

MALTA 2021–2022: Assignment

Provide your solution before the start of next lecture on October 12th. If you are unable to attend next lecture, then send your solution by email to giovanni.neglia@inria.fr.

Motivate your answers.

Ex. 1 — Show that a finite class has finite VC-dimension.

Ex. 2 — Prove that in the definition of agnostic PAC learnability, when the loss is the 0-1 loss function and the learning algorithm is required to output a hypothesis in H ($A(S) \in H$), it is possible to replace the probabilistic condition

$$\forall \epsilon, \delta \in (0, 1), \exists m_H(\epsilon, \delta) \in \mathbb{N}, \text{ such that } \forall m \geq m_H(\epsilon, \delta), \\ L_D(A(S)) - \min_{h \in H} L_D(h) \leq \epsilon, \text{ with prob. larger than } 1 - \delta.$$

with the following condition on the expected value

$$\lim_{m \rightarrow \infty} \mathbb{E}_{S \in D^m} \left[L_D(A(S)) - \min_{h \in H} L_D(h) \right] = 0$$

Hints: We have already mapped during the lecture a probabilistic condition to a condition on expected values. The Markov inequality may help you.

Ex. 3 — If you show that H cannot shatter any set of size n , do you need to check if it can shatter a set of size $n' > n$? Why?

Ex. 4 — Consider the class H_k of binary functions over \mathbb{R} which assume value 1 exactly on k points, i.e.,

$$H_k = \left\{ h : \mathbb{R} \rightarrow \{0, 1\}, \text{ such that } \exists k \text{ distinct values } x_1, x_2, \dots, x_k \in \mathbb{R}, \right. \\ \left. \text{such that } h(x) = 1 \text{ if } x \in \{x_1, x_2, \dots, x_k\} \text{ and } h(x) = 0 \text{ otherwise} \right\}.$$

What is the VC-dimension of H ?

Ex. 5 — Consider the class of squares in the plane

$$H = \{h_{a,b,r} : \mathbb{R}^2 \rightarrow \{0, 1\}, \text{ for some } a, b \in \mathbb{R}, \text{ and } r \in \mathbb{R}^+\},$$

where

$$h_{a,b,r}(x_1, x_2) = \begin{cases} 1, & \text{if } x_1 \in [a, a+r] \text{ and } x_2 \in [b, b+r], \\ 0, & \text{otherwise.} \end{cases}$$

1. What is the VC-dimension of H ?

Hint: The following geometric result may help: given any set A of 4 points in the plane, it is always possible to split A in two disjoint sets B and C ($B \cup C = A$, $B \cap C = \emptyset$) such that $\mathcal{CH}(B) \cap \mathcal{CH}(C) \neq \emptyset$, where $\mathcal{CH}(S)$ denotes the convex hull of the set S .

2. What if r is fixed to 1?

Ex. 6 — Consider a binary classification problem over \mathbb{R} and the 0-1 loss function. Let \mathcal{P} denote the class of all polynomials over \mathbb{R} . We consider the following hypothesis class:

$$H = \{h(x) = g(p(x)), \text{ for some } p \in \mathcal{P}\},$$

where $g : \mathbb{R} \rightarrow \{0, 1\}$ and $g(x) = 1$ if and only if $x > 0$.

Is the class H PAC learnable?