More Learning Theory

Rishabh Iyer

University of Texas at Dallas

Based on the slides of Vibhav Gogate, David Sontag, and Nick Rouzzi

Last Time

- Probably approximately correct (PAC)
  - The only reasonable expectation of a learner is that with high probability it learns a close approximation to the target concept
  - Specify two small parameters, $0 < \epsilon, 0 < \delta < 1$
    - ϵ is the error of the approximation
    - $(1 - \delta)$ is the probability that, given M i.i.d. samples, our learning algorithm produces a classifier with error at most ϵ

low error ↓ high prob ↓

test-error − train error ≤ ε

M = Min number of samples req'd to ensure test-error < ε with prob 1 − δ

Learning Theory

- We use the observed data in order to learn a classifier
- Want to know how far the learned classifier deviates from the (unknown) underlying distribution
  - With too few samples, we will with high probability learn a classifier whose true error is quite high even though it may be a perfect classifier for the observed data
  - As we see more samples, we pick a classifier from the hypothesis space with low training error & hope that it also has low true error
    - Want this to be true with high probability – can we bound how many samples that we need?

Generalization Bound

$$\varepsilon^{test} \leq \varepsilon^{train} + \sqrt{\frac{1}{2M}\left[\log|H| + \log\frac{1}{\delta}\right]}$$

low if $M \gg \log|H|$

Bias

variance.

w.p $1-\delta$

* test & train data points belong to same underlying distribution & samples are iid

Haussler, 1988

- What we proved last time:

  train-error = 0

  Theorem: For a finite hypothesis space, H, with M i.i.d. samples, and $0 < \epsilon < 1$, the probability that any consistent classifier has true error larger than ϵ is at most $|H|e^{-\epsilon M}$

- We can turn this into a sample complexity bound

Sample Complexity

- Let δ be an upper bound on the desired probability of not ϵ-exhausting the sample space
  - The probability that the version space is not ϵ-exhausted is at most $|H|e^{-\epsilon M} \leq \delta$
  - Solving for M yields

$$M \geq -\frac{1}{\epsilon}\ln\frac{\delta}{|H|}$$

$$= \left(\ln|H| + \ln\frac{1}{\delta}\right)/\epsilon$$

$$\epsilon_{test} \leq \frac{1}{M}\left[\log|H| + \log\frac{1}{\delta}\right]$$

PAC Bounds

Not nec. zero-train error

Theorem: For a finite hypothesis space H, M i.i.d. samples, and $0 < \epsilon < 1$, the probability that true error of any of the best classifiers (i.e., lowest training error) is larger than its training error plus ϵ is at most $|H|e^{-2M\epsilon^2}$

- Sample complexity (for desired $\delta \geq |H|e^{-2M\epsilon^2}$)

Sample Complexity Bound

$$M \geq \left(\ln|H| + \ln\frac{1}{\delta}\right)/2\epsilon^2$$

ϵ = Gap between test & train error

PAC Bounds [Gen - Bound]

- If we require that the previous error is bounded above by δ, then with probability $(1-\delta)$, for all $h \in H$

$$\epsilon_h \leq \epsilon_h^{train} + \sqrt{\frac{1}{2M}\left(\ln|H| + \ln\frac{1}{\delta}\right)}$$

true error

"bias"

"variance"

  - For small $|H|$
    - High bias (may not be enough hypotheses to choose from) ← Train error is large [underfitting]
    - Low variance

PAC Bounds

- If we require that the previous error is bounded above by δ, then with probability $(1-\delta)$, for all $h \in H$

$$\epsilon_h \leq \epsilon_h^{train} + \sqrt{\frac{1}{2M}\left(\ln|H| + \ln\frac{1}{\delta}\right)}$$

"bias" "variance"

- For large $|H|$
  - Low bias (lots of good hypotheses) [train-error low]
  - High variance ← test error could be high

VC Dimension [1972] Vapnic-C 1992

- Our analysis for the finite case was based on $|H|$ ← finite
  - If H isn't finite, this translates into infinite sample complexity
  - We can derive a different notion of complexity for infinite hypothesis spaces by considering only the number of points that can be correctly classified by some member of H
  - We will only consider the binary classification case for now

$\theta \in [M]^d$

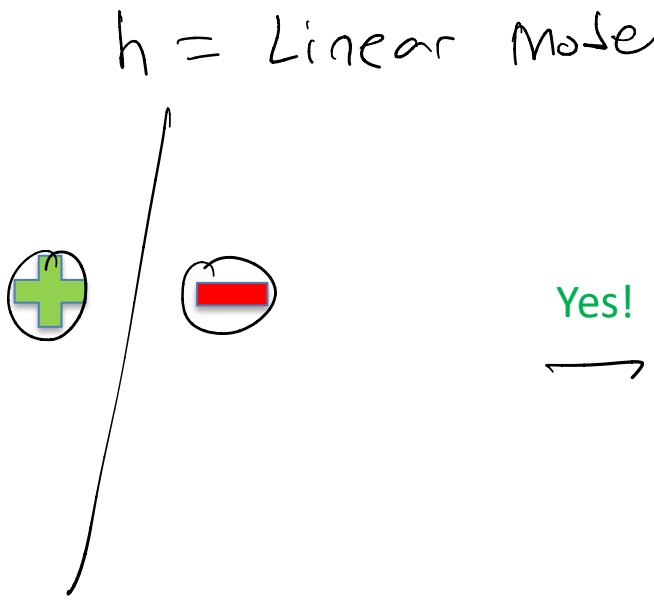
- Any Lin model
- DT / NN
- NN

$H \rightarrow$ Linear model

$|H|$ = All possible values of θ

VC Dimension

- How many points in 1-D can be correctly classified by a linear separator?
  - 2 points:



