Machine Learning Department
School of Computer Science
Carnegie Mellon University

PAC Learning

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Lecture 14
Oct. 13, 2023

Q&A

Q: What is "bias"?

A: That depends. The word "bias" shows up all over machine learning! Watch out…

1. The additive term in a linear model (i.e. b in $w^T x + b$)
2. Inductive bias is the principle by which a learning algorithm generalizes to unseen examples
3. Bias of a model in a societal sense may refer to racial, socio-economic, gender biases that exist in the predictions of your model
4. The difference between the expected predictions of your model and the ground truth (as in "bias-variance tradeoff")

Reminders

- **Homework 5: Neural Networks**
  - **Out: Mon, Oct 9**
  - **Due: Fri, Oct 27 at 11:59pm**

LEARNING THEORY

PAC(-MAN) Learning

For some hypothesis $h \in \mathcal{H}$:

1. True Error

$$R(h)$$

2. Training Error

$$\hat{R}(h)$$

Question 2:

What is the expected number of PAC-MAN levels Matt will complete before a **Game-Over**?

A. 1-10
B. 11-20
C. 21-30

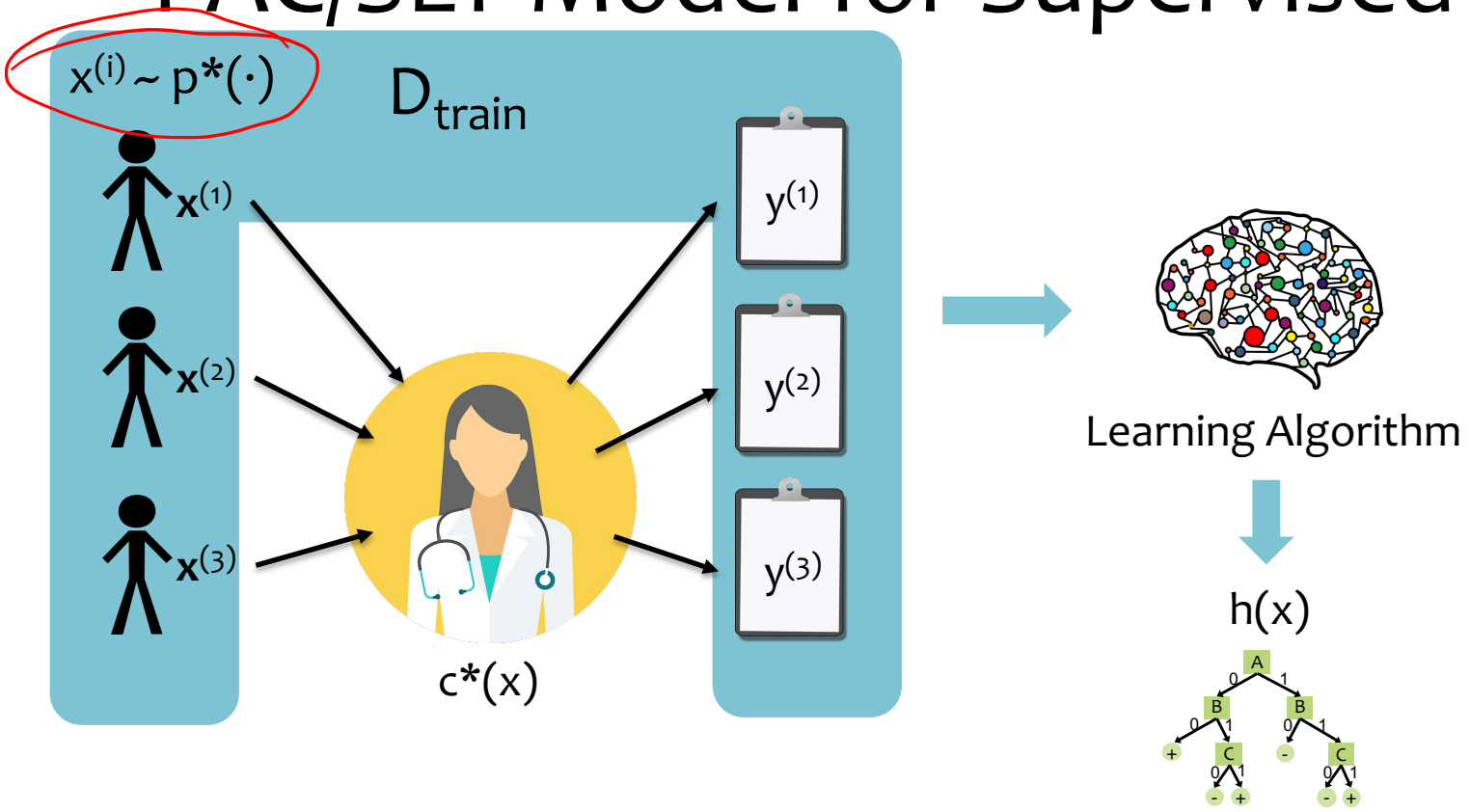
Questions for today (and next lecture)

