  over a set  $\mathcal{X}$ , the *MMD* is defined by a feature map  $\varphi : \mathcal{X} \rightarrow \mathcal{H}$  where  $\mathcal{H}$  is a reproducing kernel Hilbert space.

$$MMD(p, q) = \|\mathbb{E}_{X \sim p}[\varphi(X)] - \mathbb{E}_{Y \sim q}[\varphi(Y)]\|_{\mathcal{H}}$$

We can alternatively characterize the *MMD* as follows:

$$\begin{aligned} MMD(p, q) &= \|\mathbb{E}_{X \sim p}[\varphi(X)] - \mathbb{E}_{Y \sim q}[\varphi(Y)]\|_{\mathcal{H}} \\ &= \sup_{f \in \mathcal{H}: \|f\|_{\mathcal{H}} \leq 1} \langle f, \mathbb{E}_{X \sim p}[\varphi(X)] - \mathbb{E}_{Y \sim q}[\varphi(Y)] \rangle_{\mathcal{H}} \\ &= \sup_{f \in \mathcal{H}: \|f\|_{\mathcal{H}} \leq 1} [\langle f, \mathbb{E}_{X \sim p}[\varphi(X)] \rangle_{\mathcal{H}} - \langle f, \mathbb{E}_{Y \sim q}[\varphi(Y)] \rangle_{\mathcal{H}}] \\ &= \sup_{f \in \mathcal{H}: \|f\|_{\mathcal{H}} \leq 1} [\mathbb{E}_{X \sim p}[f(X)] - \mathbb{E}_{Y \sim q}[f(Y)]] \end{aligned}$$

The alternative characterization holds because of the reproducing property:  $\langle f, \varphi(x) \rangle_{\mathcal{H}} = f(x)$  for any  $f \in \mathcal{H}$ . The second line holds since  $\sup_{f: \|f\| \leq 1} \langle f, g \rangle_{\mathcal{H}} = \|g\|$  is attained when  $f = g/\|g\|$ . The fourth relies on Bochner integrability, but assuming our kernel or distributional support is bounded, this is true. The last line is a byproduct of the reproducing property.

The following extension of Wasserstein to empirical measures will be used when contrasting empirical to theoretical distances.

**Definition 14.** *Discrete Wasserstein* [Redko2017]

If we deal with empirical measures  $\hat{\mu}_S = \frac{1}{N_S} \sum_{i=1}^{N_S} \delta_{x_S^i}$  and  $\hat{\mu}_T = \frac{1}{N_T} \sum_{i=1}^{N_T} \delta_{x_T^i}$  represented by the uniformly weighted sums of  $N_S$  and  $N_T$  Diracs with mass at locations  $x_S^i$  and  $x_T^i$  respectively, then the Kantorovich problem is defined in terms of the inner product between the coupling matrix  $\gamma$  and the cost matrix  $C$ :

$$W_1(\hat{\mu}_S, \hat{\mu}_T) = \min_{\gamma \in \Pi(\hat{\mu}_S, \hat{\mu}_T)} \langle C, \gamma \rangle_F$$

where  $\langle \cdot, \cdot \rangle_F$  denotes the Frobenius inner product,  $\Pi(\hat{\mu}_S, \hat{\mu}_T) = \{\gamma \in \mathbb{R}_+^{N_S \times N_T} | \gamma 1 = \hat{\mu}_S, \gamma^T 1 = \hat{\mu}_T\}$  is a set of doubly stochastic matrices and  $C$  is a dissimilarity matrix, i.e.,  $C_{ij} = c(x_S^i, x_T^j)$ , defining the energy needed to move a probability mass from  $x_S^i$  to  $x_T^j$ .

**Definition 15** (Expected Loss). *Let  $l$  be a convex loss-function. Given a distribution  $\mu_D$ , a hypothesis  $h \in H$  and a labeling function  $f_D$  (which may be a hypothesis), the expected loss is defined as*

$$\epsilon_D(h, f_D) = \mathbb{E}_{X \sim \mu_D} [l(h(x), f_D(x))].$$

Our source and target spaces are denoted by  $S$  and  $T$  respectively.  $S$  has a distribution  $\mu_S$  and  $T$  has as its underlying distribution,  $\mu_T$ . Our loss function is denoted by  $\ell : \mathbb{R} \times \mathcal{Y} \rightarrow \mathbb{R}^+$ .

We also use a  $\Gamma$  operator to represent expectation, i.e.  $\Gamma f = E_\pi[f(X)]$  where  $X \sim \pi$ .

The following interpretation of expected loss using RKHS properties was used to derive earlier bounds.

**Definition 16** (RKHS interpretation). *Assume  $l \in \mathcal{H}_{k^q}$  where  $\mathcal{H}_{k^q}$  is an RKHS with kernel  $k^q : \Omega \times \Omega \rightarrow \mathbb{R}$  induced by  $\phi : \Omega \rightarrow \mathcal{H}_{k^q}$  and  $k^q(x, y) = \langle \phi(x), \phi(y) \rangle_{\mathcal{H}_{k^q}}$ .*

*With this definition, it is immediate that,*

$$\epsilon_S(h, f_S) = \mathbb{E}_{x \sim \mu_S} [l(h(x), f_S(x))] = \mathbb{E}_{x \sim \mu_S} [\langle \phi(x), l \rangle_{\mathcal{H}_{k^q}}]$$

and

$$\epsilon_T(h, f_T) = \mathbb{E}_{y \sim \mu_T} [l(h(y), f_T(y))] = \mathbb{E}_{y \sim \mu_T} [\langle \phi(y), l \rangle_{\mathcal{H}_{k^q}}].$$

## Prior Work

First, we introduce some past results pertaining to risk bounds with respect to the Wasserstein distance. In this section, we will show that the choice of the cost function is key in deriving theoretical bounds.

### First Theoretical Bounds [Redko2017]

The key assumption here is the cost function. Another assumption is that the true labeling function  $f$  lies within a unit ball of an RKHS, i.e.

$$\mathcal{F} = \{f \in \mathcal{H}_k : \|f\|_{\mathcal{H}_k} \leq 1\},$$

where  $\mathcal{H}_k$  is an RKHS with kernel  $k$ .

In this scenario, we have the following specifications:

- Let  $\mu_S, \mu_T \in \mathcal{P}(X)$  be two probability measures on  $\mathbb{R}^d$ .

•

$$c(x, x') = \|\phi(x) - \phi(x')\|_{\mathcal{H}_{k_l}}.$$

- $\mathcal{H}_{k_l}$  is an RKHS.
- $k_l : \Omega \times \Omega \rightarrow \mathbb{R}$  is a kernel function such that

$$k_l(x, x') = \langle \phi(x), \phi(x') \rangle_{\mathcal{H}_{k_l}}$$

•

$$l(h(x), f(x)) = |h(x) - f(x)|^q, q > 0$$

and thus the loss function is convex, bounded, symmetric, and satisfies triangle inequality

- If  $\Omega$  is separable and  $k_l(x, x') \in [0, K]$  for some  $K \in \mathbb{R}$ , then for all  $x, x' \in \Omega$ ,

$$\mathbb{E}_D[\sqrt{k_l(x, x')}] < \infty$$

for  $D = S$  or  $T$ .

Before we continue, let us briefly discuss the use of the aforementioned cost function. It can be seen that:

$$\begin{aligned} c(x, x') &= \|\phi(x) - \phi(x')\|_{\mathcal{H}} \\ &= \sqrt{\langle \phi(x) - \phi(x'), \phi(x) - \phi(x') \rangle_{\mathcal{H}}} \\ &= \sqrt{k(x, x) - 2k(x, x') + k(x', x')}. \end{aligned}$$

There also exists a one-to-one relationship between the choice of a positive-definite kernel  $k$  and the cost function  $c$ .

Secondly,  $l_{h,f} : x \rightarrow l(h(x), f(x))$  belongs to an RKHS.  $(h, f) \in \mathcal{F}^2$  and  $l$  is a nonlinear mapping of  $\mathcal{H}_k$ .

**Lemma 2.1.1.** *If the above assumptions hold, then, for all  $h, f \in \mathcal{H}_{k_l}$ ,*

$$\epsilon_T(h, f) \leq \epsilon_S(h, f) + W_1(\mu_S, \mu_T).$$

With the use of a concentration inequality on Wasserstein distances [Bolley2007], empirical risk bounds are obtained.

**Theorem 2.1.2.** *Let  $\mu$  be a probability measure on  $\mathbb{R}^d$  such that*

$$\int_{\mathbb{R}^d} e^{\alpha \|x\|^2} d\mu < \infty, \exists \alpha > 0$$

and let  $\hat{\mu} = \frac{1}{N} \sum_{i=1}^N \delta_{x_i}$  be the empirical measure on  $\{x_i\}$ .

Then for all  $d' > d$  and all  $\xi < \sqrt{2}$ , there exists  $N_0(d')$  and  $\alpha > 0$  with

$$\int e^{\alpha c(x, x')} d\mu(x) < \infty$$

for a fixed  $x'$  such that for all  $\epsilon > 0$  and all  $N \geq N_0 \max\{\epsilon^{-(d'+2)}, 1\}$ ,

$$\Pr[W_1(\mu, \hat{\mu}) > \epsilon] \leq e^{-\frac{\xi}{2} N \epsilon^2}$$

## Joint Distribution Domain Adaptation (JDOT)

JDOT is the approach taken in [Courty2017] and is the problem, with regularization, that we study in the rest of this chapter. In this setting, one works with unsupervised domain adaptation between joint distributions. The inspiration behind this method is that the assumption that conditional distributions are preserved, i.e.  $P_S(Y|T(X)) \approx P_T(Y|T(X))$ , may not necessarily hold true.

- Now the cost function used is

$$\alpha d(x_s, x_t) + L(y_s, y_t).$$

- The unsupervised domain adaptation problem is studied here, so the target labels represented by  $y_t$  are not known. Thus, one cannot find an optimal coupling.
- The existence of an optimal coupling is not necessary since the goal here is to estimate a mapping on the target data.

## Uniform empirical risk bounds on RKHS

Using properties of the Rademacher complexities of functions in an RKHS, we can avoid bounding empirical risks w.r.t Wasserstein distance.

$$\sup_{f \in F} |E f(X) - \frac{1}{n} \sum_{i=1}^n f(X_i)| = \|P - P_n\|_F.$$

$$E\|P - P_n\|_F \leq 2\|R_n\|_F$$

Let  $F = \{f \in \mathcal{H} \mid \|f\|_H \leq B\}$

$$E[\|R_n\|_F | X_1, \dots, X_n] \leq \frac{B}{\sqrt{n}} \sqrt{\frac{\text{tr}(K)}{n}}.$$



*Proof.*

$$\begin{aligned}
 \|R_n\|_F &= \sup_{f \in F} \left| \frac{1}{n} \sum_{i=1}^n \epsilon_i f(X_i) \right| \\
 &= \sup_{f \in F} \left| \frac{1}{n} \sum_{i=1}^n \epsilon_i \langle k(X_i, \cdot), f \rangle \right| \\
 &= \sup_{f \in \mathcal{H}: \|f\|_{\mathcal{H}} \leq B} \left| \left\langle \frac{1}{n} \sum_{i=1}^n \epsilon_i k(X_i, \cdot), f \right\rangle \right| \\
 &= B \sqrt{\frac{1}{n^2} \sum_{i,j} \epsilon_i \epsilon_j k(X_i, X_j)}
 \end{aligned}$$

By Jensen's

$$\begin{aligned}
 \mathbb{E}[\|R_n\|_F | X_1^n] &\leq B \sqrt{\mathbb{E} \left[ \frac{1}{n^2} \sum_{i,j} \epsilon_i \epsilon_j k(X_i, X_j) | X_1^n \right]} \\
 &= B \sqrt{\frac{1}{n^2} \sum_i k(X_i, X_i)} \\
 &= \frac{B}{\sqrt{n}} \sqrt{\frac{\text{tr}(K)}{n}}
 \end{aligned}$$

□

Taking expectations of both sides,

$$\mathbb{E}[\|R_n\|_F] \leq \frac{B}{n} \mathbb{E} \left[ \sqrt{\text{tr}(K)} \right]$$

and if our kernel  $k$  is bounded above by  $M$ , then

$$\mathbb{E}[\|R_n\|_F] \leq \frac{B}{n} \sqrt{nM} = B \sqrt{M/n}.$$

## 2.2 Generalization Bounds

Our claim is that we can get guarantees when doing a dual minimization of the Wasserstein distance with the specified cost function  $\alpha d(x_s, x_t) + l(y_s, f(x_t))$  from  $S$  to  $T_f$ .

$$(\hat{\Gamma}, \hat{f}) = \arg \min_{\Gamma, f} \Gamma [\alpha d(x_s, x_t) + l(y_s, f(x_t))]$$

over all couplings that preserve the marginals on  $S(x_s, y_s)$  and  $T_X(x_t)$ . Let  $\hat{\Gamma}$  be the optimal joint distribution over  $(x_s, y_s, x_t)$  above. Now define  $\hat{\Gamma}$  on  $(x_s, y_s, x_t, y_t)$  to be a coupling with the same marginal over  $(x_s, y_s, x_t)$  as  $\hat{\Gamma}$  and the correct marginals on  $T(x_t, y_t)$ . Let  $\Gamma^*$  be an arbitrary coupling on the same variables which preserves the marginal distributions on  $S(x_s, y_s)$  and  $T$  (i.e.,  $x_t, y_t$ ). For now, let's assume we're dealing with absolutely continuous distributions here so we don't have existence issues. Fix  $f^* \in F$ .