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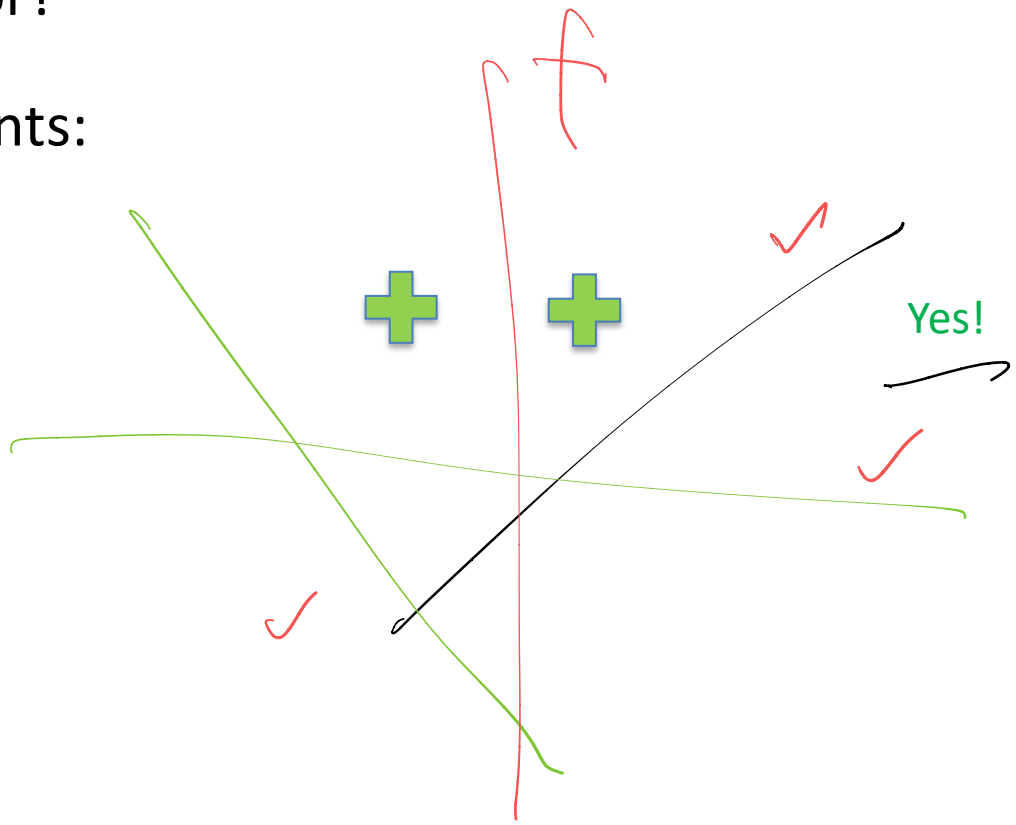

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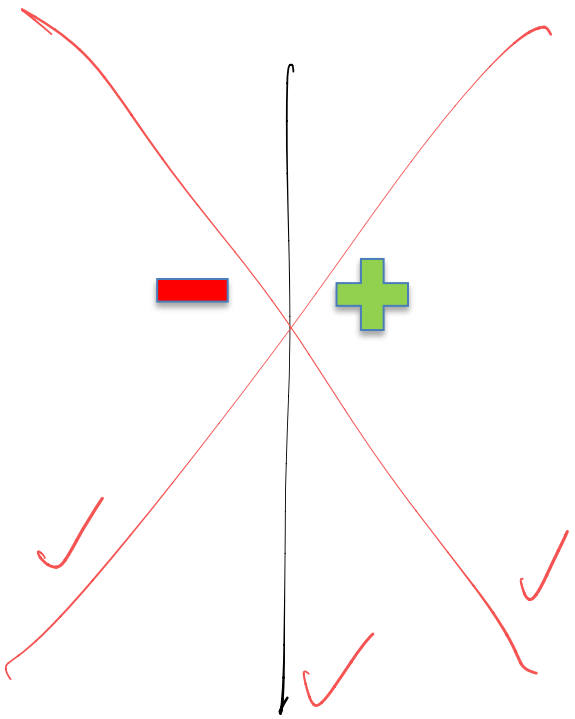
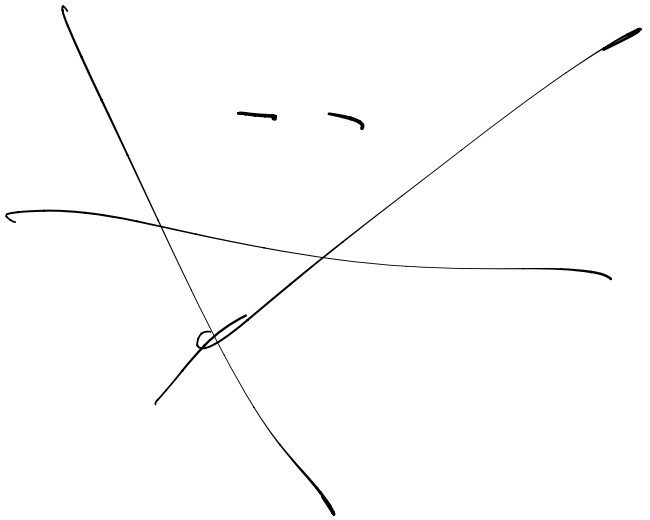