1. Given a classifier with **zero training error**, what can we say about **true error** (aka. generalization error)?
   (Sample Complexity, Realizable Case)

2. Given a classifier with **low training error**, what can we say about **true error** (aka. generalization error)?
   (Sample Complexity, Agnostic Case)

3. Is there a **theoretical justification for regularization** to avoid overfitting?
   (Structural Risk Minimization)

PAC/SLT Model for Supervised ML



PAC/SLT Model for Supervised ML

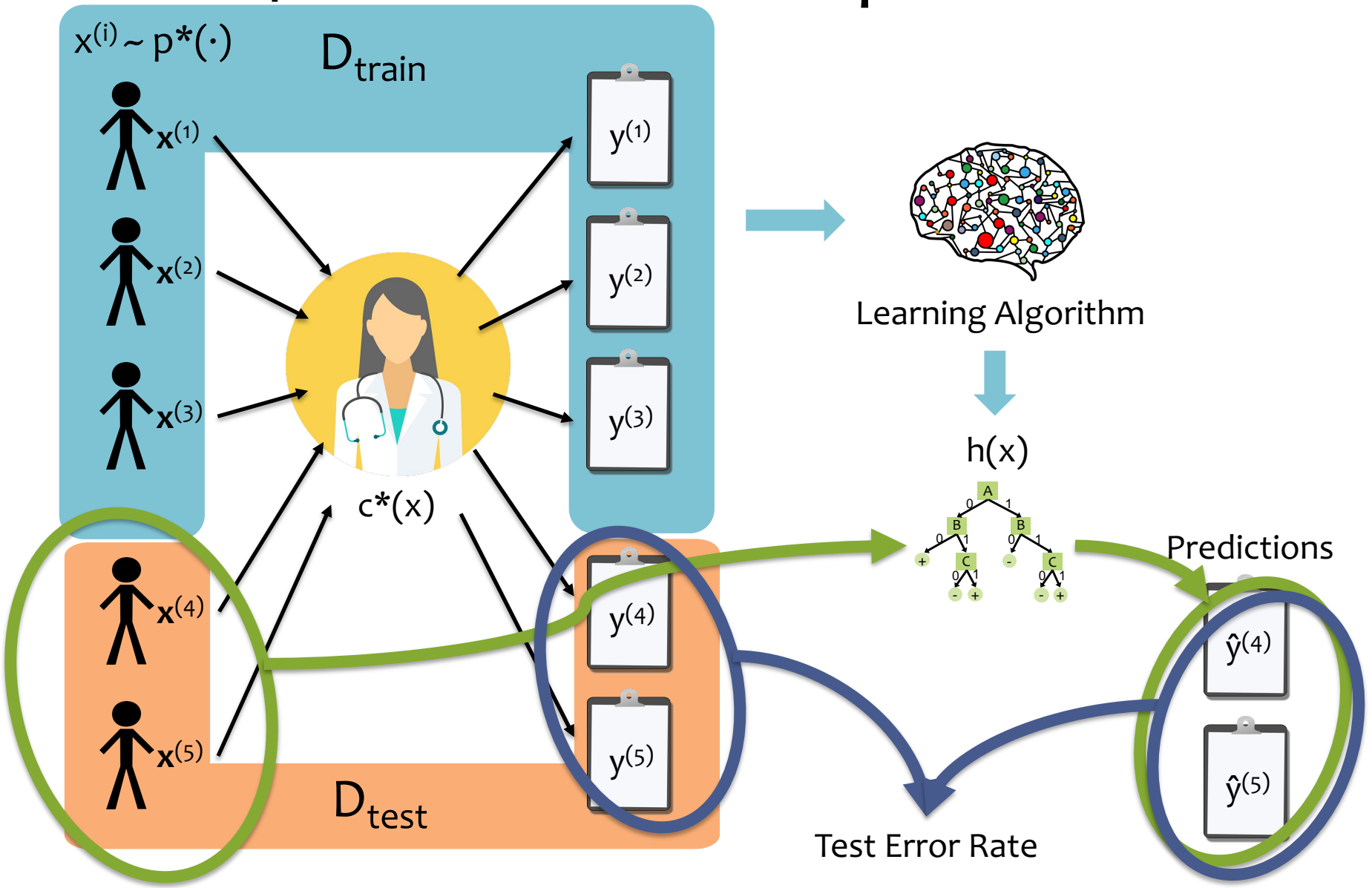
- **Problem Setting**
  - Set of possible inputs, $\mathbf{x} \in \mathcal{X}$ (all possible patients)
  - Set of possible outputs, $y \in \mathcal{Y}$ (all possible diagnoses)
  - Distribution over instances, $p^*(\cdot)$
  - Exists an unknown target function, $c^* : \mathcal{X} \rightarrow \mathcal{Y}$ (the doctor's brain)
  - Set, $\mathcal{H}$, of candidate hypothesis functions, $h : \mathcal{X} \rightarrow \mathcal{Y}$ (all possible decision trees)
- **Learner is given** N training examples
  $D = \{(\mathbf{x}^{(1)}, y^{(1)}), (\mathbf{x}^{(2)}, y^{(2)}), \ldots, (\mathbf{x}^{(N)}, y^{(N)})\}$
  where $x^{(i)} \sim p^*(\cdot)$ and $y^{(i)} = c^*(\mathbf{x}^{(i)})$
  (history of patients and their diagnoses)
- **Learner produces** a hypothesis function, $\hat{y} = h(x)$, that best approximates unknown target function $y = c^*(x)$ on the training data