The main results in this paper are bounds on the expected loss with respect to Sinkhorn and Wasserstein divergences.

## Error bounds with respect to Wasserstein distance

### Theorem 2.2.1.

$$err_T(\hat{f}) \leq err_T(f^*) + W(S, T) + \hat{\Gamma}(-\alpha d(x_s, x_t) + l(y_s, y_t))$$

where  $\hat{\Gamma}$  is the expectation operator with respect to a coupling with matching marginals on  $T$  and the same marginal on  $(x_s, y_s, x_t)$  as  $\hat{\Gamma}$ .

*Proof.*

$$\begin{aligned} err_T(\hat{f}) &= \hat{\Gamma}l(y_t, \hat{f}(x_t)) \\ &\leq \Gamma^*[\alpha d(x_s, x_t) + l(y_t, f^*(x_t)) + l(y_t, y_s)] - \hat{\Gamma}[\alpha d(x_s, x_t) - l(y_s, y_t)] \\ &= err_T(f^*) + \alpha \left( \Gamma^*d(x_s, x_t) - \hat{\Gamma}d(x_s, x_t) \right) + \Gamma^*l(y_s, y_t) + \hat{\Gamma}l(y_s, y_t). \end{aligned}$$

There, by choosing  $\Gamma^*$  as the optimal coupling between  $S$  and  $T$ , that is,

$$W(S, T) = \Gamma^*(\alpha d(x_s, x_t) + l(y_s, y_t)),$$

then we get the upper bound

$$err_T(\hat{f}) \leq err_T(f^*) + W(S, T) + \hat{\Gamma}(-\alpha d(x_s, x_t) + l(y_s, y_t)).$$

□

## Entropic Regularization

One means of addressing the intractability of OT is by using an entropic regularization.

**Definition 17** (Entropic Regularization of Wasserstein).

$$W_\epsilon(\alpha, \beta) = \min_{\pi \in \Pi(\alpha, \beta)} \int_{\mathcal{X} \times \mathcal{Y}} c(x, y) d\pi(x, y) + \epsilon H(\pi | \alpha \otimes \beta)$$

where

$$H(\pi | \alpha \otimes \beta) = \int_{\mathcal{X} \times \mathcal{Y}} \log\left(\frac{d\pi(x, y)}{d\alpha(x)d\beta(y)}\right) d\pi(x, y).$$

If we use the relative entropy as a regularizer, then we can formulate the dual of regularized OT as the maximization of an expectation problem [Genevay2018].

$$\begin{aligned} W_\epsilon(\alpha, \beta) &= \max_{u \in C(\mathcal{X}), v \in C(\mathcal{Y})} \int_{\mathcal{X}} u(x) d\alpha(x) + \int_{\mathcal{Y}} v(y) d\beta(y) \\ &\quad - \epsilon \int_{\mathcal{X} \times \mathcal{Y}} e^{\frac{u(x) + v(y) - c(x, y)}{\epsilon}} d\alpha(x) d\beta(y) + \epsilon \\ &= \max_{u \in C(\mathcal{X}), v \in C(\mathcal{Y})} \mathbb{E}_{\alpha \otimes \beta} [f_\epsilon^{XY}(u, v)] + \epsilon \end{aligned}$$

where  $f_\epsilon^{xy}(u, v) = u(x) + v(y) - \epsilon e^{\frac{u(x) + v(y) - c(x, y)}{\epsilon}}$ .

Since  $W_\epsilon(\alpha, \alpha) \neq 0$ , we can normalize this by defining the Sinkhorn divergence as in the definition below.

**Definition 18** (Sinkhorn Divergence).

$$\bar{W}_\epsilon(\alpha, \beta) = W_\epsilon(\alpha, \beta) - \frac{1}{2}(W_\epsilon(\alpha, \alpha) + W_\epsilon(\beta, \beta))$$

## Sample Dependent Sinkhorn Bounds

The keys for achieving generalization bounds in this section are the following two lemmas [Genevay2018]:

**Lemma 2.2.2.** *Let  $\alpha$  and  $\beta$  be probability measures on  $\mathcal{X}$  and  $\mathcal{Y}$  subsets of  $\mathbb{R}^d$  such that  $|X| = |Y| \leq D$  and assume that  $c$  is  $L$ -Lipschitz w.r.t  $x$  and  $y$ . Then*

$$W_\epsilon(\alpha, \beta) - W(\alpha, \beta) \leq 2\epsilon d \log \left( \frac{\epsilon^2 L D}{\sqrt{d} \epsilon} \right)$$

where  $\mathcal{X}$  and  $\mathcal{Y}$  are subsets of  $\mathbb{R}^d$  with diameters at most  $D$  and  $c$  is  $L$ -lipschitz w.r.t  $x$  and  $y$ .

and

**Lemma 2.2.3.** *Let  $\hat{\alpha}_n$  and  $\hat{\beta}_n$  be empirical measures for  $\alpha$  and  $\beta$  with size  $n$  for each.*

$$|W_\epsilon(\hat{\alpha}_n, \hat{\beta}_n) - W_\epsilon(\alpha, \beta)| \leq 6B \frac{\lambda K}{\sqrt{n}} + C \sqrt{\frac{2 \log \frac{1}{\delta}}{n}}$$

with probability at least  $1 - \delta$ .

## New Generalization Bound

### Applying regularization to our minimization problem

Letting  $c_f(x_s, y_s, x_t) = \alpha d(x_s, x_t) + l(y_s, f(x_t))$ , we'll apply the technique from Geneway's paper "Sample Complexity of Sinkhorn Distances" to give sample bounds on the Sinkhorn distance.

The difference here is we'll also show that our  $f_\epsilon$  is lipschitz in  $f$ , which comes up in  $c_f$  defined earlier.

$$\begin{aligned} W_\epsilon(S, T_X) &= \max_{u \in c(S), v \in c(T_X)} \mathbb{E}_{S \otimes T_X} [f_\epsilon^{S, T_X}(u, v)] + \epsilon \\ f_\epsilon^{S, T_X}(u, v) &= u(x_s, y_s) + v(x_t) - \epsilon \exp\left(\frac{u(x_s, y_s) + v(x_t) - c(x_s, y_s, x_t)}{\epsilon}\right) \\ c_f(x_s, y_s, x_t) &= \alpha d(x_s, x_t) + l(y_s, f(x_t)) \\ u(x_s, y_s) &\leq L\|(x_s, y_s)\| \\ v(x_t) &\leq \max_{x_s, y_s} u(x_s, y_s) - c_f(x_s, y_s, x_t) \end{aligned}$$

Things to note: We must determine if it changes the problem if  $S$  and  $T_X$  have different dimensions, because in the literature, the two have equal dimension. Now,  $S$  is used to replace  $\mathcal{X}$  and  $T_X$  for  $\mathcal{Y}$ .

We also know that on the subset where  $u$  and  $v$  are optimal,  $u \oplus v \leq 2L\|S\| + \|c\|_\infty$ . Call this subset  $\mathcal{A}$ .

And let  $Q = \exp\left(\frac{u(x_s, y_s) + v(x_t) - c(x_s, y_s, x_t)}{\epsilon}\right)$  so  $|Q| \leq \exp(2\frac{L\|S\| + \|c\|_\infty}{\epsilon})$ .

$$\frac{\partial f_\epsilon}{\partial f} = -\epsilon \frac{\partial Q}{\partial f} = -\epsilon \cdot Q \cdot (1/\epsilon) \cdot \frac{\partial c}{\partial f} = -Q \frac{\partial c(f)}{\partial f} = -Q \frac{\partial l(f)}{\partial f}$$

Thus

$$\left| \frac{\partial f_\epsilon}{\partial f} \right| \leq |Q|M,$$

as long as  $|l'(f)| \leq M$ .

The above shows that if our loss function  $l$  is Lipschitz w.r.t.  $f$ , then so is  $f_\epsilon$  and we can then apply 2.2.2, as long as  $f$  is in an RKHS. To be more precise,  $\|\nabla f^\epsilon(u, v)\| \leq \max(1 + M, |Q|M)$ .

Also recall  $\|u\|_{H^s} = O(1 + \frac{1}{\epsilon^{s-1}})$  and  $\|v\|_{H^s} = O(1 + \frac{1}{\epsilon^{s-1}})$  and we have, by using

$$\mathbb{E}[\sup_{g \in G} \mathbb{E}l(g, X) - \frac{1}{n} \sum l(g, X_i)] \leq 2BER(G(X_1^n))$$

,

$$\mathbb{E}|W_\epsilon(\alpha, \beta) - W_\epsilon(\hat{\alpha}_n, \hat{\beta}_n)| \leq 3 \frac{2B\lambda}{n} \mathbb{E} \sqrt{\sum_{i=1}^n k(X_i, X_i)}$$

where  $B \leq \max(1+M, |Q|M)$ ,  $\lambda$  is bounded since the norms of the potentials are bounded by  $O(\max(1, \frac{1}{\epsilon^{d/2}}))$  and  $f$  has bounded norm as well (still need to figure out an exact upper bound here).

After justifying the above two lemmas, we can then provide bounds w.r.t  $W_\epsilon$  because

$$err_T(\hat{f}) + 4\epsilon d + 2\epsilon d \log\left(\frac{LD}{\sqrt{d}\epsilon}\right) \leq err_T(f^*) + W_\epsilon(S, T) + \hat{\Gamma}(-\alpha d(x_s, x_t) + l(y_s, y_t))$$

## Chapter 3

# An Alternative Means of Regularization for Domain Adaptation Problems

### 3.1 Introduction

Previously, we explored the applications of entropic regularization for the Wasserstein distance (Sinkhorn) in domain adaptation. In particular, we derived a new generalization bound for target error with respect to the Sinkhorn divergence. However, for domain adaptation, entropic regularization may not be the ideal route to take.

When we prescribe a divergence measure for domain adaptation, the scenario we seek to penalize against is when the source  $S$  and target  $T$  distributions are not identical. However, with the entropic regularization, one is penalizing against  $S$  and  $T$  being independent. In this chapter, we propose an alternative regularization that may be more suitable for domain adaptation problems.

If  $S$  and  $T$  are identical in distribution, which is the ideal setting in machine learning, then there exists an identity mapping between the two. Thus, it makes sense to use a regularization that penalizes the deviation between the transport map and the identity map.

## 3.2 Existence and Uniqueness of an Optimal Transport Map

Our approach relies on Brenier's theorem, which concerns the existence and uniqueness of optimal maps.

### Theorem 3.2.1. Brenier's Theorem

Let  $\mu$  and  $\nu$  be absolutely continuous probability measures on  $\mathbb{R}^d$  with respect to the Lebesgue measure and  $\nu$  has bounded support. There exists a convex function  $\phi : \mathbb{R}^d \rightarrow \mathbb{R}$  such that its gradient,  $\nabla\phi$ , is the optimal transport map from  $\mu$  to  $\nu$ .

We call  $\phi$  a Kantorovich potential.

### Corollary 3.2.1.1. Existence of Solution to Monge Problem

Under the above assumptions,  $\nabla\phi$  uniquely solves the Monge problem.

$$\int_X |x - \nabla\phi(x)|^2 d\mu(x) = \int_{T_{\#}\mu=\nu} |x - T(x)|^2 d\mu(x)$$

## Key Optimization Problem

We wish to examine the following optimization problem, where  $H$  is a reproducing kernel hilbert space and  $c(x, y)$  denotes an arbitrary cost function in  $x$  and  $y$ .

$$\inf_{u,v} \left[ \int u ds + \int v dt + \lambda(\|u\|_H^2 + \|v\|_H^2) \right], \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - u(x) - v(y) \leq c(x, y).$$

We will circle back to this after discussing some convex analysis preliminaries crucial to analyzing this going forward.

## 3.3 Convex Analysis Prerequisites

Before we continue, we introduce some concepts from convex analysis that will be needed going forward.

**Definition 19.** Let  $f : X \rightarrow \mathbb{R} \cup +\infty$  be a lower semicontinuous function. The Fenchel-Legendre transform  $f^* : X^* \rightarrow \mathbb{R} \cup +\infty$  is defined by

$$f^*(x^*) = \sup_{x \in X} [\langle x^*, x \rangle - f(x)]$$

This  $f^*$  is always convex.