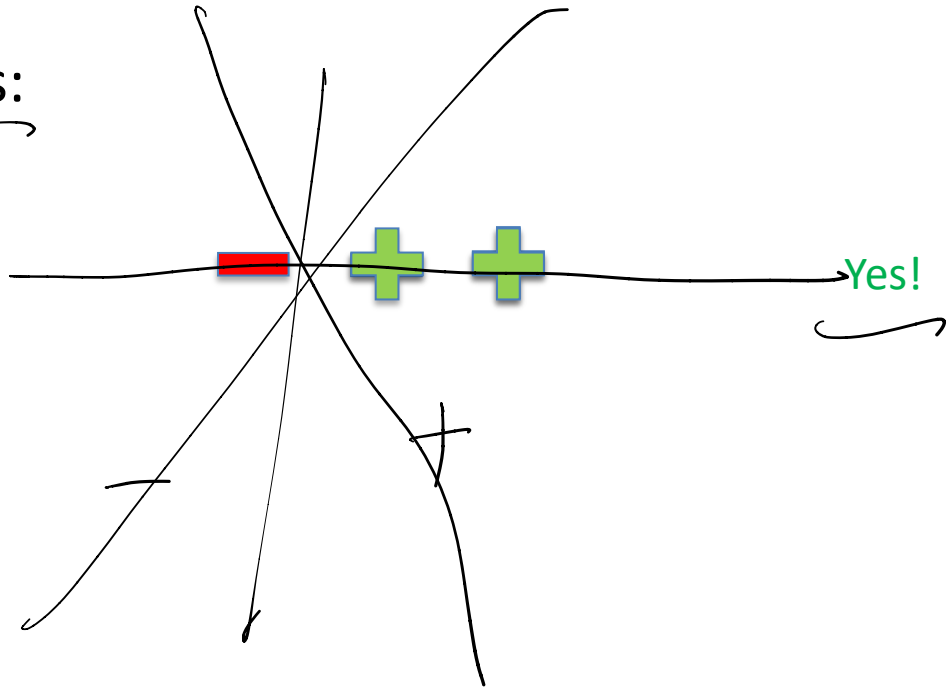
VC(H) ≥ 2

Yes!



VC Dimension

- How many points in 1-D can be correctly classified by a linear separator?
  - 3 points:



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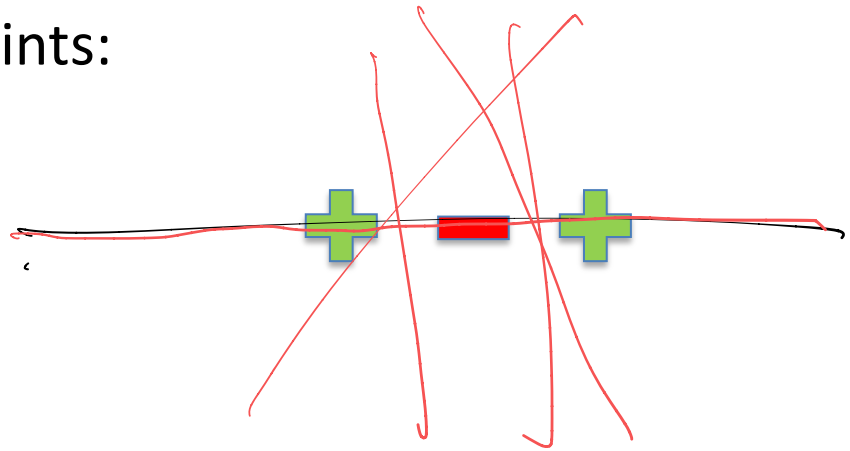
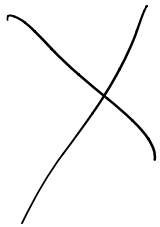


VC(H) ≠ 3

NO!



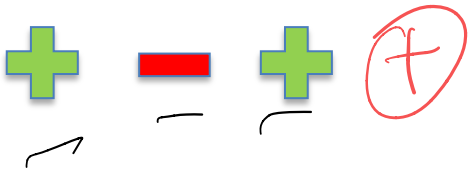
"Largest # points in d-dim data such that Hypothesis h can shatter / separate points is VC Dim."

VC Dimension

- How many points in 1-D can be correctly classified by a linear separator?

  1D, $VC(h) = 2$.

  - 3 points:



NO!

