

# Machine Learning Theory (CS 6783)

## Lecture 7 : Rademacher Complexity

### 1 Recap

1. For any statistical learning problem we have,

$$\mathbb{E}_S \left[ L_D(\hat{y}_{\text{erm}}) - \inf_{f \in \mathcal{F}} L_D(f) \right] \leq \frac{2}{n} \mathbb{E}_S \mathbb{E}_\epsilon \left[ \sup_{f \in \mathcal{F}} \sum_{t=1}^n \epsilon_t \ell(f(x_t), y_t) \right]$$

2. For binary classification loss we saw that

$$\frac{2}{n} \mathbb{E}_S \mathbb{E}_\epsilon \left[ \sup_{f \in \mathcal{F}} \sum_{t=1}^n \epsilon_t \ell(f(x_t), y_t) \right] = \frac{1}{n} \mathbb{E}_S \mathbb{E}_\epsilon \left[ \sup_{f \in \mathcal{F}} \sum_{t=1}^n \epsilon_t f(x_t) \right]$$

3. What about more general loss functions  $\ell$ , can we get to Rademacher complexity of function class  $\mathcal{F}$ ?

### 2 The Magic of Rademacher Complexity

Define empirical Rademacher complexity of a class  $\mathcal{G}$ , a set of functions on  $\mathcal{Z}$ , on a sample  $S = \{z_1, \dots, z_n\}$  as

$$\hat{\mathcal{R}}_S(\mathcal{G}) := \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) \right]$$

In class we showed that

$$\mathbb{E}_S \left[ L_D(\hat{y}_{\text{erm}}) - \inf_{f \in \mathcal{F}} L_D(f) \right] \leq 2 \mathbb{E}_S \left[ \hat{\mathcal{R}}_S(\ell \circ \mathcal{F}) \right]$$

where  $\ell \circ \mathcal{F} = \{(x, y) \mapsto \ell(f(x), y) : f \in \mathcal{F}\}$

**Proposition 1.** For any sample  $S = \{z_1, \dots, z_n\}$  and any classes  $\mathcal{G}, \mathcal{H}$  mapping instances in  $\mathcal{Z}$  to reals :

1. If  $\mathcal{H} \subset \mathcal{G}$ , then  $\hat{\mathcal{R}}_S(\mathcal{H}) \leq \hat{\mathcal{R}}_S(\mathcal{G})$
2. For any fixed function  $h : \mathcal{Z} \mapsto \mathbb{R}$ ,  $\hat{\mathcal{R}}_S(\mathcal{G} + h) = \hat{\mathcal{R}}_S(\mathcal{G})$
3.  $\hat{\mathcal{R}}_S(\text{cvx}(\mathcal{G})) = \hat{\mathcal{R}}_S(\mathcal{G})$
4.  $\hat{\mathcal{R}}_S(\mathcal{G} + \mathcal{H}) = \hat{\mathcal{R}}_S(\mathcal{G}) + \hat{\mathcal{R}}_S(\mathcal{H})$

*Proof.*

$$1. \hat{\mathcal{R}}_S(\mathcal{H}) = \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{H}} \sum_{t=1}^n \epsilon_t g(z_t) \right] \leq \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) \right] \leq \hat{\mathcal{R}}_S(\mathcal{G}).$$

2.

$$\begin{aligned} \hat{\mathcal{R}}_S(\mathcal{G} + h) &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t (g(z_t) + h(z_t)) \right] \\ &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \left\{ \sum_{t=1}^n \epsilon_t g(z_t) \right\} + \sum_{t=1}^n \epsilon_t h(z_t) \right] \\ &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) \right] + 0 = \hat{\mathcal{R}}_S(\mathcal{G}) \end{aligned}$$

$$3. \text{cvx}(\mathcal{G}) = \{ \mathbf{z} \mapsto \mathbb{E}_{g \sim \pi} [g(z)] : \pi \in \Delta(\mathcal{G}) \}$$

$$\begin{aligned} \hat{\mathcal{R}}_S(\text{cvx}(\mathcal{G})) &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{\pi \in \Delta(\mathcal{G})} \sum_{t=1}^n \epsilon_t \mathbb{E}_{g \in \pi} [g(z_t)] \right] \\ &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{\pi \in \Delta(\mathcal{G})} \mathbb{E}_{g \in \pi} \left[ \sum_{t=1}^n \epsilon_t g(z_t) \right] \right] \\ &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) \right] \\ &= \hat{\mathcal{R}}_S(\mathcal{G}) \end{aligned}$$

4.

$$\begin{aligned} \hat{\mathcal{R}}_S(\mathcal{G} + \mathcal{H}) &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}, h \in \mathcal{H}} \sum_{t=1}^n \epsilon_t (g(z_t) + h(z_t)) \right] \\ &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) + \sup_{h \in \mathcal{H}} \sum_{t=1}^n \epsilon_t h(z_t) \right] \\ &= \hat{\mathcal{R}}_S(\mathcal{G}) + \hat{\mathcal{R}}_S(\mathcal{H}) \end{aligned}$$