**Definition 20.** The subdifferential of a lower semi-continuous convex function  $\phi$  at  $x \in \text{dom}\phi$  is defined by

$$\partial\phi(x) = \{x^* \in X^* : \phi(y) - \phi(x) \geq \langle x^*, y - x \rangle\}$$

**Corollary 3.3.0.1.** Let  $f : X \rightarrow \mathbb{R} \cup \{+\infty\}$  be a convex function. Then for any  $x \in \text{int dom } f$ ,

$$\partial f(x) \neq \emptyset.$$

**Theorem 3.3.1** (Fenchel-Young inequality).

$$f(x) + f^*(x^*) \geq \langle x^*, x \rangle$$

**Corollary 3.3.1.1** (Fenchel-Young equality).

$$f(x) + f^*(x^*) = \langle x^*, x \rangle$$

iff

$$x^* \in \partial f(x).$$

**Theorem 3.3.2.** Let  $v(y) = \inf_x [f(x) + g(x + y)]$ . The Fenchel primal problem is

$$p = v(0) = \inf_x [f(x) + g(x)].$$

The dual problem is

$$d = v^{**}(0) = \sup_{y^*} [-f^*(y^*) - g^*(-y^*)].$$

*Proof.* Calculate  $v^*(-y^*) = \sup_{x,y} [\langle -y^*, y \rangle - f(x) - g(x + y)]$ .

Let  $u = x + y$ , so we have

$$\begin{aligned} v^*(-y^*) &= \sup_{x,u} \langle -y^*, u - x \rangle - f(x) - g(u) \\ &= \sup_x [\langle y^*, x \rangle - f(x)] + \sup_u [\langle -y^*, u \rangle - g(u)] \\ &= f^*(y^*) + g^*(-y^*). \end{aligned}$$

Thus,

$$d = v^{**}(0) = \sup_{-y^*} [0 - v^*(-y^*)] = \sup_{-y^*} [-f^*(y^*) - g^*(-y^*)].$$

Weak duality  $p \geq d$  follows immediately. Strong duality  $p = d$  requires  $\partial v(0) \neq \emptyset$ , i.e.

$$0 \in \text{int dom } v = \text{int}[\text{dom } g - \text{dom } f].$$

□



*Strong duality criterion.* Here we prove  $0 \in \text{int dom } v = \text{int}[\text{dom } g - \text{dom } f]$  implies  $\partial v(0) \neq \emptyset$ . Let  $-y^* \in \partial v(0)$  we have

$$f(x) + g(x + y) \geq v(y) \geq p - \langle y^*, y \rangle$$

Letting  $u = x + y$ , we have

$$p \leq f(x) - \langle y^*, x \rangle + g(u) + \langle y^*, u \rangle$$

and taking infimum with respect to  $x, u$ , we have

$$p \leq -f^*(y^*) - g^*(-y^*) \leq d \leq p.$$

This concludes the proof. □

### 3.4 Derivation of Primal Formulation

Our goal is to find the primal formulation for the following optimization problem:

$$\inf_{u,v} \left[ \int u \, ds + \int v \, dt + \lambda(\|u\|_H^2 + \|v\|_H^2) \right], \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - u(x) - v(y) \leq c(x, y).$$

The arguments that follow are similar to those used to prove Kantorovich duality.

Let

$$\phi_c = \{(u, v) \in C(X) \times C(Y) : \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - u(x) - v(y) \leq c(x, y)\}$$

In the next few lines,  $z \in E = C(X \times Y)$  is the set of continuous functions on  $X \times Y$  with sup. norm and  $\pi \in E^* = M(X \times Y)$  is the set of regular Radon measures with total variation norm.

$$f(z) = \begin{cases} \lambda(\|u\|_H^2 + \|v\|_H^2) + \int u \, ds + \int v \, dt, & z(x, y) = u(x) + v(y) \\ +\infty, & \text{otherwise.} \end{cases}$$

$$g(z) = \begin{cases} 0, & \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - z(x, y) \leq c(x, y) \\ +\infty, & \text{otherwise.} \end{cases}$$

$$f(z) + g(z) = \begin{cases} \int_X u \, ds + \int_Y v \, dt + \lambda(\|u\|_H^2 + \|v\|_H^2), & \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - u(x) - v(y) \leq c(x, y) \\ \infty, & \text{otherwise.} \end{cases}$$

$$\inf_{z \in E} [f(z) + g(z)] = \inf_{(u,v) \in \Phi_c} \left\{ \int_X u \, ds + \int_Y v \, dt + \lambda(\|u\|_H^2 + \|v\|_H^2) \right\}$$

$$\begin{aligned}
 g^*(-\pi) &= \sup_{z \in E} \left[ - \int_{X \times Y} z \, d\pi - g(z) \right] \\
 &= \sup_{z \in E} \left[ - \int_{X \times Y} z \, d\pi : \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - c(x, y) \leq z(x, y) \right] \\
 &= \begin{cases} \int_{X \times Y} [c(x, y) - \frac{1}{2}\|x\|^2 - \frac{1}{2}\|y\|^2] \, d\pi, & \pi \in M_+(X \times Y) \\ +\infty, & \text{otherwise} \end{cases}
 \end{aligned}$$

$$\begin{aligned}
 f^*(\pi) &= \sup_{z \in E} \left[ \int_{X \times Y} z \, d\pi - f(z) \right] \\
 &= \sup_{z \in E} \left[ \int_{X \times Y} z(x, y) \, d\pi(x, y) - \int_X u \, ds - \int_Y v \, dt - \lambda(\|u\|_H^2 + \|v\|_H^2) : z = u \oplus v \right] \\
 &= \begin{cases} -\lambda(\|u\|_H^2 + \|v\|_H^2), & \pi \in \Pi(s, t) \\ -\inf_u (\int u \, ds - \int u \, d\pi + \lambda\|u\|_H^2) - \inf_v (\int v \, dt - \int v \, d\pi + \lambda\|v\|_H^2), & \text{otherwise} \end{cases}
 \end{aligned}$$

When finite, the last line (when  $\pi$  is not a coupling) can be rewritten as

$$\frac{\sup_{\|u\|=1} (\int u \, ds - \int u \, d\pi)^2}{2\lambda} + \frac{\sup_{\|v\|=1} (\int v \, dt - \int v \, d\pi)^2}{2\lambda}$$

if finite. Otherwise,  $f^*(\pi) = +\infty$ .

The dual problem is  $\sup_{\pi \in E^*} [-f^*(\pi) - g^*(-\pi)]$ , which, from the above, is

$$\sup_{\pi \in E^*} \left\{ - \int_{X \times Y} c \, d\pi - \int_X \varphi \, d\mu - \int_Y \psi \, d\nu + \int_{X \times Y} (\varphi(x) + \psi(y)) \, d\pi + \lambda(\|\varphi\|_H^2 + \|\psi\|_H^2) \right\}.$$

## What does the dual of f look like?

If the previous claim holds,

$$f^*(\pi) = \frac{1}{4\lambda} (Q(s, \pi_1) + Q(t, \pi_2))$$

where

$$Q(s, \pi_1) = \int k(x, y) \, ds(x)ds(y) + \int k(x, y) \, d\pi_1(x)d\pi_1(y) - 2 \int k(x, y) \, ds(x)d\pi_1(y)$$

and similarly for  $Q(t, \pi_2)$ .

Then our dual problem is

$$\begin{aligned}
 \sup_{\pi \in E^*} (-f^*(\pi) - g^*(-\pi)) &= \sup_{\pi \in M_+} \left[ -\frac{1}{4\lambda} (Q(s, \pi_1) + Q(t, \pi_2)) - \int \left( c(x, y) - \frac{1}{2}\|x\|^2 - \frac{1}{2}\|y\|^2 \right) \, d\pi \right] \\
 &= \inf_{\pi \in M_+} \left[ \frac{1}{4\lambda} (Q(s, \pi_1) + Q(t, \pi_2)) + \int \left( c(x, y) - \frac{1}{2}\|x\|^2 - \frac{1}{2}\|y\|^2 \right) \, d\pi \right]
 \end{aligned}$$

If  $c(x, y) = \frac{1}{2}\|x - y\|^2$ , then  $c(x, y) - \frac{1}{2}\|x\|^2 - \frac{1}{2}\|y\|^2 = x^T y$ , which seems more tractable to work with. The question now is how to minimize

$$\frac{1}{4\lambda}(Q(s, \pi_1) + Q(t, \pi_2)) + \int x^T y d\pi(x, y).$$

### Inner product space of signed measures

Define the inner product with respect to signed measures  $m, n$  on  $\mathcal{X}$  as

$$\langle m, n \rangle = \int \tilde{k}(u, v) dm(u) dn(v).$$

and

$$\|s \otimes \pi_2 - \pi\|^2 = Q(s, \pi_1) = \|s - \pi_1\|^2.$$

If we're looking at  $\mathcal{X}^2$ , then we have

$$\langle m, n \rangle = \int \tilde{k}((u_1, u_2), (v_1, v_2)) dm(u_1, u_2) dn(v_1, v_2)$$

and

$$\|s \otimes \pi_2 - \pi\|^2 = \int \tilde{k}((u_1, u_2), (v_1, v_2)) d(s(u_1)\pi_2(u_2) - \pi(v_1, v_2))$$

Then our problem reduces to showing

$$\inf_m \{ \langle m, s - \pi_1 \rangle + \lambda \langle m, m \rangle \} = -\frac{1}{4\lambda} \langle s - \pi_1, s - \pi_1 \rangle.$$

*Proof.*

$$\begin{aligned} \langle m, s - \pi_1 \rangle + \lambda \langle m, m \rangle &= \lambda \left( \langle m, m \rangle + \left\langle m, \frac{s - \pi_1}{\lambda} \right\rangle \right) \\ &= \lambda \left( \left\| m + \frac{s - \pi_1}{2\lambda} \right\|^2 - \left\| \frac{s - \pi_1}{2\lambda} \right\|^2 \right) \end{aligned}$$

Choosing  $m = \frac{\pi_1 - s}{2\lambda}$ , we obtain the desired minimum.  $\square$

### Discrete Setting

If we take  $\pi_1$  and  $\pi_2$  to be discrete measures, we can represent them by  $\pi_1 = \Pi 1$  and  $\pi_2^T = 1^T \Pi$ , i.e. taking the row and column marginals of  $\Pi$ .

Our optimization problem then becomes

$$\inf_{\Pi} \frac{1}{4\lambda} (\|s - \Pi 1\|^2 + \|t - \Pi^T 1\|^2) + \text{tr}(A^T \Pi).$$

### 3.5 An Alternative Optimization Problem

$$f(\Pi, \lambda) = \frac{(\Pi \vec{1} - s)^T K (\Pi \vec{1} - s) + (\Pi^T \vec{1} - t)^T K (\Pi^T \vec{1} - t)}{4\tau} - \text{Tr}[\Pi K] + \lambda(1 - \vec{1}^T \Pi \vec{1}) - v_1 E_1^T \Pi E_1 - v_2 E_2^T \Pi E_1 - v_3 E_1^T \Pi E_2 - v_4 E_2^T \Pi E_2$$

where  $E_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$  and  $E_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$  (assuming this is the 2D setting).

$$\frac{df}{d\Pi} = 2K(\Pi \vec{1} - s) \vec{1}^T + 2K(\Pi^T \vec{1} - t) \vec{1}^T - K - \lambda \vec{1} \vec{1}^T = 2K[(\Pi + \Pi^T) \vec{1} - (s + t)] \vec{1}^T - K - \lambda \vec{1} \vec{1}^T - v_1 \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} - v_2 \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} - v_3 \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} - v_4 \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

If  $K = I$ , then by Karsh Kuhn Tucker conditions, we have

$$\frac{\pi_{11} - \pi_{22} - (s_1 + t_1) + 1}{2\tau} - (\lambda + v_1 + 1) = 0$$

$$\frac{\pi_{22} - \pi_{11} - (s_2 + t_2) + 1}{2\tau} - (\lambda + v_2) = 0$$

$$\frac{\pi_{11} - \pi_{22} - (s_1 + t_1) + 1}{2\tau} - (\lambda + v_3) = 0$$

$$\frac{\pi_{22} - \pi_{11} - (s_2 + t_2) + 1}{2\tau} - (\lambda + v_4 + 1) = 0$$

And it follows that

$$v_1 + 1 = v_3$$

$$v_4 + 1 = v_2$$

and also

$$\frac{1}{2\tau} - 1 = v_1 + v_2 + 2\lambda = v_3 + v_4 + 2\lambda.$$

If  $\pi_{11}, \pi_{22} = \frac{s_1 + t_1}{2}, \frac{s_2 + t_2}{2}$ , then  $\pi_{11} + \pi_{22} = 1$  and thus  $\pi_{12} = \pi_{21} = 0$ . Letting  $v_1 = v_4 = 0$  and  $v_2 = v_3 = 1$ , this satisfies slackness constraints.

In the following, we provide some sample code that demonstrates these results empirically.