  - 3 points and up: for any collection of three or more there is always some choice of pluses and minuses such that that the points cannot be classified with a linear separator (in one dimension)

Given dimensionality "n"

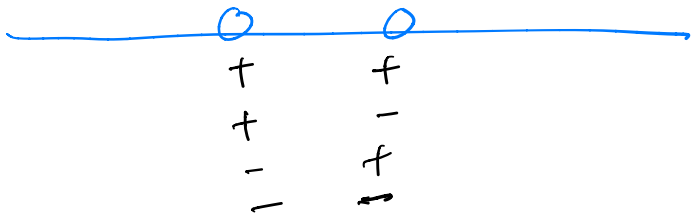
$VC_n(h) = d$ if

(1) $\exists$ set C of points $C \subseteq \mathbb{R}^n$ of size d ($|C| = d$) such that C is shattered by h.

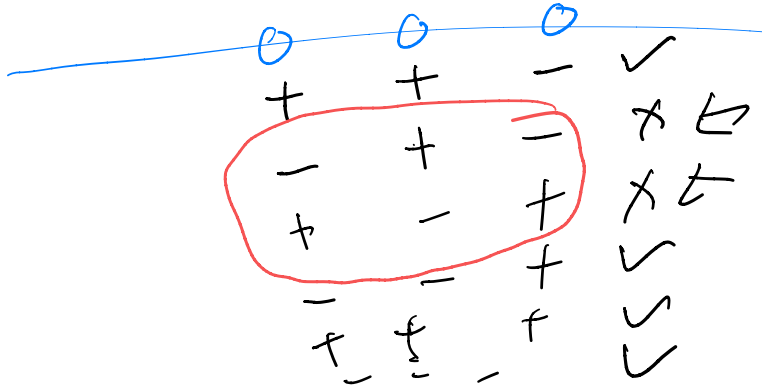
(2) $\forall$ set C' of size $d+1$, C' cannot be shattered by h

Revisit 1D

(1) $\exists$ a set of 2 points which can be shattered by h.



(2) $\forall$ set of 3 points, h cannot shatter these 3 points



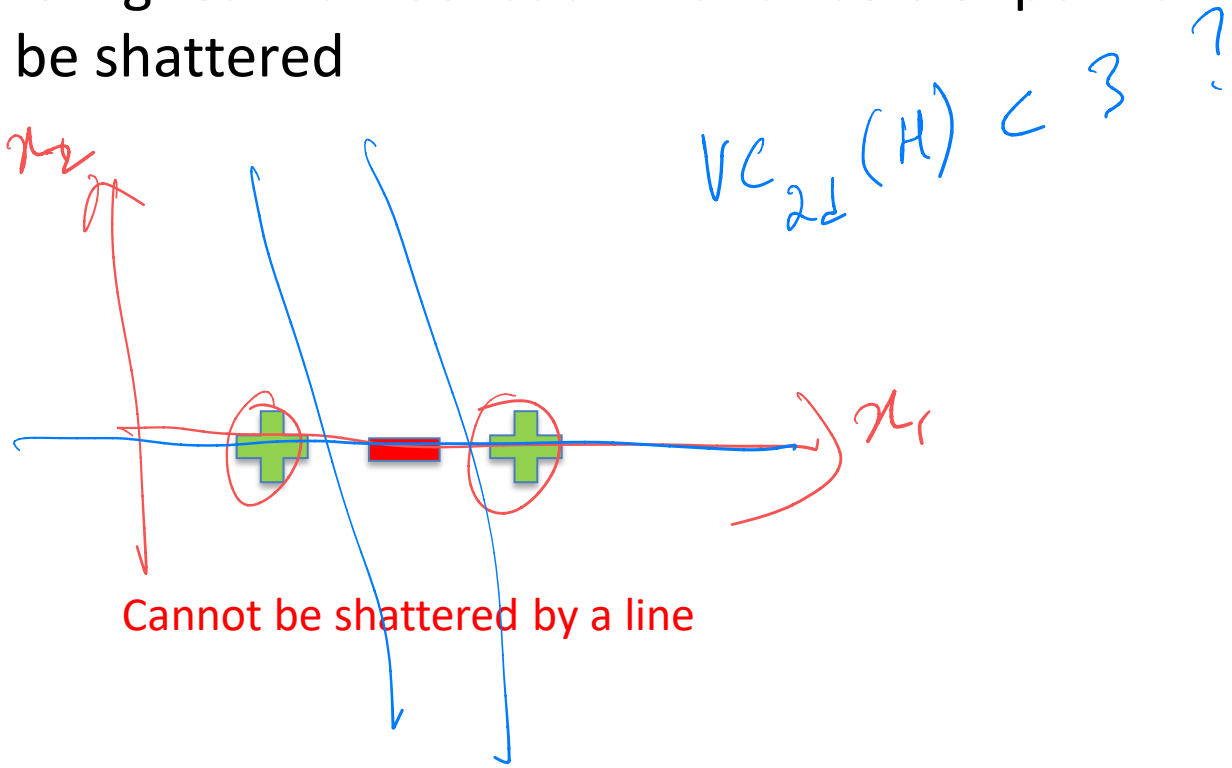
VC Dimension

- A set of points is shattered by a hypothesis space H if and only if for every partition of the set of points into positive and negative examples, there exists some consistent $h \in H$