□

**Lemma 2.** For any  $\phi_1, \dots, \phi_n$  where each  $\phi_i : \mathbb{R} \mapsto \mathbb{R}$  and is  $L$ -Lipschitz, and any  $z_1, \dots, z_n$ , we have,

$$\frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t \phi_t(g(z_t)) \right] \leq \frac{L}{n} \mathbb{E}_\epsilon \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) \right]$$

Remark : For any Lipschitz loss we can get rid of loss and only have Rademacher complexity of the class of predictors. That is  $\hat{\mathcal{R}}_S(\ell \circ \mathcal{F}) \leq L \hat{\mathcal{R}}_S(\mathcal{F})$

*Proof.*

$$\begin{aligned}
& \frac{1}{n} \mathbb{E}_{\epsilon_{1:n}} \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t \phi_t(g(z_t)) \right] \\
&= \mathbb{E}_{\epsilon_{1:n-1}} \frac{\sup_{g \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t \phi_t(g(z_t)) + \phi_n(g(z_n)) \right\} + \sup_{g \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t \phi_t(g(z_t)) - \phi_n(g(z_n)) \right\}}{2} \\
&= \mathbb{E}_{\epsilon_{1:n-1}} \left[ \frac{\sup_{g, g' \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t (\phi_t(g(z_t)) + \phi_t(g'(z_t))) + \phi_n(g(z_n)) - \phi_n(g'(z_n)) \right\}}{2} \right] \\
&\leq \mathbb{E}_{\epsilon_{1:n-1}} \left[ \frac{\sup_{g, g' \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t (\phi_t(g(z_t)) + \phi_t(g'(z_t))) + L|g(z_n) - g'(z_n)| \right\}}{2} \right] \\
&= \mathbb{E}_{\epsilon_{1:n-1}} \left[ \frac{\sup_{g, g' \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t (\phi_t(g(z_t)) + \phi_t(g'(z_t))) + L(g(z_n) - g'(z_n)) \right\}}{2} \right] \\
&= \mathbb{E}_{\epsilon_{1:n-1}} \frac{\sup_{g \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t \phi_t(g(z_t)) + Lg(z_n) \right\} + \sup_{g \in \mathcal{G}} \left\{ \sum_{t=1}^{n-1} \epsilon_t \phi_t(g(z_t)) - Lg(z_n) \right\}}{2} \\
&= \frac{1}{n} \mathbb{E}_{\epsilon_{1:n}} \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^{n-1} \epsilon_t \phi_t(g(z_t)) + L\epsilon_n g(z_n) \right]
\end{aligned}$$

Repeating the above argument we remove  $\phi_1, \dots, \phi_{n-1}$  and so, we conclude that

$$\frac{1}{n} \mathbb{E}_{\epsilon} \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t \phi_t(g(z_t)) \right] \leq \frac{L}{n} \mathbb{E}_{\epsilon} \left[ \sup_{g \in \mathcal{G}} \sum_{t=1}^n \epsilon_t g(z_t) \right]$$

□

### 3 Example : Rademacher complexity of linear function classes

1. L1 regularizer : Let  $\mathcal{F} = \{x \mapsto f^\top x : f \in \mathbb{R}^d, \|f\|_1 \leq R\}$ . In this case we have

$$\begin{aligned}
\hat{\mathcal{R}}_S(\mathcal{F}) &= \frac{1}{n} \mathbb{E}_{\epsilon} \left[ \sup_{f: \|f\|_1 \leq R} f^\top \left( \sum_{t=1}^n \epsilon_t x_t \right) \right] \\
&= \frac{R}{n} \mathbb{E}_{\epsilon} \left[ \sup_{f: \|f\|_1 \leq 1} f^\top \left( \sum_{t=1}^n \epsilon_t x_t \right) \right]
\end{aligned}$$

Now note that the unit  $\ell_1$  ball on  $\mathbb{R}^d$  can be written as a convex hull of  $2d$  points,  $\{e_1, -e_1, e_2, -e_2, \dots, e_d, -e_d\}$ . Hence by Proposition 1 (4) we have that

$$\begin{aligned}\hat{\mathcal{R}}_S(\mathcal{F}) &= R \hat{\mathcal{R}}_S(\{e_1, -e_1, e_2, -e_2, \dots, e_d, -e_d\}) \\ &\leq \frac{R \log d \sqrt{\max_{i \in [d]} \sum_{t=1}^n |x_t[i]|^2}}{n} \\ &\leq \frac{R \sup_{x \in \mathcal{X}} \|x\|_\infty \sqrt{\log d}}{\sqrt{n}}\end{aligned}$$