#### Example Code

```
import cvxpy as cp
import numpy as np

n = 2
#b = 10

PP = cp.Variable((n,n),"PP")
KK = [[4,1],[1,4]]
#s = np.array([[.5, .5]]).T
#t = np.array([[.2, .8]]).T
s = np.array([[.3, .7]]).T
t = np.array([[.2, .8]]).T
e = np.ones((n,1))
x = PP.T@e - s
y = PP@e - t
```

```

for b in range(1,21):
    obj = (1/4/b) * (cp.quad_form(x,KK) + cp.quad_form(y,KK)) - cp.trace(
    prob = cp.Problem(cp.Minimize(obj),[PP>=0,cp.sum(PP)==1])
    obj=prob.solve()
    print("status:",prob.status)
    print("obj:",obj)
    print(PP.value)

n = 3
PP = cp.Variable((n,n),"PP")
KK = [[1,0,0],[0,1,0],[0,0,1]]
s = np.array([[.1, .4, .5]]).T
t = np.array([[.4, .2, .4]]).T
e = np.ones((n,1))
x = PP.T@e - s
y = PP@e - t
for b in range(1,21):
    obj = (1/4/b) * (cp.quad_form(x,KK) + cp.quad_form(y,KK)) - cp.trace(
    prob = cp.Problem(cp.Minimize(obj),[PP>=0,cp.sum(PP)==1])
    obj=prob.solve()
    print("status:",prob.status)
    print("obj:",obj)
    print(PP.value)

```

Output after running on Ubuntu machine.

```

yannik@yannik-ubuntu:~/OTDA$ python optimization_implementation.py
status: optimal
obj: -3.9925
[[ 2.50000000e-01  1.22249411e-23]
 [-1.23247236e-22  7.50000000e-01]]
status: optimal
obj: -3.99625
[[ 2.50000000e-01 -1.74316142e-22]
 [ 6.32939582e-23  7.50000000e-01]]
status: optimal
obj: -3.9975
[[ 2.50000000e-01 -1.16215745e-22]
 [-2.16851043e-22  7.50000000e-01]]
status: optimal
obj: -3.998125
[[2.50000000e-01 5.50834936e-23]

```

```

[5.59387059e-23 7.50000000e-01]]
status: optimal
obj: -3.9985
[[2.50000000e-01 5.92447828e-23]
[1.62799830e-22 7.50000000e-01]]
status: optimal
obj: -3.99875
[[ 2.50000000e-01 -1.05815269e-22]
[-1.16229217e-22 7.50000000e-01]]
status: optimal
obj: -3.9989285714285714
[[ 2.50000000e-01 -1.91865798e-24]
[ 1.12940857e-22 7.50000000e-01]]
status: optimal
obj: -3.9990624999999995
[[2.50000000e-01 2.21829294e-22]
[1.11237621e-22 7.50000000e-01]]
status: optimal
obj: -3.9991666666666665
[[2.50000000e-01 1.68413892e-22]
[5.36304987e-23 7.50000000e-01]]
status: optimal
obj: -3.99925
[[ 2.50000000e-01 -1.11021317e-22]
[-1.11023280e-22 7.50000000e-01]]
status: optimal
obj: -3.999318181818182
[[ 2.50000000e-01 -1.66641110e-22]
[-5.54035982e-23 7.50000000e-01]]
status: optimal
obj: -3.999375
[[ 2.50000000e-01 -1.11238505e-22]
[ 2.16099333e-25 7.50000000e-01]]
status: optimal
obj: -3.999423076923077
[[ 2.50000000e-01 -1.11130073e-22]
[ 1.07889446e-25 7.50000000e-01]]
status: optimal
obj: -3.9994642857142857
[[ 2.50000000e-01 -5.66878028e-23]
[ 5.66878108e-23 7.50000000e-01]]
status: optimal

```

```

obj: -3.9995
[[ 2.50000000e-01  1.12085206e-22]
[-1.06311748e-24  7.50000000e-01]]
status: optimal
obj: -3.9995312499999995
[[2.50000000e-01  5.51862768e-23]
[5.58360336e-23  7.50000000e-01]]
status: optimal
obj: -3.9995588235294117
[[2.50000000e-01  5.46823694e-23]
[5.63399411e-23  7.50000000e-01]]
status: optimal
obj: -3.9995833333333333
[[ 2.50000000e-01 -1.11130414e-22]
[-1.10914183e-22  7.50000000e-01]]
status: optimal
obj: -3.999605263157895
[[ 2.50000000e-01 -5.52883039e-23]
[-1.66756293e-22  7.50000000e-01]]
status: optimal
obj: -3.999625
[[ 2.50000000e-01 -1.10718444e-22]
[-3.03850898e-25  7.50000000e-01]]
status: optimal
obj: -0.9825
[[ 2.50000000e-01  1.10709851e-22 -1.11209797e-22]
[ 2.22356962e-22  3.00000000e-01 -1.10897391e-22]
[-1.10834732e-22 -1.11147135e-22  4.50000000e-01]]
status: optimal
obj: -0.99125
[[ 2.50000000e-01 -1.18086022e-22  5.54360229e-23]
[-1.03958191e-22  3.00000000e-01 -4.85221266e-23]
[ 5.55859871e-23 -6.24999931e-23  4.50000000e-01]]
status: optimal
obj: -0.9941666666666666
[[ 2.50000000e-01  1.67542279e-24 -9.02920747e-25]
[-1.67529689e-24  3.00000000e-01 -2.57830146e-24]
[ 2.22947625e-22  2.57835866e-24  4.50000000e-01]]
status: optimal
obj: -0.995625
[[ 2.50000000e-01  1.07518204e-22 -6.07356262e-23]
[ 3.36570089e-22  3.00000000e-01 -5.72319709e-23]

```

```

[ 1.71758402e-22 -5.37898275e-23  4.50000000e-01]]
status: optimal
obj: -0.9965
[[ 2.50000000e-01  3.62041633e-24 -2.23532165e-22]
[-2.25665827e-22  3.00000000e-01 -1.16130663e-22]
[-1.09534272e-22 -2.16935737e-22  4.50000000e-01]]
status: optimal
obj: -0.9970833333333333
[[ 2.50000000e-01 -3.04602898e-25  1.08844672e-22]
[ 2.22349078e-22  3.00000000e-01  2.20171516e-22]
[ 2.24222382e-22  1.12895546e-22  4.50000000e-01]]
status: optimal
obj: -0.9975
[[ 2.50000000e-01  1.67389178e-22  5.46058619e-23]
[ 5.46549226e-23  3.00000000e-01 -1.76082074e-24]
[ 2.78460827e-22  1.76149241e-24  4.50000000e-01]]
status: optimal
obj: -0.9978125
[[ 2.50000000e-01  1.12313616e-22 -1.11893932e-22]
[ 1.09729020e-22  3.00000000e-01 -2.16476158e-24]
[-1.10148658e-22  2.16510806e-24  4.50000000e-01]]
status: optimal
obj: -0.9980555555555556
[[ 2.50000000e-01  1.53521320e-24  5.55069310e-23]
[-1.53498217e-24  3.00000000e-01  5.39719504e-23]
[ 5.55152244e-23  5.70504391e-23  4.50000000e-01]]
status: optimal
obj: -0.99825
[[ 2.50000000e-01 -5.78584577e-23  2.20132019e-22]
[-5.31633945e-23  3.00000000e-01  1.66970182e-22]
[ 1.12932966e-22  5.50760656e-23  4.50000000e-01]]
status: optimal
obj: -0.9984090909090909
[[ 2.50000000e-01 -1.10159194e-22  5.78533683e-23]
[-1.11884677e-22  3.00000000e-01 -5.40302524e-23]
[ 5.31672297e-23 -5.69909081e-23  4.50000000e-01]]
status: optimal
obj: -0.9985416666666667
[[ 2.50000000e-01  1.58478915e-24 -2.90879011e-25]
[-1.58779679e-24  3.00000000e-01 -1.12899214e-22]
[ 1.11314400e-22 -1.09143652e-22  4.50000000e-01]]
status: optimal

```



```

obj: -0.9986538461538461
[[ 2.50000000e-01  1.29692731e-24 -1.09306083e-22]
[-1.12320800e-22  3.00000000e-01 -1.10603467e-22]
[-3.34782807e-22 -1.11440161e-22  4.50000000e-01]]
status: optimal
obj: -0.99875
[[ 2.50000000e-01  3.05960762e-25 -1.10047970e-22]
[-3.07807840e-25  3.00000000e-01  6.67870216e-25]
[-9.73800980e-25 -1.11688797e-22  4.50000000e-01]]
status: optimal
obj: -0.9988333333333334
[[ 2.50000000e-01 -2.20472007e-22 -1.10265620e-22]
[-4.45663084e-22  3.00000000e-01 -2.22859007e-22]
[ 1.10264081e-22 -1.10205137e-22  4.50000000e-01]]
status: optimal
obj: -0.99890625
[[2.50000000e-01  1.67831187e-22  2.23235717e-22]
[2.76255783e-22  3.00000000e-01  5.54049384e-23]
[1.09830812e-22  5.56200424e-23  4.50000000e-01]]
status: optimal
obj: -0.9989705882352942
[[ 2.50000000e-01  2.33062237e-24  1.12105844e-22]
[-2.33398078e-24  3.00000000e-01 -1.24802428e-24]
[-1.08251257e-24  1.25052514e-24  4.50000000e-01]]
status: optimal
obj: -0.9990277777777777
[[ 2.50000000e-01 -5.37805096e-23  1.66737466e-22]
[ 5.37758046e-23  3.00000000e-01 -1.52711421e-24]
[ 5.53077093e-23  1.12553722e-22  4.50000000e-01]]
status: optimal
obj: -0.9990789473684211
[[ 2.50000000e-01 -5.39169018e-23  5.52124567e-23]
[-5.71093712e-23  3.00000000e-01 -1.12913039e-22]
[ 5.58078346e-23 -2.20147494e-22  4.50000000e-01]]
status: optimal
obj: -0.999125
[[ 2.50000000e-01  5.63739603e-23  1.67291982e-22]
[ 5.46420535e-23  3.00000000e-01 -1.05069787e-25]
[-1.67291107e-22  1.11132958e-22  4.50000000e-01]]

```

### 3.6 Sample Complexity Bound

In our case, we regularize with respect to the norms of the dual potentials in an RKHS  $H$ ,

$$S(P, Q) = \sup_{f \in L_1(P) \cap H, g \in L_1(Q) \cap H} \int f(x) dP(x) + \int g(y) dQ(y) - \lambda(\|f\|_H + \|g\|_H).$$

Unregularized OT suffers from the curse of dimensionality: in general, the Wasserstein distance  $W_2^2(P_n, Q_n)$  converges to  $W_2^2(P, Q)$  no faster than  $n^{-1/d}$  for measures in  $\mathbb{R}^d$ .

Others have studied entropic OT and have shown that entropic OT converges faster than the unregularized counterpart. Here, we regularize with respect to the RKHS norms of the potentials instead of entropy. The proof technique however is inspired by Loubes and Barrio and Weed and Mena. First, we use a simple argument to remove the regularization terms. Then we examine the empirical process over some set that the optimal potentials belong to. Key to our results are the establishment of uniform bounds of the potential functions. And since these potentials are in an RKHS, we can exploit the structure of the RKHS to avoid controlling the Holder norms or bounding the derivatives in order to establish empirical process bounds. After controlling the potentials, a chaining bound completes our proof.

**Proposition 1.** *The optimal  $f, g$ , denoted  $f^*, g^*$ , of*

$$\int f(x) dP(x) + \int g(y) dQ(y) - \lambda(\|f\|_H + \|g\|_H)$$

*lie in a RKHS ball of radius  $K(P, Q)/\lambda$ , where*

$$K(P, Q) = \min_{\pi \in \Pi(P, Q)} \int c d\pi.$$

*Proof.*

$$\begin{aligned} \lambda(\|f^*\| + \|g^*\|) &\leq \lambda(\|f^*\| + \|g^*\|) + \sup_{f, g \text{ s.t. } f \oplus g \leq c} \left\{ \int f dP + \int g dQ \right\} - \left( \int f^* dP + \int g^* dQ \right) \\ &\leq \lambda(\|f^*\| + \|g^*\|) + K(P, Q) - \left( \int f^* dP + \int g^* dQ \right) \\ &\leq \sup_{f, g \in H} \left\{ \lambda(\|f\| + \|g\|) + K(P, Q) - \left( \int f dP + \int g dQ \right) \right\} \end{aligned}$$

Assuming  $c(x, y) \geq 0$ , we get

$$\lambda(\|f^*\| + \|g^*\|) \leq K(P, Q)$$

which implies that  $f^*$  and  $g^*$  lie in an RKHS ball of radius  $K(P, Q)/\lambda$ . □

We denote by  $\mathcal{F}$  the set of functions in the RKHS ball with radius  $K(P, Q)/\lambda$ . The following proposition shows that it suffices to control an empirical process indexed by this set.

**Proposition 2.** *Let  $P, Q$ , and  $P_n$  be probability distributions. Then*

$$(9) \quad |S(P_n, Q) - S(P, Q)| \leq 2 \sup_{u \in \mathcal{F}} |E_P u - E_{P_n} u|.$$

*Proof.* We define the operator  $\mathcal{A}^{\alpha, \beta}(u, v)$  for the pair of probability measures  $(\alpha, \beta)$  and functions  $(u, v) \in L_1(\alpha) \otimes L_1(\beta)$  as:

$$\mathcal{A}^{\alpha, \beta}(u, v) = \int u(x) d\alpha(x) + \int v(y) d\beta(y) - \lambda(\|u\|_H + \|v\|_H).$$

Denote by  $(f_n, g_n)$  a pair of optimal potentials for  $(P_n, Q)$  and  $(f, g)$  for  $(P, Q)$ , respectively. We can choose smooth optimal potentials  $(f, g)$  and  $(f_n, g_n)$  so that the condition ( ) holds for all  $x, y \in \mathbb{R}^d$ . We earlier showed that  $f, f_n \in \mathcal{F}$ .