- The Vapnik–Chervonenkis (VC) dimension of H over inputs from X is the size of the ***largest*** finite subset of X shattered by H

VC Dimension

- Common misconception:
  - VC dimension is determined by the largest shattered set of points, not the highest number such that all sets of points that size can be shattered



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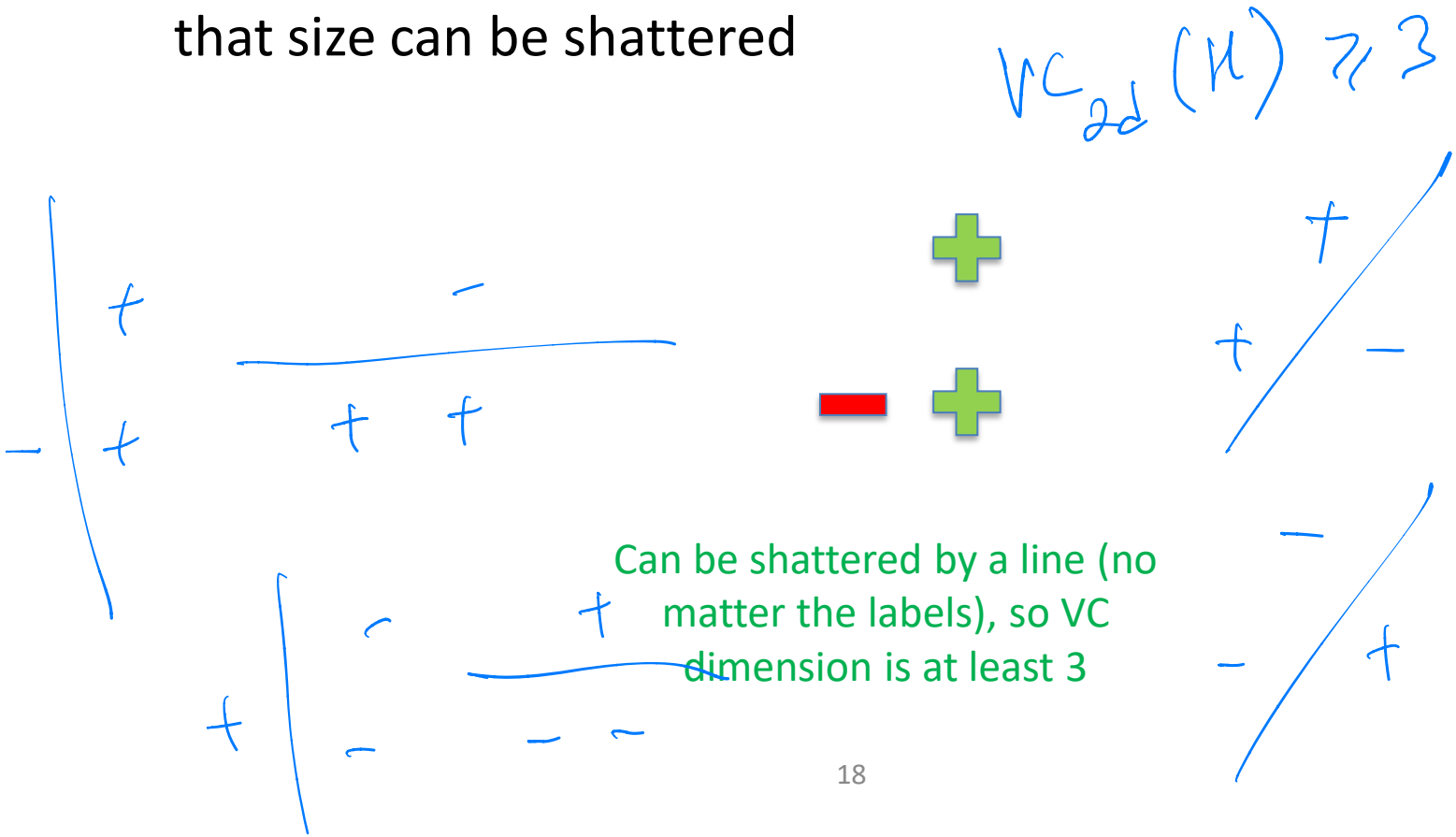

VC Dimension

- What is the VC dimension of 2-D space under linear separators?
  - It is at least three from the last slide
  - Can some set of four points be shattered?

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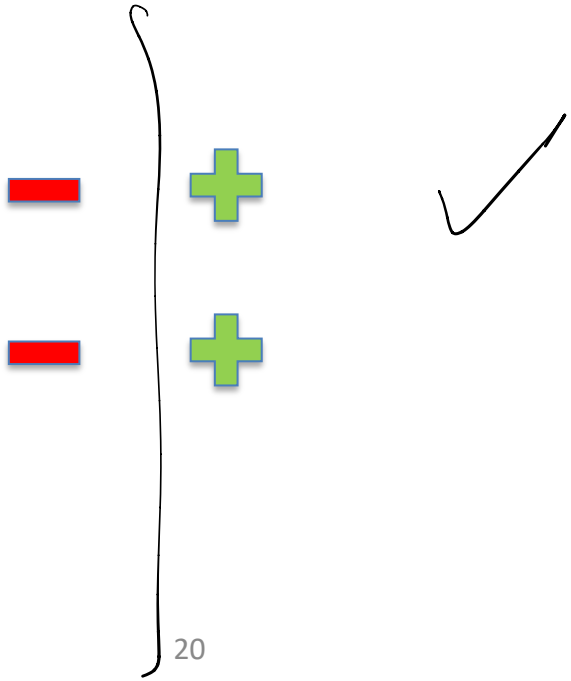