2. Hilbert norm regularizer : Let  $\mathcal{F} = \{x \mapsto \langle f, x \rangle : \|f\|_2 \leq R\}$ . This example we already saw in Lecture 4 (we used  $R = 1$  there but the analysis carries). For this case we have that,

$$\hat{\mathcal{R}}_S(\mathcal{F}) \leq \frac{R}{n} \sqrt{\sum_{t=1}^n \|x_t\|_2^2} \leq \frac{R \sup_{x \in \mathcal{X}} \|x\|_2}{\sqrt{n}}$$

## 4 Applications

Example applications : Lasso, SVM, ridge regression, Logistic Regression (including kernel methods),  $\ell_1$  neural networks, matrix completion (max norm, trace norm), graph prediction

Observation : Hinge loss given by  $\ell(y', y) = \max\{1 - y'y, 0\}$  is 1-Lipschitz. Logistic loss given by  $\ell(y', y) = \log(1 + e^{-y'y})$  is 1-Lipchitz. Squared loss  $\ell(y', y) = (y' - y)^2$  is  $4B$  Lipschitz when  $|y|, |y'| \leq B$ . Absolute loss  $\ell(y', y) = |y - y'|$  is 1-Lipchitz. In all these cases using Lemma 2 we have,

$$\mathbb{E}_S \left[ L_D(\hat{y}_{\text{erm}}) - \inf_{f \in \mathcal{F}} L_D(f) \right] \leq 2L \mathbb{E}_S \mathbb{E}_\epsilon \left[ \sup_{f \in \mathcal{F}} \sum_{t=1}^n \epsilon_t f(x_t) \right]$$

where  $L$  is the corresponding Lipschitz constant of the loss.

1. SVM :

$$\begin{aligned}&\text{minimize } \sum_{t=1}^n \max\{1 - \langle f, x_t \rangle \cdot y_t, 0\} \\ &\text{subject to } \|f\|_2 \leq R\end{aligned}$$

This corresponds to class  $F$  given by linear predictors with Hilbert norm constrained by  $R$

2. Lasso :

$$\begin{aligned}&\text{minimize } \sum_{t=1}^n (y - \langle f, x_t \rangle)^2 \\ &\text{subject to } \|f\|_1 \leq R\end{aligned}$$

Corresponds to linear predictor with  $\ell_1$  norm constrained by 1

3.  $\ell_1$  neural network with  $K$  layers. Loss could be squared loss or logistic loss. Let  $\mathcal{F}_1$  be some arbitrary base class of predictors. Recursively define the subsequent  $i$  layer neural network predictor as follows

$$\mathcal{F}_i = \left\{ x \mapsto \sum_j w_j^i \sigma(f_j(x)) : \forall j, f_j \in \mathcal{F}_{i-1}, \|w^i\|_1 \leq B_i \right\}$$

where  $\sigma$  is a 1-Lipchitz loss function. Then

$$\begin{aligned} \hat{\mathcal{R}}_S(\mathcal{F}_i) &= \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{\substack{\|w^i\|_1 \leq B_i \\ \forall j, f_j \in \mathcal{F}_{i-1}}} \sum_{t=1}^n \sum_j \epsilon_t w_j^i \sigma(f_j(x_t)) \right] \\ &\leq \frac{1}{n} \mathbb{E}_\epsilon \left[ \sup_{\substack{\|w^i\|_1 \leq B_i \\ \forall j, f_j \in \mathcal{F}_{i-1}}} \|w^i\|_1 \max_j \left| \sum_{t=1}^n \epsilon_t \sigma(f_j(x_t)) \right| \right] \\ &\leq \frac{B_i}{n} \mathbb{E}_\epsilon \left[ \sup_{\forall j, f_j \in \mathcal{F}_{i-1}} \max_j \left| \sum_{t=1}^n \epsilon_t \sigma(f_j(x_t)) \right| \right] \\ &= \frac{B_i}{n} \mathbb{E}_\epsilon \left[ \sup_{f \in \mathcal{F}_{i-1}} \left| \sum_{t=1}^n \epsilon_t \sigma(f(x_t)) \right| \right] \\ &\leq \frac{2B_i}{n} \mathbb{E}_\epsilon \left[ \sup_{f \in \mathcal{F}_{i-1}} \sum_{t=1}^n \epsilon_t \sigma(f(x_t)) \right] \\ &= 2B_i \hat{\mathcal{R}}_S(\sigma \circ \mathcal{F}_{i-1}) \\ &\leq 2B_i \hat{\mathcal{R}}_S(\mathcal{F}_{i-1}) \end{aligned}$$

Hence we can conclude that

$$\hat{\mathcal{R}}_S(\mathcal{F}_i) \leq \left( \prod_{i=1}^k 2B_i \right) \hat{\mathcal{R}}_S(\mathcal{F}_1)$$