Strong duality implies that  $S(P, Q) = \mathcal{A}^{P, Q}(f, g)$  and  $S(P_n, Q) = \mathcal{A}^{P_n, Q}(f_n, g_n)$ .

Moreover, by the optimality of  $(f, g)$  and  $(f_n, g_n)$  for their respective dual problems, we obtain

$$\mathcal{A}^{P, Q}(f_n, g_n) - \mathcal{A}^{P_n, Q}(f_n, g_n) \leq \mathcal{A}^{P, Q}(f, g) - \mathcal{A}^{P_n, Q}(f_n, g_n) \leq \mathcal{A}^{P, Q}(f, g) - \mathcal{A}^{P_n, Q}(f, g).$$

From the above bound, we see that

$$\begin{aligned} |S(P, Q) - S(P_n, Q)| &= |\mathcal{A}^{P, Q}(f, g) - \mathcal{A}^{P_n, Q}(f_n, g_n)| \\ &\leq |\mathcal{A}^{P, Q}(f, g) - \mathcal{A}^{P_n, Q}(f, g)| + |\mathcal{A}^{P, Q}(f_n, g_n) - \mathcal{A}^{P_n, Q}(f_n, g_n)|. \end{aligned}$$

All that is left is bounding the differences  $|\mathcal{A}^{P, Q}(f, g) - \mathcal{A}^{P_n, Q}(f, g)|$  and  $|\mathcal{A}^{P, Q}(f_n, g_n) - \mathcal{A}^{P_n, Q}(f_n, g_n)|$ .

$$\begin{aligned} \mathcal{A}^{P, Q}(f, g) - \mathcal{A}^{P_n, Q}(f, g) &= \int f(x)(dP(x) - dP_n(x)) \\ &\leq \sup_{u \in \mathcal{F}} \left| \int u(x)(dP(x) - dP_n(x)) \right|. \end{aligned}$$

and similarly,

$$\begin{aligned} \mathcal{A}^{P, Q}(f_n, g_n) - \mathcal{A}^{P_n, Q}(f_n, g_n) &= \int f_n(x)(dP(x) - dP_n(x)) \\ &\leq \sup_{u \in \mathcal{F}} \left| \int u(x)(dP(x) - dP_n(x)) \right|. \end{aligned}$$

□

**Corollary 3.6.0.1.** *Let  $P, Q, P_n$ , and  $Q_n$  be probability distributions. Then*

$$|S(P_n, Q_n) - S(P, Q)| \lesssim \sup_{u \in \mathcal{F}} \left| \int u(x)(dP(x) - dP_n(x)) \right| + \sup_{v \in \mathcal{F}} \left| \int v(x)(dQ(x) - dQ_n(x)) \right|$$

PROOF. By the triangle inequality,

$$|S(P_n, Q_n) - S(P, Q)| \leq |S(P, Q) - S(P_n, Q)| + |S(P_n, Q) - S(P_n, Q_n)|.$$

almost surely.  $\square$

The key result is the following covering number bound. Denote by  $N(\varepsilon, \mathcal{F}^s, L_2(P_n))$  the covering number with respect to the (random) metric  $L_2(P_n)$  defined by

$$\|f\|_{L_2(P_n)} = \left( \frac{1}{n} \sum_{i=1}^n f(X_i)^2 \right)^{1/2}$$

**Proposition 3.** *Let  $\mathcal{H}_\sigma$  be a Gaussian radial basis function RKHS with the kernel defined as  $k(x, y) = e^{-\sigma^2 \|x-y\|_2^2}$ . If  $P_n$  is an empirical distribution, then, given the sample  $X_1, \dots, X_n$ , we have the bound*

$$\max_{f \in \mathcal{F}} \|f\|_{L_2(P_n)}^2 \leq \frac{K^2(P, Q)}{\lambda^2}.$$

*Proof.* Denote

$$f(x) = \langle f(t), K(x, t) \rangle \leq \|f\|_{\mathcal{H}} \max_{x \in X} \sqrt{k(x, x)}$$

and  $k(x, x) = 1$  if  $k(x, y) = e^{-\sigma^2 \|x-y\|_2^2}$ . Thus  $|f(x)| \leq \|f\|_{\mathcal{H}}$  for all  $x \in X$ .  $\square$

Assuming the RKHS is Gaussian like in the previous proposition, then we have the following

**Theorem 3.6.1.** *Let  $\sigma \geq 1$ ,  $X \subset \mathbb{R}^d$  be a compact subset with nonempty interior, and  $H_\sigma(X)$  be the RKHS of the Gaussian RBF kernel  $k_\sigma$  on  $X$ . Then for all  $0 < p \leq 2$  and all  $\delta > 0$ , there exists a constant  $C_{p,\delta,d} > 0$  independent of  $\sigma$  such that for all  $\epsilon > 0$  we have*

$$\sup_{T \in (X \times Y)^n} \log N(\varepsilon, \mathcal{F}, L_2(P_n)) \leq c_{p,\delta,d} \sigma^{(1-p/2)(1+\delta)d} \epsilon^{-p}.$$

Using this result, we then have, by Gine and Nickl,

$$\begin{aligned} E\|P - P_n\|_{\mathcal{F}}^2 &\lesssim \frac{1}{n} E \left( \int_0^{\sqrt{\max_{f \in \mathcal{F}} \|f\|_{L_2(P_n)}^2}} \sqrt{\log 2N(\epsilon, \mathcal{F}, L_2(P_n))} d\epsilon \right)^2 \\ &\leq \frac{1}{n} E \left( \int_0^{K(P,Q)/\lambda} \sqrt{1 + c_{p,\delta,d} \sigma^{(1-p/2)(1+\delta)d} \epsilon^{-p}} d\epsilon \right)^2 \\ &\leq \frac{c'_{p,\delta,d} \sigma^{(1-p/2)(1+\delta)d}}{n} E \left( \int_0^{K(P,Q)/\lambda} \epsilon^{-p/2} d\epsilon \right)^2 \\ &= \frac{c'_{p,\delta,d} \sigma^{(1-p/2)(1+\delta)d}}{n(1-p/2)^2} \left( \frac{K(P, Q)}{\lambda} \right)^{2-p} \end{aligned}$$

And one can notice here that the upper bound is  $O(1/n)$ .

# Chapter 4

## Domain adaptation using Monge mappings

### Introduction

Previously, we discussed two methods of regularized optimal transport for domain adaptation:

- Entropic regularization
- Regularization with respect to dual potentials

However, the emphasis earlier was not on finding the explicit mapping between datasets. One may instead seek to directly estimate the Monge map between source and target datasets. In the next section, we describe prior work done and suggest another regularization scheme that incorporates the explicit transport map.

### Linear Monge Mappings

Previous work [Flamary2019] estimated the linear Monge mapping between distributions and used this to provide a domain adaptation generalization bound.

We conjecture that their result about the optimal transport map can be extended to say that this particular function of the second moments of the source and target distributions gives the optimal linear transport map, even if the optimal transport map isn't linear.

This corresponds to finding a solution to

$$\min_A (E_P 1/2 x' A x + E_Q 1/2 y' A^{-1} y),$$

which can be rewritten as

$$\min_A \text{Tr}(A E_P x x' + A^{-1} E_Q y y')/2.$$

## Notation

Let  $A$  and  $B$  be positive matrices. And define the fidelity  $F(A, B) = \text{tr}(A^{1/2}BA^{1/2})^{1/2}$ . Also let  $A\#B = A^{1/2}(A^{-1/2}BA^{-1/2})^{1/2}A^{1/2}$ .

## Minimizing over set of linear maps [Bhatia2019]

Let  $x$  and  $y$  be random vectors with values in  $\mathbb{C}^n$ , each having zero mean WLOG, and with covariance matrices  $A$  and  $B$ , respectively. This last statement means that

$$A = [E(\bar{x}_i x_j)], \quad B = [E(\bar{y}_i y_j)].$$

We want to find  $x$  and  $y$  for which  $E\|x - y\|^2$  is minimal.  
The covariance matrix of the vector  $(x, y)$  is

$$\begin{bmatrix} [E(\bar{x}_i x_j)] & [E(\bar{x}_i y_j)] \\ [E(\bar{y}_i x_j)] & [E(\bar{y}_i y_j)] \end{bmatrix} = \begin{bmatrix} A & M \\ M^* & B \end{bmatrix}$$

We seek to minimize the following:

$$\begin{aligned} E\|x - y\|^2 &= E\left(\sum_{i=1}^n (|x_i|^2 + |y_i|^2 - 2\text{Re}\bar{x}_i y_i)\right) \\ &= \sum_{i=1}^n E(|x_i|^2 + |y_i|^2 - 2\text{Re}\bar{x}_i y_i) \\ &= \text{tr}(A + B) - 2\text{Re}(\text{tr} M). \end{aligned}$$

This is equivalent to the following optimization problem:

$$\max\{|\text{tr} M| : C = \begin{bmatrix} A & M \\ M^* & B \end{bmatrix} \geq 0\}.$$

The value of the maximum is  $F(A, B)$ . So

$$\begin{aligned} \min E\|x - y\|^2 &= \text{tr}(A + B) - 2\text{tr}(A^{1/2}BA^{1/2})^{1/2} \\ &= d^2(A, B). \end{aligned}$$

Let  $x$  be a vector with mean 0 and covariance matrix  $A$ . Then for any  $T \in \text{FM}(n)$  we have

$$\begin{aligned} E(\langle x, Tx \rangle) &= E\left(\sum_{i,j} t_{ij} \bar{x}_i x_j\right) = \sum_{i,j} t_{ij} E(\bar{x}_i x_j) \\ &= \sum_{i,j} t_{ij} a_{ij} = \text{tr} T A. \end{aligned}$$

Hence,

$$\begin{aligned} E\|x - Tx\|^2 &= E(\|x\|^2 + \|Tx\|^2 - 2\operatorname{Re}\langle x, Tx \rangle) \\ &= \operatorname{tr}A + \operatorname{tr}T^*TA - 2\operatorname{Re}\operatorname{tr}TA \\ &= \operatorname{tr}A + \operatorname{tr}TAT^* - 2\operatorname{Re}\operatorname{tr}A^{1/2}TA^{1/2} \end{aligned}$$

If we choose  $T = A^{-1}\#B$ , then we see that  $\operatorname{tr} A^{1/2}TA^{1/2} = \operatorname{tr} (A^{1/2}BA^{1/2})^{1/2}$ , and that  $\operatorname{tr}TAT = \operatorname{tr}B$ . Thus, for this choice of  $T$ , we have

$$E\|x - Tx\|^2 = \operatorname{tr}(A + B) - 2\operatorname{tr}(A^{1/2}BA^{1/2})^{1/2} = d^2(A, B).$$

Thus the problem

$$\min E\|x - y\|^2$$

where  $x, y$  are vectors with mean zero and covariance matrices  $A$  and  $B$ , respectively, has as its solution the pairs  $(x, y)$ , where  $x$  is any vector and  $y = Tx$ , with  $T = A^{-1}\#B$ .

Let  $x$  be a vector with covariance matrix  $A$ , and let  $y = Tx$ . Then

$$\begin{aligned} E(\bar{y}_i y_j) &= E \sum_{k,l} t_{ik} t_{kl} \bar{x}_k x_l \\ &= \sum_{k,l} t_{ik} t_{kl} a_{kl} = (TAT)_{ij}. \end{aligned}$$

If  $T$  is the optimal transport map from  $A$  to  $B$ , then  $TAT = B$ . This shows that the covariance matrix of the vector  $y$  is  $B$ .

## Which cross-covariance matrices are feasible with given marginal distributions?

If we have marginal distributions  $P$  and  $Q$  we want to determine possible cross-covariances between the two distributions. Let  $M$  denote the cross-covariance between  $\mu$  and  $\nu$ .

## What if we knew the marginal covariances?

In the case where we know  $\Sigma_P$  and  $\Sigma_Q$ , we have necessary and sufficient conditions for the block matrix

$$\begin{pmatrix} \Sigma_P & M \\ M^* & \Sigma_Q \end{pmatrix}$$

to be PSD.

These conditions are the following:



1.  $A \geq M\Sigma_Q^{-1}M^*$
2. There exists a contraction operator  $K$  with  $\|K\| \leq 1$  such that

$$M = \Sigma_P^{1/2} K \Sigma_Q^{1/2}.$$

## General Case

Back to our setting, we don't necessarily know the covariance matrices on the marginals.

Consider the discrete setting where the distributions  $\mu$  and  $\nu$  can be represented by probability vectors  $p$  and  $q$ . Also let  $X$  and  $Y$  represent random vectors from  $\mu$  and  $\nu$  and define the respective covariance matrices as  $\Sigma_X$  and  $\Sigma_Y$ .