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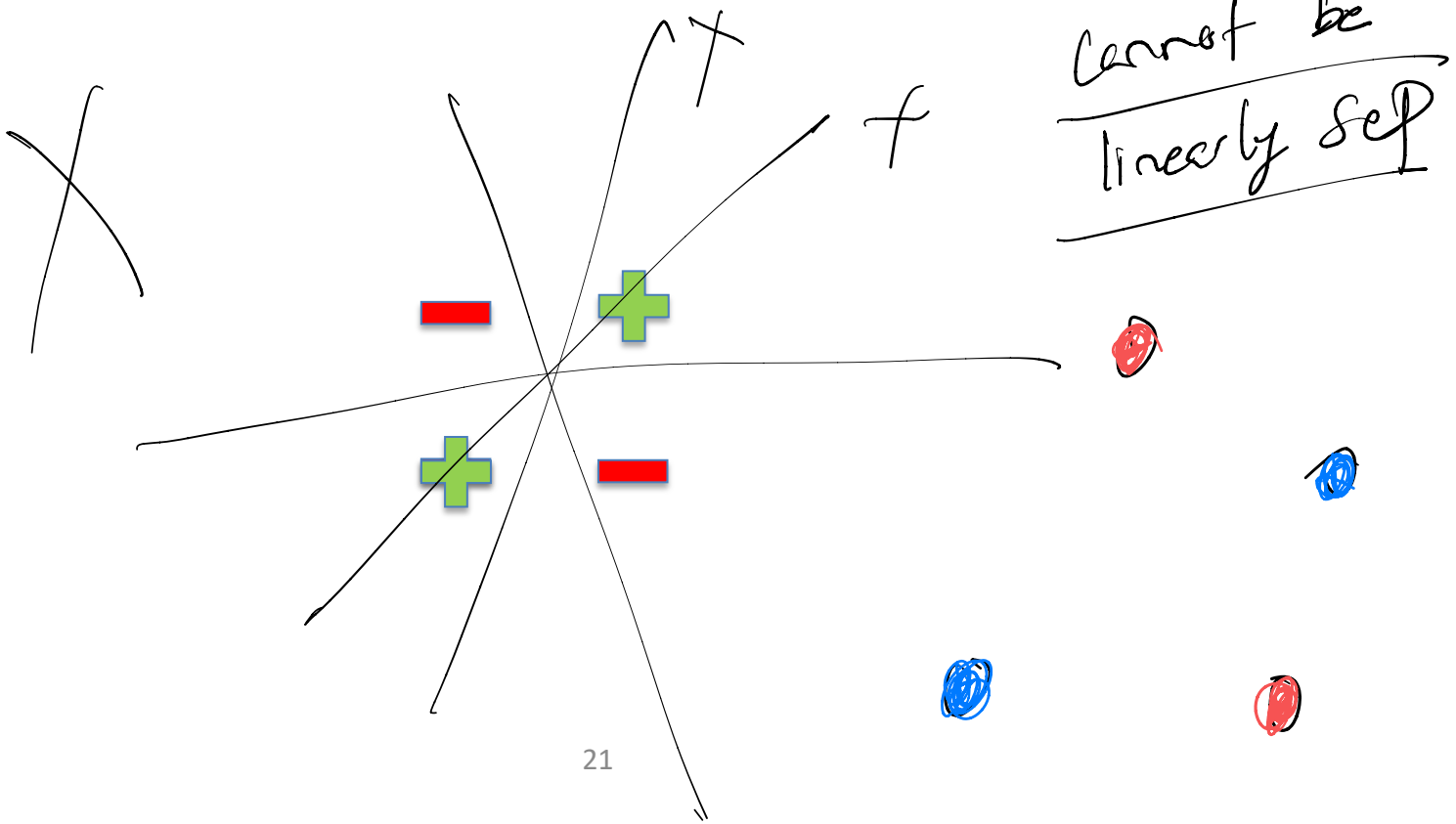


VC Dimension

- What is the VC dimension of 2-D space under linear separators?
  - It is at least three from the last slide
  - Can some set of four points be shattered?