IMPORTANT NOTE

In our discussion of PAC Learning, we are only concerned with the problem of **binary** classification

There are other theoretical frameworks (including PAC) that handle other learning settings, but this provides us with a representative one.

PAC/SLT Model for Supervised ML



Two Types of Error

1. True Error (aka. **expected risk**)

$$R(h) = P_{\mathbf{x} \sim p^*(\mathbf{x})}(c^*(\mathbf{x}) \neq h(\mathbf{x}))$$

This quantity is always **unknown**

2. Train Error (aka. **empirical risk**)

$$\hat{R}(h) = P_{\mathbf{x} \sim \mathcal{S}}(c^*(\mathbf{x}) \neq h(\mathbf{x}))$$

$$= \frac{1}{N} \sum_{i=1}^{N} \mathbb{1}(c^*(\mathbf{x}^{(i)}) \neq h(\mathbf{x}^{(i)}))$$

$$= \frac{1}{N} \sum_{i=1}^{N} \mathbb{1}(y^{(i)} \neq h(\mathbf{x}^{(i)}))$$

We can **measure** this on the training data

where $\mathcal{S} = \{\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(N)})\}_{i=1}^{N}$ is the training data set, and $\mathbf{x} \sim \mathcal{S}$ denotes that $\mathbf{x}$ is sampled from the empirical distribution.

PAC / SLT Model

We've also referred to this as the "Function Approximation View"

1. Generate instances from *unknown* distribution p^*

$$\mathbf{x}^{(i)} \sim p^*(\mathbf{x}),\ \forall i \tag{1}$$

2. Oracle labels each instance with *unknown* function c^*

$$y^{(i)} = c^*(\mathbf{x}^{(i)}),\ \forall i \tag{2}$$

3. Learning algorithm chooses hypothesis $h \in \mathcal{H}$ with low(est) training error, $\hat{R}(h)$

$$\hat{h} = \operatorname*{argmin}_h \hat{R}(h) \tag{3}$$

4. Goal: Choose an h with low generalization error $R(h)$

Three Hypotheses of Interest

The **true function** c^* is the one we are trying to learn and that labeled the training data:

$$y^{(i)} = c^*(\mathbf{x}^{(i)}),\ \forall i \tag{1}$$

The **expected risk minimizer** has lowest true error:

$$h^* = \underset{h \in \mathcal{H}}{\operatorname{argmin}}\, R(h) \tag{2}$$

The **empirical risk minimizer** has lowest training error:

$$\hat{h} = \underset{h \in \mathcal{H}}{\operatorname{argmin}}\, \hat{R}(h) \tag{3}$$