Transform  $X$  and  $Y$  as follows

$$\begin{aligned}\tilde{X} &= \text{diag}(\sqrt{p})X \\ \tilde{Y} &= \text{diag}(\sqrt{q})Y \\ \tilde{P} &= \text{diag}(1/\sqrt{p}) \cdot \text{diag}(1/\sqrt{q})\end{aligned}$$

Let

$$K = (X^\perp \text{diag}(\sqrt{p})X)^{-1/2} (X^\perp P Y) (Y^\perp \text{diag}(\sqrt{q})Y)^{-1/2}.$$

Note that

$$\tilde{X}^\perp \tilde{P} \tilde{Y} = X^\perp P Y = \Sigma_{XY} = \Sigma_X^{1/2} K \Sigma_Y^{1/2}$$

We now want to solve the following optimization problem:

Maximize

$$\|K \Sigma_Y^{1/2}\|_{\mathcal{F}}$$

where  $P$  satisfies constraints

$$\begin{aligned}P \vec{1} &= p \\ P^\perp \vec{1} &= q.\end{aligned}$$

## Pythagorean identity for Wasserstein

$$W(P, Q) = \inf_T [d(P, T_\# P) + W(T_\# P, Q)]. \quad (4.1)$$

Indeed,

$$\begin{aligned}d(P, T_\# P) + W(T_\# P, Q) &= \inf_\gamma \left[ \sqrt{\int_{S \times S} (x - T(x))^2 \gamma(dx, dy)} + \sqrt{\int_{S \times S} (T(x) - y)^2 \gamma(dx, dy)} \right] \\ &\geq \inf_\gamma \sqrt{\int_{S \times S} (x - y)^2 \gamma(dx, dy)} = W(P, Q)\end{aligned}$$

where  $\inf_\gamma$  is taken over all couplings  $\gamma$  of  $P$  and  $Q$ . So, the right-hand side of (1) is no less than its left-hand side. On the other hand, taking  $T$  to be the identity map of  $S$ , we see that the right-hand side of (1) is no greater than its left-hand side. Thus, (1) is proved.

## Regularized Optimization

One may want to look at a regularization of the combination of the squared Bures distance and the expected distance moved under the transport map  $T$  by the squared Hilbert-Schmidt norm of  $T$ .

$$\min_T Q(T) \text{ where } Q(T) = \lambda E \|TX - X\|^2 + d_B^2(Cov(TX), \Sigma_v) + \mu \|T\|_{HS}^2$$

Differentiating  $Q(T)$ , we get

$$2\lambda(TX - X)X^T + \left(\frac{2}{n-1}\right)CTX(I - (BA)^{-1/2}B)X^T + 2\mu T$$

where  $A = Cov(TX) = (\frac{1}{n-1})(TX)^T C(TX)$ ,  $B = \Sigma_v$ , and  $C = (1 - \frac{1}{n}J) = C^T$  is a centering matrix.

Solving for  $\hat{T}$  such that  $Q'(\hat{T}) = 0$ , we get

$$\lambda XX^T = \lambda \hat{T} XX^T + \mu \hat{T} + \frac{1}{n-1} C \hat{T} [X(I - (BA)^{-1/2}B)]X^T.$$

## Differentiating the Bures distance part I

For PSD matrices a drastic simplification is possible:

$$\text{Tr}((A^{1/2}BA^{1/2})^{1/2}) = \text{Tr}((BA)^{1/2})$$

In addition, there is a general result for the differential of the trace of any matrix function

$$d\text{Tr}(f(X)) = f'(X^T) : dX$$

where  $f'$  is the ordinary derivative of the scalar function  $f$ ; both  $f$  and  $f'$  are evaluated using their respective matrix arguments.

Combining these yields a straightforward solution for the problematic term

$$\begin{aligned} \phi &= \text{Tr}\left((BA)^{1/2}\right) \\ d\phi &= \frac{1}{2}((BA)^T)^{-1/2} : d(BA) \\ &= \frac{1}{2}(AB)^{-1/2} : B dA \\ &= \frac{1}{2}B(AB)^{-1/2} : dA \\ \frac{\partial \phi}{\partial A} &= \frac{1}{2}B(AB)^{-1/2} = \frac{1}{2}(BA)^{-1/2}B \end{aligned}$$

Where the final equality is a theorem due to Higham

$$B \cdot f(AB) = f(BA) \cdot B$$

Therefore the gradient of the Bures Distance is

$$\begin{aligned}\beta(A, B) &= \text{Tr}\left(A + B - 2(BA)^{1/2}\right) \\ d\beta &= \left(I - B(AB)^{-1/2}\right) : dA \\ \frac{\partial\beta}{\partial A} &= I - B(AB)^{-1/2} = I - (BA)^{-1/2}B \\ &= I - A^{-1}(AB)^{1/2} = I - (BA)^{1/2}A^{-1}\end{aligned}$$

## Differentiating the Bures distance part II

Let  $J$  be the all-ones matrix and

$$\begin{aligned}C &= (I - \frac{1}{n}J) = C^T \quad (\text{Centering Matrix}) \\ B &= \Sigma_v \\ A &= \text{Cov}(TX) \\ &= \left(\frac{1}{n-1}\right) (TX)^T C (TX)\end{aligned}$$

From earlier, the Bures distance function and its differential can be simplified to

$$\begin{aligned}\beta(A, B) &= \text{Tr}\left(A + B - 2(BA)^{1/2}\right) \\ d\beta &= \left(I - (BA)^{-1/2}B\right) : dA\end{aligned}$$

Now change the differentiation variable from  $dA \rightarrow dT$ .

$$\begin{aligned}d\beta &= \left(I - (BA)^{-1/2}B\right) : \left(\frac{2}{n-1}\right) \text{Sym}(X^T T^T C dT X) \\ &= \left(\frac{2}{n-1}\right) \left(I - (BA)^{-1/2}B\right) : (X^T T^T C dT X) \\ &= \left(\frac{2}{n-1}\right) CTX \left(I - (BA)^{-1/2}B\right) X^T : dT \\ \frac{\partial\beta}{\partial T} &= \left(\frac{2}{n-1}\right) CTX \left(I - (BA)^{-1/2}B\right) X^T\end{aligned}$$

In the above derivation, the function

$$\text{Sym}(M) = \frac{1}{2}(M + M^T)$$

was utilized, as well as the trace/Frobenius product

$$P : M = \text{Tr}(P^T M) = \text{Tr}(M^T P) = M : P$$

These have the following interaction

$$P : \text{Sym}(M) = \text{Sym}(P) : M$$

# Chapter 5

## Asymptotics for Prior Elicitation

This chapter is a self-contained paper submitted for publication at NeurIPS.

### 5.1 Statistical Elicitation

Elicitation is the process of forming a probability distribution from a person’s knowledge and beliefs. We will focus on the case of elicitation to obtain a prior that will be used in a subsequent machine learning task. Although most of the results will be applicable to other motivations for elicitation, narrowing the language will simplify our discussion.

Classically, elicitation is a human-centered process with multiple roles: The *modeler* will ultimately do the modeling, with the elicited prior. The *facilitator* has a strategy and asks questions to gather information to use for inference. The *expert* has the knowledge that the facilitator will use. A *statistician* will train the expert on probability and provide feedback.

An individual may fill multiple roles; for example, a single individual commonly fills both the statistician and facilitator roles. The expert may also be the modeler who will ultimately use the elicited prior.

Elicitation is a multi-stage process, typified by the following steps. The modeler and the statistician will determine the target value in collaboration in the structuring and decomposition step. Then, during the elicitation phase there is further iteration over three steps: 1. elicit summaries, 2. fit a distribution, and 3. assess adequacy. The elicitation process is our focus for the presented work, as the fitting and assessment steps are the primary role of the automated tool.

In higher dimensions, summaries are less intuitive and even cumbersome to communicate. Therefore, we will, in our automated facilitator-statistician discussion, shift from eliciting summaries to eliciting samples. Sample based elicitation has been applied in an experimental setting successfully for fitting beta distributions.

#### *NEED TO ADD REFERENCES TO SOME SPECIFIC EXPERIMENTS*

Literature on elicitation focuses on making inferences from the type of information provided by elicitation and the related psychological literature. The psychology of elicitation

relates to how people characterize uncertainty (not consistently) to what information is actually needed in order to make inferences about uncertainty that are themselves useful for further inferences.

In the Human Computer Interactive and Visualization communities, elicitation has been studied in amazon turkers either to eval *REST OF SENTENCE?* - *NEED REFERENCES*

Toward the study of Bayesian modeling in a broad sense, HCI researchers have built tools for eliciting specific forms of priors. *REFERENCES*

Observing how statisticians set priors revealed that the choice of visualization can impact how experienced Bayesian statisticians choose to set a prior. In designing a more general prior elicitation tool, it will be important to understand what forms of information will facilitate good inferences and to balance these forms with what psychological insights exist regarding how experts choose matching interfaces. Further research has examined what information experts are able to express reliably, and how visualization impact the broad strategies of the expert. *REFERENCES* In this work, we consider the learnability of classes of priors from different forms of evidence toward making tool design choices.

## 5.2 Sample Based Elicitation

Prior work using sample-based elicitation used a method of moments technique with weighted samples. We propose a similar elicitation procedure, but consider a distinct inference technique. Moving to a least squares based approach with a stated objective function for the prior enables cases where the moments do not exist.

In order to build a general automated elicitation tool, we need to consider how the tool will learn from the expert. In the end, this learning will be an online process which learns from each sample sequentially and then presents the updated model to the user for feedback. While in general, learning from correlated samples can degrade performance relative to i.i.d samples, learning from coresets constructed with a diverse sampling strategy has been shown improve learning rates *REFERENCE*. In elicitation, the examples will be provided by a human expert along with given instructions. For our work, we assume this will result in samples that are more diverse than a sample directly from the distribution for two reasons. First, an expert is unlikely to give an example that is very close to a previous sample, which leads to the generation of a representative sample that explains the range of their belief. Second, the instructions can prompt the user to provide examples that are both likely and unlikely. Therefore, by examining the i.i.d case, we are obtaining a worst-case estimate of the learnability of the problem.

In this section, we present our main analytical results. First, we will introduce our least squares based objective function. Next, we will consider the large sample behavior of the proposed estimator by evaluating the consistency of the estimator, and we will show the conditions under which we achieve asymptotic normality. Third, we present a finite sample result.

## A Least-Squares Based Approach to Elicitation

### Proposed Objective Function

Assume that we elicit i.i.d. observations  $x_i$  with corresponding sample likelihoods  $z_i$  for  $i = 1, \dots, n$ . Assuming we have a parametric model class, our proposed method of estimating  $\theta$  involves minimizing an objective function, which we illustrate below.

Let  $Q((\vec{x}, \vec{z}), \theta) = \sum_i (l(x_i, \theta) - z_i)^2$

Our proposed optimization problem is

$$\hat{\theta} = \arg \min_{\theta} \sum_i (l(x_i, \theta) - z_i)^2 = \arg \min_{\theta} Q((\vec{x}, \vec{z}), \theta),$$

where  $x_i, z_i$  is the  $i$ th sample and likelihood.

$$\frac{dQ}{d\theta} = 2 \sum_i \left( (l(x_i, \theta) - z_i) \frac{\partial}{\partial \theta} l(x_i, \theta) \right)$$

and let  $\psi((x_i, z_i), \theta) = l(x_i, \theta) - z_i$ .

$\hat{\theta}$  is a solution to

$$\sum_i \left( (l(x_i, \theta) - z_i) \frac{\partial}{\partial \theta} l(x_i, \theta) \right) = 0$$

and

$\theta_0$  solves

$$E_{\theta_0} \left[ (l(x_i, \theta) - z_i) \frac{\partial}{\partial \theta} l(x_i, \theta) \right] = 0$$

### Asymptotic Analysis

Let  $\Omega$  be the parameter space with an open set  $\omega$  such that  $\theta_0$ , the true parameter value, is an interior point.

### Consistency

Then if  $((l(x_i, \theta) - z_i) \frac{\partial}{\partial \theta} l(x_i, \theta))$  is monotone in  $\theta$ , continuous in a neighborhood of  $\theta_0$ , and  $\theta_0$  is an isolated root,  $\hat{\theta} \xrightarrow{\mathcal{P}} \theta_0$ .

### Asymptotic Normality

$$\frac{\partial}{\partial \theta} \psi((x, z), \theta) = \left[ \frac{\partial}{\partial \theta} l(x, \theta) \right]^2 + (l(x, \theta) - z) \frac{\partial^2}{\partial \theta^2} l(x, \theta)$$

If

$$\mathbb{E}_{\theta_0} \left[ \left[ \frac{\partial}{\partial \theta} l(x, \theta) \right]^2 + (l(x, \theta) - z) \frac{\partial^2}{\partial \theta^2} l(x, \theta) \right]$$

is finite and nonzero and

$$\mathbb{E}_{\theta_0} \left[ \left\{ \left[ \frac{\partial}{\partial \theta} l(x, \theta) \right]^2 + (l(x, \theta) - z) \frac{\partial^2}{\partial \theta^2} l(x, \theta) \right\}^2 \right] < \infty$$

,

then

$$\sqrt{n}(\hat{\theta} - \theta_0) \xrightarrow{\mathcal{L}} \mathcal{N}(0, \sigma_{\hat{\theta}}^2)$$

where

$$\sigma_{\hat{\theta}}^2 = \frac{\mathbb{E}_{\theta_0}[\psi^2((X, Z), \theta_0)]}{(\mathbb{E}_{\theta_0}[\frac{\partial}{\partial \theta} \psi((X, Z), \theta)|_{\theta=\theta_0}])^2}$$

## Finite Sample

To do an elicitation, we will need to obtain a finite number of samples from an expert. While the large sample results give confidence in the general tractability of the problem, the finite sample results are important to understanding the realistic feasibility of implementing an automated elicitation tool.