NO! This means that the VC dimension is at most 3

VC Dimension

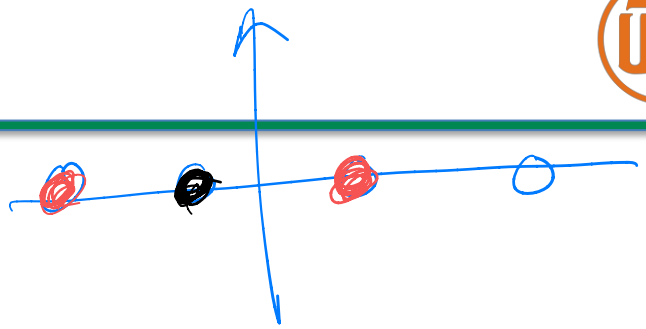
- There exists a set of size $d + 1$ in a $d - dimensional$ space that can be shattered by a linear separator, but not a set of size $d + 2$
- The larger the subset of X that can be shattered, the more expressive the hypothesis space is
- If arbitrarily large finite subsets of X can be shattered, then $VC(H) = \infty$

$VC_d(h_{Lin}) = d+1$

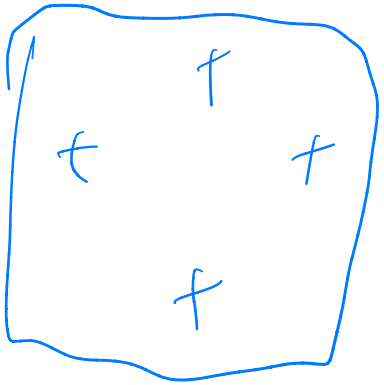
Axis Parallel Rectangles

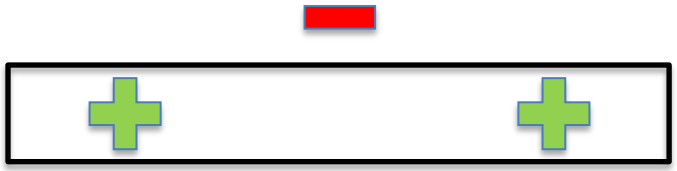
- Let X be the set of all points in $\mathbb{R}^2$
- Let H be the set of all axis parallel rectangles in 2-D (inside + outside -)
  - What is $VC(H)$?

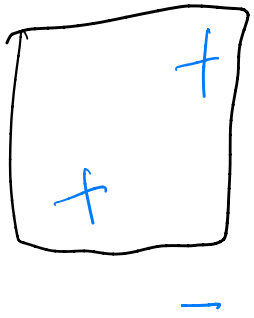
Axis Parallel Rectangles

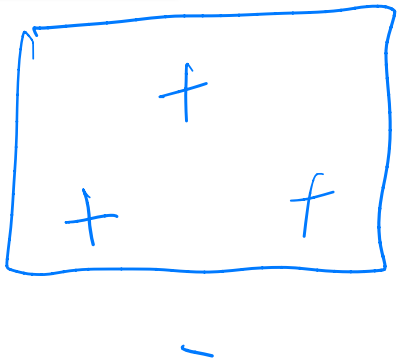


- Let X be the set of all points in $\mathbb{R}^2$
- Let H be the set of all axis parallel rectangles in 2-D (inside + outside -)
  - $VC(H) \geq 4$



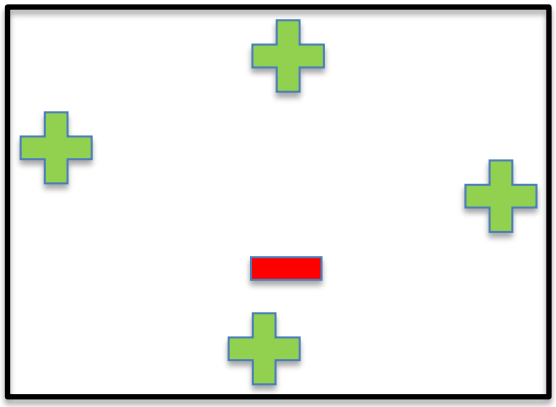






Axis Parallel Rectangles

- Let X be the set of all points in $\mathbb{R}^2$
- Let H be the set of all axis parallel rectangles in 2-D
  - $VC(H) = 4$
  - A rectangle can contain at most 4 extreme points, the fifth point must be contained within the rectangle defined by these points



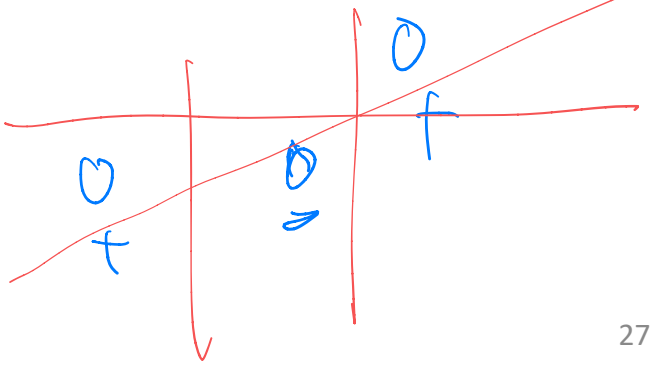
Examples

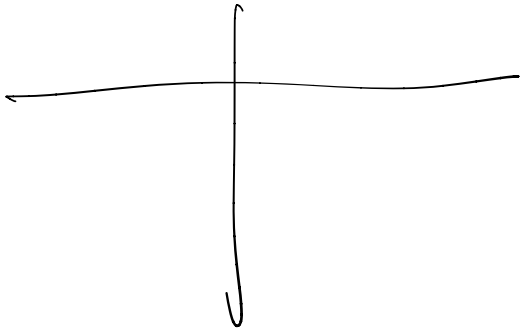
$d = 2$

- VC dimension of one-level decision trees over real vectors of length 2?

- VC dimension of linear separators through the origin?