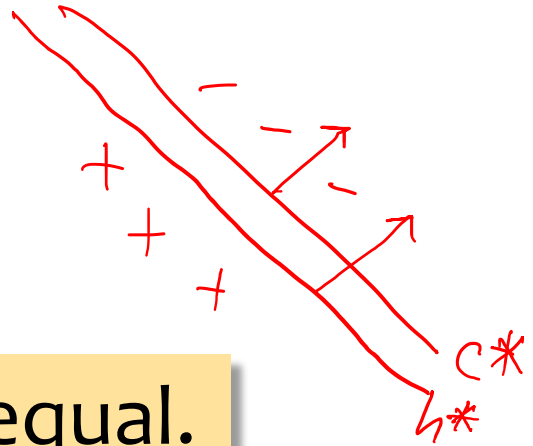
Three Hypotheses of Interest

Q1:
A = toxic

$$y^{(i)} = c^*(\mathbf{x}^{(i)}), \forall i$$

B 25% C 75%

$$h^* = \underset{h \in \mathcal{H}}{\operatorname{argmin}} R(h)$$



Question: *True* or *False*: h* and c* are always equal.

Answer:

H = linear separators

PAC LEARNING

PAC Learning

- Q: Can we bound R(h) in terms of $\hat{R}(h)$?
- A: Yes!

- **PAC** stands for

Probably

Approximately

Correct

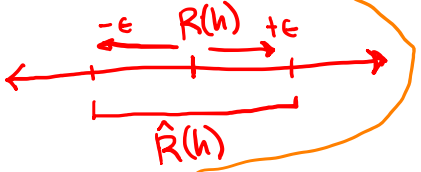
A **PAC Learner** yields a hypothesis $h \in \mathcal{H}$ which is…
approximately correct $R(h) \approx 0$
with high probability $\Pr(R(h) \approx 0) \approx 1$

Probably Approximately Correct (PAC) Learning

PAC Criterion

$$Pr(\forall h \in \mathcal{H},\ |R(h) - \hat{R}(h)| < \epsilon) \geq 1 - \delta$$

small small



Q: What is random here?

A: $\hat{R}(h)$ is based on a random sample from $p^*(x)$

Sample Complexity

Def: the sample complexity is the minimum number of training examples, N, s.t. the PAC criterion is satisfied for some ϵ and δ

Consistent Learner

Def: a hypothesis $h \in \mathcal{H}$ is consistent with training data if $\hat{R}(h) = 0$