For the finite sample result, the assumptions are the following [Pinelis2017]:

Let  $\theta_0 \in \Theta$  be the expert's target value of the parameter  $\theta$ , such that

$$[\theta_0 - \delta, \theta_0 + \delta] \subseteq \theta^\circ$$

for some real  $\delta > 0$ , where  $\theta^\circ$  denotes the interior of the subset  $\Theta$  of  $\mathbb{R}$ .

For brevity, we will use  $P$  and  $E$  throughout defined as  $P := P_{\theta_0}$  and  $E := E_{\theta_0}$ .

For  $x \in \mathcal{X}$  and  $\theta \in \theta$ , consider the function

$$\ell_{X,Z}(\theta) = -(\ell_x(\theta) - z)^2$$

1. The set  $\mathcal{X}_{>0} := \{x \in \mathcal{X} : p_\theta(x) > 0\}$  is the same for all  $\theta \in [\theta_0 - \delta, \theta_0 + \delta]$ , and for each  $x \in \mathcal{X}_{>0}$  the likelihood  $l_x(\theta)$  are thrice differentiable in  $\theta$  at each point  $\theta \in [\theta_0 - \delta, \theta_0 + \delta]$ .
2.  $E\ell'_{X,Z}(\theta_0)^2 = I_1(\theta_0)$  and  $-E\ell''_{X,Z}(\theta_0) = I_2(\theta_0) \in (0, \infty)$ .
3.  $E|\ell'_{X,Z}(\theta_0)|^3 + E|\ell''_{X,Z}(\theta_0)|^3 < \infty$ .
4.  $E \sup |\ell'''_{X,Z}(\theta)|^3 < \infty$ .

$$\theta \in [\theta_0 - \delta, \theta_0 + \delta]$$



Suppose that the above conditions hold and that  $\ell_{X,Z}(\theta)$  is concave in  $\theta \in \Theta$ , for each  $x, z \in \mathcal{X} \times \mathcal{Z}$ .

Then

$$|\mathbb{P}\left(\sqrt{n \frac{I_2(\theta_0)^2}{I_1(\theta_0)}}(\hat{\theta} - \theta_0) \leq z\right) - \Phi(z)| \leq \frac{C}{\sqrt{n}}$$

for all real  $z$ , and

$$|\mathbb{P}\left(\sqrt{n \frac{I_2(\theta_0)^2}{I_1(\theta_0)}}(\hat{\theta} - \theta_0) \leq z\right) - \Phi(z)| \leq \frac{C_\omega}{z^3 \sqrt{n}}$$

for  $z \in (0, \omega \sqrt{n}]$  for any  $\omega \in (0, \infty)$ .  $C_\omega$  is a finite expression that depends on  $\omega$  and neither  $C$  and  $C_\omega$  depend on  $n$  or  $z$ .

## 5.3 Experiments

To validate our learnability results, we performed experiments using synthetic data. Throughout, we simulate the batch data that would be obtained from an elicitation by sampling a “target” distribution and then computing the likelihood. Next, we use these data to learn the parameters of the proposed distribution class. We assess the quality of the elicitation with the  $L2$  error of the learned parameters and the KL divergence for the learned distribution. Last, we generate a number of batches of data each of a fixed size and then attempt to learn from that.

### Validating the estimator and the learning rate

First, we use exact samples without noise. We generate sample, likelihood pairs from the target distribution in fixed sizes and multiple batches. We used a batch size of 20. Then, we ran the optimization process to see how well can we learn the true distribution from these samples as we increase the number of samples in those batches.

We varied the number of samples from 2 to 40 and had 20 batches. We wanted to see for how many batches out of 20 are we able to learn the true distribution. We saw that the rate of success of elicitation was directly related to the sample size as shown below. Second, we added noise the likelihoods, assuming that our expert can give realistic samples, but may be variably good.

## Proof of Theoretical Bound

Here, we provide a theoretical proof of the main asymptotic result. This follows the technique introduced in [Pinelis2017] for maximum likelihood estimators. Pinelis briefly states that

his result could be extended to M-estimators, and in the following, we fully exposit the proof for the general class of M-estimators, which requires adjustments to the assumptions in [Pinelis2017].

This proof is organized as follows.

1. We describe the general problem setting and assumptions required.
2. We demonstrate tight bracketing of our M-estimator between two functions of the sum of independent random vectors.
3. We present uniform and nonuniform optimal-order bounds on the convergence rate in the multivariate delta method [Pinelis2016].
4. We apply the general bounds in the multivariate delta method such that we can make bracketing work.
5. We bound the remainder and show this is asymptotically negligible under certain conditions.

## Setting and Assumptions

Let  $X, X_1, X_2, \dots$  be random variables mapping from  $(\Omega, \mathcal{A})$  to  $(\mathcal{X}, \mathcal{B})$  and let  $(P_\theta)_{\theta \in \Theta}$  be a parametric family of probability measures such that  $X, X_1, X_2, \dots$  are i.i.d. with respect to each of the measures  $P_\theta$  with  $\theta \in \Theta$ . Importantly,  $\Theta \subseteq \mathbb{R}$ , i.e. the parameter space  $\Theta$  is a subset of the real line.

Let  $E_\theta$  be the expectation with respect to  $P_\theta$ . For each  $\theta \in \Theta$ ,  $P_\theta X^{-1}$  of  $X$  has a density  $p_\theta$  with respect to a measure  $\mu$  on  $\mathcal{B}$ .

Because the extended real line  $[-\infty, \infty]$  is compact, for each  $n \in \mathbb{N}$  and point  $x = x_n = (x_1, \dots, x_n) \in \mathcal{X}^n$ , the function  $\Theta \ni \theta \mapsto \ell_{X,Z}(\theta) = \sum_{i=1}^n -(l_{x_i}(\theta) - z_i)^2$  has at least one generalized maximizer  $\hat{\theta}_n(x)$  in the closure of  $\Theta$ .

Let  $\theta_0 \in \Theta$  be the expert's target value of the parameter  $\theta$ , such that

$$[\theta_0 - \delta, \theta_0 + \delta] \subseteq \theta^\circ$$

for some real  $\delta > 0$ , where  $\theta^\circ$  denotes the interior of the subset  $\Theta$  of  $\mathbb{R}$ .

For convenience, we provide the assumptions for  $\ell$  again below.

1. The set  $\mathcal{X}_{>0} := \{x \in \mathcal{X} : p_\theta(x) > 0\}$  is the same for all  $\theta \in [\theta_0 - \delta, \theta_0 + \delta]$ , and for each  $x \in \mathcal{X}_{>0}$   $\ell_x(\theta)$  is thrice differentiable in  $\theta$  at each point  $\theta \in [\theta_0 - \delta, \theta_0 + \delta]$ .
2.  $E\ell'_{X,Z}(\theta_0)^2 = I_1(\theta_0)$  and  $-E\ell''_{X,Z}(\theta_0) = I_2(\theta_0) \in (0, \infty)$ .
3.  $E|\ell'_{X,Z}(\theta_0)|^3 + E|\ell''_{X,Z}(\theta_0)|^3 < \infty$ .
4.  $E \sup |\ell'''_{X,Z}(\theta)|^3 < \infty$ .

## Tight Bracketing

Without loss of generality (w.l.o.g.),  $\mathcal{X}_{>0} = \mathcal{X}$ . Then on the event

$$G := \{\hat{\theta} \in [\theta_0 - \delta, \theta_0 + \delta]\} \quad (5.1)$$

( $G$  for “good event,” one must have

$$0 = \ell'_x(\hat{\theta}) = \ell'_x(\theta_0) + (\hat{\theta} - \theta_0)\ell''_x(\theta_0) + \frac{(\hat{\theta} - \theta_0)^2}{2}\ell'''_x(\theta_0 + \xi(\hat{\theta} - \theta_0)) \quad (5.2)$$

$$= n(\bar{Z} - (\hat{\theta} - \theta_0)\bar{U} + \frac{(\hat{\theta} - \theta_0)^2}{2}\bar{R}) \quad (5.3)$$

for some  $\xi \in (0, 1)$  as a function of the  $X_i$ 's, where  $\bar{Z} = \frac{1}{n} \sum_{i=1}^n Z_i$ ,  $\bar{U} = \frac{1}{n} \sum_{i=1}^n U_i$ ,  $\bar{R} := \frac{1}{n} \sum_{i=1}^n R_i$ ,  $\bar{R}^* := \sum_{i=1}^n R_i^*$ ,

$$Z_i = \ell'_{X_i}(\theta_0), \quad U_i = -\ell''_{X_i}(\theta_0) \quad (5.4)$$

$$R_i = \ell''_{X_i}(\theta_0 + \xi(\hat{\theta} - \theta_0)) \in [-R_i^*, R_i^*], \quad R_i^* = \sup_{\theta \in [\theta_0 - \delta, \theta_0 + \delta]} |\ell'''_{X_i}(\theta)|. \quad (5.5)$$

Looking at (5.2) and (5.3), one has a quadratic equation for  $\hat{\theta}$ .

On the event  $G$  one has

$$\begin{aligned} \hat{\theta} - \theta_0 &= \frac{\bar{Z}}{\bar{U}} \text{ if } \bar{R} = 0 \text{ \& } \bar{U} \neq 0, \\ \hat{\theta} - \theta_0 &\in \{d_+, d_-\} \text{ if } \bar{R} \neq 0, \end{aligned}$$

where

$$d_{\pm} := \frac{\bar{U} \pm \sqrt{\bar{U}^2 - 2\bar{Z}\bar{R}}}{\bar{R}}.$$

One defines a “bad event” by letting

$B := B_1 \cup B_2$ , where

$B_1 := \{\bar{R} \neq 0, \hat{\theta} - \theta_0 = d_+\} \cup \{\bar{U} \leq 0\}$  and  $B_2 := \{\bar{U}^2 \leq 2|\bar{Z}|\bar{R}^*\}$ .

On the event  $B_1 \cap \{\bar{U} > 0\}$ , one sees  $|\hat{\theta} - \theta_0| = |d_+| \geq \bar{U}/|\bar{R}| \geq \bar{U}/\bar{R}^*$

By (5.1),

$$P(G \cap B_1) \leq P(\bar{U} \leq 0 \text{ or } \frac{\bar{U}}{\bar{R}^*} \leq \delta) = P(\frac{\bar{U}}{\bar{R}^*} \leq \delta) = P(\sum_{i=1}^n (U_i - \delta R_i^*) \leq 0). \quad (5.6)$$

And by the assumptions for  $\ell$  and the definitions for  $Z_i$ ,  $U_i$ ,  $R_i$ , and  $R_i^*$ ,

$$EU_1 > 0, E|Z_1|^3 < \infty, E|U_1|^3 < \infty, E(R_1^*)^3 < \infty.$$

Therefore,  $ER_1^* < \infty$ . Choose  $\delta > 0$  to be small enough such that

$$\delta_1 := E(U_i - \delta R_i^*) > 0.$$

Then, letting  $Y_i := (U_i - \delta R_i^*) - E(U_i - \delta R_i^*)$ , we use (5.6) with Markov's inequality to have

$$\begin{aligned} P(G \cap B_1) &\leq P\left(\sum_{i=1}^n Y_i \leq -n\delta_1\right) \leq \frac{1}{(n\delta_1)^3} E\left|\sum_{i=1}^n Y_i\right|^3 \\ &\leq \frac{nE|Y_1|^3 + \sqrt{8/\pi}(nEY_1^2)^{3/2}}{(n\delta_1)^3} \leq \frac{C}{n^{3/2}} \end{aligned}$$

where  $C := (E|Y_1|^3 + \sqrt{8/\pi}(EY_1^2)^{3/2})/\delta_1^3$ , which depends on  $\delta_1 > 0, EY_1^2 < \infty$ , and  $E|Y_1|^3 < \infty$ . However, this does not depend on  $n$ .

Now, one notices  $B_2$  implies at least one of the following events:

$$\begin{aligned} B_{21} &= \{\bar{U} \leq \frac{1}{2}EU_1\} \\ B_{22} &= \{\bar{R}^* \geq 1 + ER_1^*\}, \text{ or} \\ B_{23} &= \{|\bar{Z}| \geq \frac{1}{8}(EU_1)^2/(1 + ER_1^*)\}. \end{aligned}$$

So,

$$P(B_2) \leq P(B_{21}) + P(B_{22}) + P(B_{23}). \quad (5.7)$$

The bounding of each of the probabilities  $P(B_{21}), P(B_{22}), P(B_{23})$  is quite similar to the bounding of  $P(G \cap B_1)$  – because

$$\begin{aligned} P(B_{21}) &= P\left(\sum_{i=1}^n Y_{i,21} \leq -n\delta_{21}\right), \\ P(B_{22}) &= P\left(\sum_{i=1}^n Y_{i,22} \geq n\delta_{22}\right), \text{ and} \\ P(B_{23}) &= P\left(\sum_{i=1}^n |Y_{i,23}| \geq n\delta_{23}\right). \end{aligned}$$

It follows that

$$P(G \cap B) \leq P(G \cap B_1) + P(B_2) \leq \frac{C}{n^{3/2}}, \quad (5.8)$$

where  $C$  depends on  $\ell$ , the measure  $\mu$ , and the choice of  $\theta_0$  – but not on  $n$ .