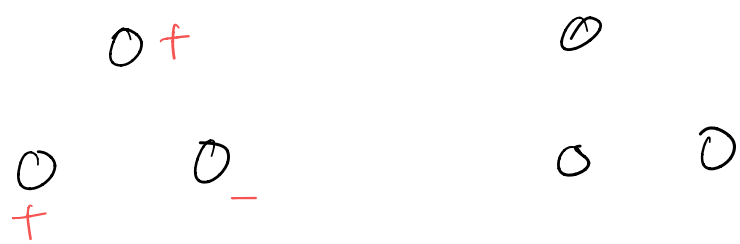
- VC dimension of a hypothesis space with exactly one hypothesis in it for binary vectors of length $n \geq 1$?





Examples

- VC dimension of one-level decision trees over real vectors of length 2?
  - Three



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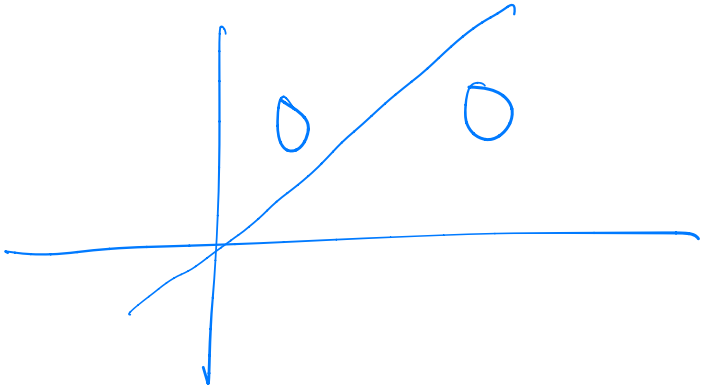
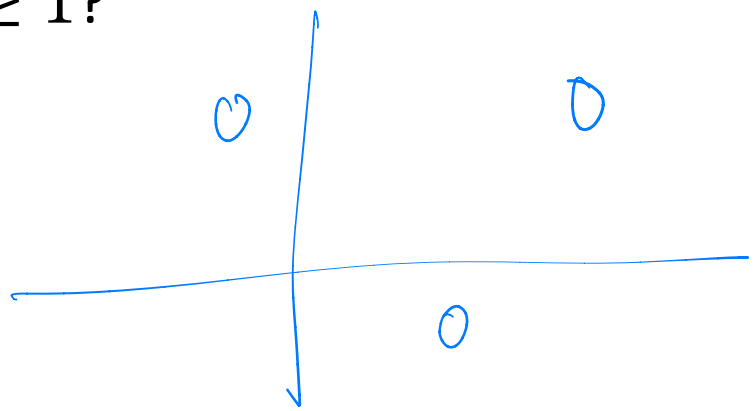
- VC dimension of a hypothesis space with exactly one hypothesis in it for binary vectors of length $n \geq 1$?





Examples

VC → "d+1", d-dim.

- VC dimension of one-level decision trees over real vectors of length 2?
  - Three
- VC dimension of linear separators through the origin?
  - Two

VC → "d", d-dim

- VC dimension of a hypothesis space with exactly one hypothesis in it for binary vectors of length $n \geq 1$?

"h" $h(x) = 1$, $\forall x$.

(+)

Examples

- VC dimension of one-level decision trees over real vectors of length 2?
  - Three
- VC dimension of linear separators through the origin?
  - Two
- VC dimension of a hypothesis space with exactly one hypothesis in it for binary vectors of length $n \geq 1$?
  - Zero

$$\epsilon^{test} \leq \epsilon^{true} + \sqrt{\frac{1}{2m}\left(\log_2 |H| + \log\frac{1}{\delta}\right)}$$

$$VC(H) \leq \log_2 |H|$$

PAC Bounds with VC Dimension

- VC dimension can be used to construct PAC bounds

$$M \geq \frac{1}{\epsilon}\left(4 \ln \frac{2}{\delta} + 8 \cdot VC(H) \ln \frac{13}{\epsilon}\right)$$

- Then, with probability at least $(1 - \delta)$ every $h \in H$ satisfies

$$\epsilon_h \leq \epsilon_h^{train} + \sqrt{\frac{1}{M}\left(VC(H)\left(\ln\left(\frac{2M}{VC(H)}\right) + 1\right) + \ln \frac{4}{\delta}\right)}$$

- These bounds (and the preceding discussion) only work for binary classification, but there are generalizations

PAC Learning

- Given:
  - Set of data X
  - Hypothesis space H
  - Set of target concepts C
  - Training instances from unknown probability distribution over X of the form $(x, c(x))$
- Goal:
  - Learn the target concept $c \in C$

PAC Learning

- Given:
  - A concept class C over n instances from the set X
  - A learner L with hypothesis space H
  - Two constants, $\epsilon, \delta \in (0, \frac{1}{2})$
- C is said to be PAC learnable by L using H iff for all distributions over X, learner L by sampling n instances will with probability at least $1 - \delta$ output a hypothesis $h \in \mathrm{H}$ such that
  - $\epsilon_h \leq \epsilon$
  - Running time is polynomial in $\frac{1}{\epsilon}, \frac{1}{\delta}, n, size(c)$

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