Machine Learning for Intelligent Systems

Lecture 19: Statistical Learning Theory 3

Reading: UML 6

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Growth Function & VC Dimension

Growth function

The set all m-tuples produced by hypotheses in H on the sample set S

$$H[S] = \{ (h(x_1), h(x_2), h(x_3), \ldots, h(x_m)) \}_{h \in H}$$

Growth function: $H[m] = \max_{|S|=m} |H[S]|$ is the largest number of unique rows that H can produce on any set of m elements.

Recall: Shattering and VC Dimension

H **shatters** a sample set S if $|H[S]| = 2^{|S|}$.

VC Dimension of H is the size of the largest set S that can be shattered by H. ← $\mathrm{VCDim}(H)$: Largest m for which $H[m] = 2^m$.

To show that $\mathrm{VCDim}(H) = \mathrm{d}$ we need to show

1. There **exists a set** of d points that can be shattered.
2. There is **no set** of $\mathrm{d}+1$ points that can be shattered.

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VC Dimension of Linear Threshold

Theorem: VC Dimension of Linear thresholds in $\mathbb{R}^d$

Let H be the set of all homogenous linear thresholds in $\mathbb{R}^d$. We have $\mathrm{VCDim}(H) = d$.

Let H be the set of all linear thresholds (possibly non-homogenous) in $\mathbb{R}^d$. We have $\mathrm{VCDim}(H) = d+1$.

→ You can shatter the set $\{\vec{0}, \vec{e_1}, \ldots, \vec{e_d}\}$, where $\vec{e_i} = (0, \ldots\ 0, 1, 0 \ldots, 0)$ has 1 only at coordinate i. → $\mathrm{VCDim}(H) \geq \mathrm{d}+1$. (Try at home)

→ Showing that we cannot shatter a set of $\mathrm{d}+2$ points requires more work (we won't cover it).

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VC Dimension & Learnability

VC Dimension is roughly the point where the growth function stops being exponential and becomes polynomial.

When is learning from samples possible?

- If $\mathrm{VCDim(H)} = \infty$ then $H[m] = 2^m$ for all m

→ It would be impossible to learn!

- If $\mathrm{VCDim(H)} = d$ then $H[m] < O(m^d)$ for all m

→ We can learn!

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PAC Learnability

Probably Approximately Correct Learnability

A hypothesis class H is **PAC learnable** if there is a function $m_H(\epsilon, \delta)$ and a learning algorithm such that:

For any $\epsilon, \delta \in (0,1)$ and any distribution P over $X \times Y$ such that all samples are labeled by one hypothesis $h^* \in H$, running the learning algorithm on $m \geq m_H(\epsilon, \delta)$ i.i.d. samples generated from P, the algorithm returns $h \in H$ such that with probability $1-\delta$ over the choice of the samples, $err_P(h) \leq \epsilon$.

Often called "realizable" PAC: There is a hypothesis $err_P(h^*) = 0$

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Agnostic PAC Learnability

Probably Approximately Correct Learnability

A hypothesis class H is **PAC learnable** if there is a function $m_H(\epsilon, \delta)$ and a learning algorithm such that:

For any $\epsilon, \delta \in (0,1)$ and any distribution P over $X \times Y$ running the learning algorithm on $m \geq m_H(\epsilon, \delta)$ i.i.d. samples generated from P, the algorithm returns $h \in H$ such that with probability $1-\delta$ over the choice of the samples $err_P(h) \leq \min_{h \in H} err_P(h) + \epsilon$

Often called "agnostic" PAC: No assumption on $\min_{h \in H} err_P(h)$

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Theorem: Sample Complexity Infinite Hypothesis Class (zero empirical error)

Let $m \geq \frac{c_0}{\epsilon}\left(VCDim(H)\ln(\frac{1}{\epsilon}) + \ln\left(\frac{1}{\delta}\right)\right)$. For any X, $Y = \{-1, 1\}$, and distribution P on $X \times Y$, with probability $1-\delta$ over i.i.d draws of set S of m samples, any $h \in H$ such that $err_S(h) = 0$, also has $err_P(h) < \epsilon$.

Probably Approximately Correct (PAC)

(Belief that $err_P(h^*) = 0$)

Agnostic Probably Approximately Correct

(No belief about value of $err_P(h^*)$)

Theorem: Sample Complexity Infinite Hypothesis Class (Non-zero empirical error)

Let $m \geq \frac{c_0}{\epsilon^2}\left(VCDim(H) + \ln\left(\frac{1}{\delta}\right)\right)$. For any X, $Y = \{-1, 1\}$, and distribution P on $X \times Y$, with probability $1-\delta$ over i.i.d draws of set S of m samples, $h_S = argmin_{h \in H} err_S(H)$ has $err_P(h_S) \leq err_P(h^*) + \epsilon$.

Algorithm: Empirical Risk Minimization (ERM)

Empirical Risk Minimization alg: Return $h_S = argmin_{h \in H} err_S(H)$

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VC Dimension & Learnability

When is learning from samples possible?

All the following are equivalent:
- H has finite VC dimension.
- H is (realizable) PAC learnable
- H is agnostically PAC learnable
- The Empirical Risk Minimization algorithm PAC learns H.
- The Empirical Risk Minimization algorithm agnostically PAC learns H.

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