On the other hand, if  $\bar{R} \neq 0$  and  $\bar{U} > 0$ , then  $d_- = \frac{2\bar{Z}}{\bar{U} + \sqrt{\bar{U}^2 - 2\bar{Z}\bar{R}}}$ . Here, the condition  $\bar{U} > 0$  is so the denominator of the latter ratio is nonzero. Thus, on the event  $G \setminus B$  one has

$$\bar{U} > 0 \text{ and } \hat{\theta} - \theta_0 = \frac{2\bar{Z}}{\bar{U} + \sqrt{\bar{U}^2 - 2\bar{Z}\bar{R}}} \in [T_-, T_+] \quad (5.9)$$

where

$$T_{\pm} := \frac{2\bar{Z}}{\bar{U} + \sqrt{\bar{U}^2 \mp 2|\bar{Z}|\bar{R}^*}}. \quad (5.10)$$

### General uniform and nonuniform bounds on the rate of convergence to normality for smooth nonlinear functions of sums of independent random vectors

Denote the standard normal distribution function (d.f.) by  $\Phi$ . For any  $\mathbb{R}^d$ -valued random vector  $\zeta$ ,

$$\|\zeta\|_p := (\mathbb{E}\|\zeta\|^p)^{1/p} \text{ for any real } p \geq 1,$$

where  $\|\cdot\|$  denotes the Euclidean norm on  $\mathbb{R}^d$ .

Take any Borel-measurable functional  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  satisfying the following smoothness condition: there exist  $\epsilon \in (0, \infty)$ ,  $M_\epsilon \in (0, \infty)$ , and a linear functional  $L : \mathbb{R}^d \rightarrow \mathbb{R}$  such that

**Theorem 5.3.1** (Smoothness Condition).

$$|f(x) - L(x)| \leq \frac{M_\epsilon}{2} \|x\|^2 \text{ for all } x \in \mathbb{R}^d \text{ with } \|x\| \leq \epsilon. \quad (5.11)$$

Thus,  $f(0) = 0$  and  $L$  necessarily coincides with the first Fréchet derivative,  $f'(0)$ , of the function  $f$  at 0. Moreover, for the smoothness condition to hold, it is enough that

$$M_\epsilon \geq M_\epsilon^* := \sup\left\{\frac{1}{\|x\|^2} \left| \frac{d^2}{dt^2} f(x + tx) \right|_{t=0} \right\} : x \in \mathbb{R}^d, 0 < \|x\| \leq \epsilon\}.$$

Notice that  $f$  does not need to be twice differentiable at 0. One example is if  $d = 1$  and  $f(x) = \frac{x}{1 + |x|}$  for  $x \in \mathbb{R}$ .

Let  $V, V_1, \dots, V_n$  be i.i.d. random vectors in  $\mathbb{R}^d$ , with  $\mathbb{E}V = 0$  and

$$\bar{V} := \frac{1}{n} \sum_{i=1}^n V_i.$$

And let

$$\tilde{\sigma} := \|L(V)\|_2, v_3 := \|V\|_3, \text{ and } \varsigma_3 := \frac{\|L(V)\|_3}{\tilde{\sigma}}. \quad (5.12)$$

**Theorem 5.3.2.** *Suppose that the smoothness condition holds and that  $\tilde{\sigma} > 0$  and  $v_3 < \infty$ . Then for all  $z \in \mathbb{R}$*

$$|\mathbb{P}(\frac{f(\bar{V})}{\tilde{\sigma}/\sqrt{n}} \leq z) - \Phi(z)| \leq \frac{C}{\sqrt{n}}, \quad (5.13)$$

where  $C$  is a finite positive expression that depends only on the function  $f$  and the moments  $\tilde{\sigma}$ ,  $\varsigma_3$ , and  $v_3$ . Moreover, for any  $\omega \in (0, \infty)$  and for all

$$z \in (0, \omega\sqrt{n}], \quad (5.14)$$

one has

$$|\mathbb{P}(\frac{f(\bar{V})}{\tilde{\sigma}/\sqrt{n}} \leq z) - \Phi(z)| \leq \frac{C_\omega}{z^3\sqrt{n}} \quad (5.15)$$

where  $C_\omega$  is a positive, finite, and only depends on  $f$  through the smoothness condition, the moments  $\tilde{\sigma}$ ,  $\varsigma_3$ , and  $v_3$ , and  $\omega$ .

## Applying bracketing

Now let  $d = 3$  and then let

$$\mathcal{D} := \{x = (x_1, x_2, x_3) \in \mathbb{R}^d = \mathbb{R}^3 : x_2 + EU_1 > 0, (x_2 + EU_1)^2 > 2|x_1||x_3 + ER_1^*|\}.$$

By (5.5) and assumptions 2 and 4 for  $\ell$ ,  $EU_1 = I_2(\theta_0) \in (0, \infty)$  and  $ER_1^* \in [0, \infty)$ . So, for some real  $\epsilon > 0$ , the set  $\mathcal{D}$  contains the  $\epsilon$ -neighborhood of the origin 0 of  $\mathbb{R}^3$ .

Define functions  $f_\pm : \mathbb{R}^3 \rightarrow \mathbb{R}$  by the formula

$$f_\pm(x) = f_\pm(x_1, x_2, x_3) = \frac{2x_1}{x_2 + EU_1 + \sqrt{(x_2 + EU_1)^2 \mp 2|x_1||x_3 + ER_1^*|}} \quad (5.16)$$

for  $x = (x_1, x_2, x_3) \in \mathcal{D}$ , and let  $f(x) := 0$  if  $x \in \mathbb{R}^3 \setminus \mathcal{D}$ .

Clearly,  $f_\pm(0) = 0$ ,

$$L_\pm(x) := f'_\pm(0)(x) = \frac{x_1}{EU_1} = \frac{x_1}{I_2(\theta_0)} \quad (5.17)$$

for  $x = (x_1, x_2, x_3) \in \mathbb{R}^3$ , and the smoothness condition (5.11) holds for some  $\epsilon$  and  $M_\epsilon$  in  $(0, \infty)$ —because, as was noted above,  $EU_1 = I_2(\theta_0) \in (0, \infty)$  and  $ER_1^* \in [0, \infty)$ , and hence the denominator of the ratio in (5.16) is bounded away from 0 for  $x = (x_1, x_2, x_3)$  in a neighborhood of 0.

Next, let

$$V_i := (Z_i, U_i - \mathbb{E}U_i, R_i^* - \mathbb{E}R_i^*) \quad (5.18)$$

for  $i = 1, \dots, n$ , with  $Z_i, U_i, R_i^*$  as defined in (5.5) and (5.4). Then, by (5.12), (5.17), and condition 2, for  $f = f_{\pm}$ ,

$$\tilde{\sigma} = \sqrt{\frac{\mathbb{E}Z_1^2}{I_2(\theta_0)^2}} = \frac{\sqrt{I_1(\theta_0)}}{I_2(\theta_0)} > 0 \quad (5.19)$$

and  $v_3^3 = \mathbb{E}\|V\|^3 < \infty$  by the third and fourth conditions. This shows that all the required conditions for (5.3.2) are satisfied for  $f = f_{\pm}$ .

Moreover, by (5.18), (5.16), and (5.10),

$$T_{\pm} = f_{\pm}(\bar{V})$$

on the event  $G \setminus B$ . So, by the inclusion relation in (5.9) (which holds on the event  $G \setminus B = (G^c \cup B)^c$ , where  $c$  denotes the complement) and (5.19), inequality (5.13) in 5.3.2 implies

$$\begin{aligned} \mathbb{P}(\sqrt{n/I_1(\theta_0)}I_2(\theta_0)(\hat{\theta} - \theta_0) \leq z) &\leq \mathbb{P}(\sqrt{n/I_1(\theta_0)}I_2(\theta_0)f_-(\bar{V}) \leq z) + \mathbb{P}(G^c \cup B) \\ &\leq \Phi(z) + \frac{C}{\sqrt{n}} + \mathbb{P}(G^c \cup B) \end{aligned}$$

and, quite similarly,

$$\begin{aligned} \mathbb{P}(\sqrt{n/I_1(\theta_0)}I_2(\theta_0)(\hat{\theta} - \theta_0) \leq z) &\geq \mathbb{P}(\sqrt{n/I_1(\theta_0)}I_2(\theta_0)f_+(\bar{V}) \leq z) - \mathbb{P}(G^c \cup B) \\ &\geq \Phi(z) - \frac{C}{\sqrt{n}} - \mathbb{P}(G^c \cup B), \end{aligned}$$

for all real  $z$ . Note that  $\mathbb{P}(G^c \cup B) = \mathbb{P}(G^c) + \mathbb{P}(G \cap B)$ . It follows now by (5.1) and (5.8) that

$$|\mathbb{P}(\sqrt{n/I_1(\theta_0)}I_2(\theta_0)(\hat{\theta} - \theta_0) \leq z) - \Phi(z)| \leq \frac{C}{\sqrt{n}} + \mathbb{P}(|\hat{\theta} - \theta_0| > \delta) \quad (5.20)$$

for all real  $z$ . Quite similarly, but using (5.15) instead of (5.13), one has

$$|\mathbb{P}(\sqrt{n/I_1(\theta_0)}I_2(\theta_0)(\hat{\theta} - \theta_0) \leq z) - \Phi(z)| \leq \frac{C}{z^3\sqrt{n}} + \mathbb{P}(|\hat{\theta} - \theta_0| > \delta) \quad (5.21)$$

for  $z$  as in (5.14).

Given rather standard regularity conditions, the remainder term  $\mathbb{P}(|\hat{\theta} - \theta_0| > \delta)$  typically decreases exponentially fast in  $n$  and thus is negligible as compared with the ("error" term  $\frac{C}{\sqrt{n}}$ , and even with the ("error" term  $\frac{C}{z^3\sqrt{n}}$  under condition (5.14)). Some details on this can be found in the following section.

### Bounding the remainder: concave case

Before we proceed, we use the following assumptions:

1.  $\ell_{x,z}(\theta)$  is concave in  $\theta \in \theta$ , for each  $x \in \mathcal{X}$  and  $z \in \mathcal{Z}$
- 2.

$$\mathbb{E} \frac{\exp(\ell_{X,Z}(\theta_0 \pm h))}{\exp(\ell_{X,Z}(\theta_0))} < 1.$$

Suppose that the  $\ell_{x,z}(\theta)$  is concave in  $\theta \in \theta$ , for each  $x \in \mathcal{X}$  and  $z \in \mathcal{Z}$ . By assumption 2,  $\mathbb{E} \ell_X''(\theta_0) \neq 0$ . Hence,  $\mathbb{P}(\ell_{X,Z}(\theta_0 + h) \neq \ell_{X,Z}(\theta_0)) > 0$  for some  $h \in (0, \delta)$ . The concavity of  $\ell_{x,z}(\theta)$  in  $\theta$  implies that of  $\ell_{X,Z}(\theta)$ . So, if  $\hat{\theta} > \theta_0 + \delta$ , then  $\ell_{X,Z}(\theta_0 + h) \geq \ell_{X,Z}(\theta_0)$ .

Therefore,

$$\begin{aligned} \mathbb{P}(\hat{\theta} > \theta_0 + \delta) &\leq \mathbb{P}(\ell_{X,Z}(\theta_0 + h) \geq \ell_{X,Z}(\theta_0)) = \mathbb{P}\left(\prod_{i=1}^n \sqrt{\frac{\exp(\ell_{X_i,Z_i}(\theta_0 + h))}{\exp(\ell_{X_i,Z_i}(\theta_0))}} \geq 1\right) \\ &\leq \mathbb{E} \prod_{i=1}^n \sqrt{\frac{\exp(\ell_{X_i,Z_i}(\theta_0 + h))}{\exp(\ell_{X_i,Z_i}(\theta_0))}} = \lambda_+^n, \end{aligned}$$

where

$$\lambda_+ := \mathbb{E} \sqrt{\frac{\exp(\ell_{X,Z}(\theta_0 + h))}{\exp(\ell_{X,Z}(\theta_0))}} < \sqrt{\mathbb{E} \frac{\exp(\ell_{X,Z}(\theta_0 + h))}{\exp(\ell_{X,Z}(\theta_0))}} < 1;$$

the inequality here is an instance of a strict version of the Cauchy-Schwarz inequality, which holds because  $\mathbb{P}(\ell_{X,Z}(\theta_0 + h) \neq \ell_{X,Z}(\theta_0)) > 0$ . Similarly,  $\mathbb{P}(\hat{\theta} < \theta_0 - \delta) \leq \lambda_-^n$  for some  $\lambda_- \in [0, 1)$ , and so,

$$\mathbb{P}(|\hat{\theta} - \theta_0| > \delta) \leq 2\lambda^n \quad (6.1)$$

for  $\lambda := \max(\lambda_+, \lambda_-) \in [0, 1)$ .

### Bounding the remainder: general case

One may also establish upper bounds on the large-deviation probability without assuming concavity of  $\ell$ .



## Chapter 6

# Conclusions and Future Work

Here, we provide some suggestions for future directions to take the presented research works.