SAMPLE COMPLEXITY RESULTS

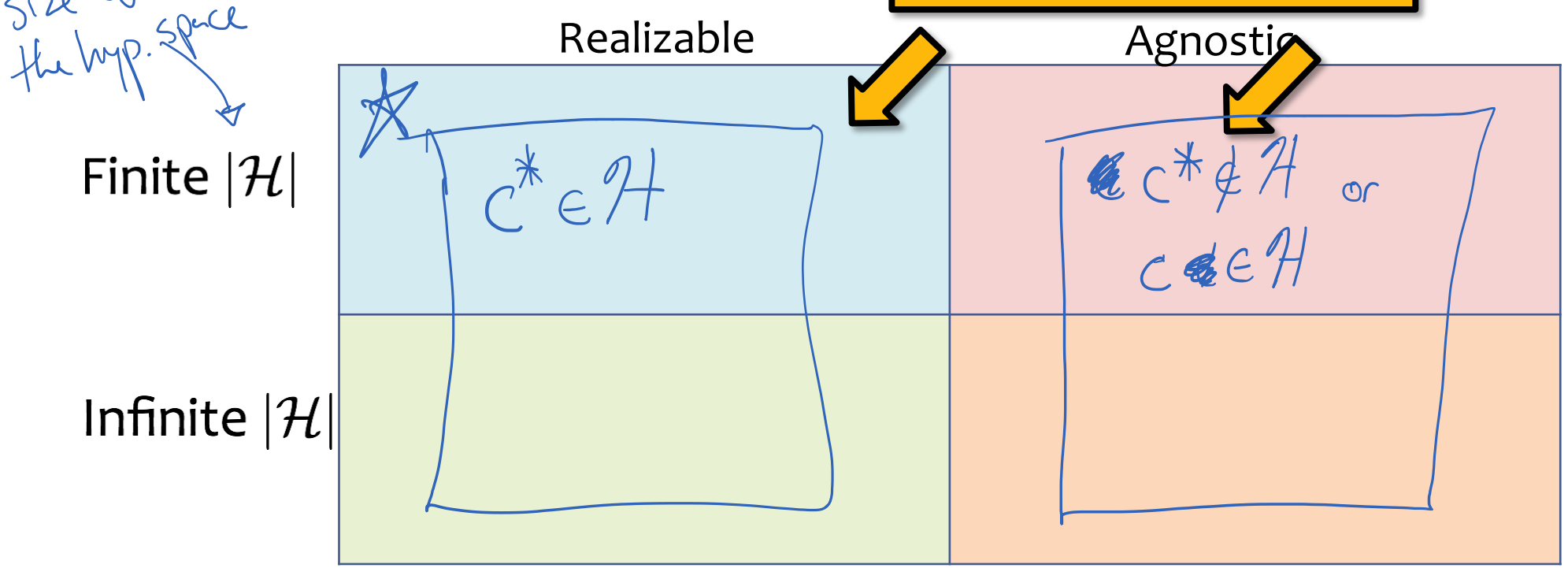
Sample Complexity Results

Definition 0.1. The **sample complexity** of a learning algorithm is the number of examples required to achieve arbitrarily small error (with respect to the optimal hypothesis) with high probability (i.e. close to 1).

Four Cases we care about…

We'll start with the finite case…

size of the hyp. space



Probably Approximately Correct (PAC) Learning

Theorem 1: Realizable Case, Finite |H|

If you have N training examples, where $N \geq \frac{1}{\epsilon}[\ln(|\mathcal{H}|) + \ln(1/\delta)]$, then they are sufficient to ensure that w/ probability $(1-\delta)$ we have that for all $h \in \mathcal{H}$ with $\hat{R}(h)=0$ we know that $R(h) < \epsilon$

Sample Complexity Results

Definition 0.1. The **sample complexity** of a learning algorithm is the number of examples required to achieve arbitrarily small error (with respect to the optimal hypothesis) with high probability (i.e. close to 1).

Four Cases we care about…

	Realizable	Agnostic
Finite $\lvert\mathcal{H}\rvert$	**Thm. 1** $N \geq \frac{1}{\epsilon}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{1}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.	
Infinite $\lvert\mathcal{H}\rvert$		

Example: Conjunctions

Q2

Question:

Suppose H = class of conjunctions over **x** in $\{0,1\}^M$

$\in \{T,F\}^M$

Example hypotheses:

1. $h(\mathbf{x}) = x_1 (1-x_3) x_5 = x_1 \wedge \neg x_3 \wedge x_5$
2. $h(\mathbf{x}) = x_1 (1-x_2) x_4 (1-x_5)$

$= x_1 \wedge \neg x_2 \wedge x_4 \wedge \neg x_5$

If M = 10, $\varepsilon = 0.1$, $\delta = 0.01$, how many examples suffice according to Theorem 1?

Answer:

M

A. $10*(2*\ln(10)+\ln(100)) \approx 92$ 11%

B. $10*(3*\ln(10)+\ln(100)) \approx 116$ 11%

C. $10*(10*\ln(2)+\ln(100)) \approx 116$ 42%

D. $10*(10*\ln(3)+\ln(100)) \approx 156$ 24%

E. $100*(2*\ln(10)+\ln(10)) \approx 691$

F. $100*(3*\ln(10)+\ln(10)) \approx 922$

G. $100*(10*\ln(2)+\ln(10)) \approx 924$

~~H. $100*(10*\ln(3)+\ln(10)) \approx 1329$~~ toxic

$|\mathcal{H}| = 3^M = 3^{10} \Rightarrow \ln(|\mathcal{H}|) = 10\ln(3)$

Thm. 1 $N \geq \frac{1}{\epsilon}\left[\log(|\mathcal{H}|) + \log(\frac{1}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.

☆ the num. of examples needed, N, is linear in the numbers feats, M, even though $|\mathcal{H}|$ is exponential in terms of M. ☆

Sample Complexity Results

Definition 0.1. The **sample complexity** of a learning algorithm is the number of examples required to achieve arbitrarily small error (with respect to the optimal hypothesis) with high probability (i.e. close to 1).

Four Cases we care about…

	Realizable	Agnostic
Finite $\lvert\mathcal{H}\rvert$	**Thm. 1** $N \geq \frac{1}{\epsilon}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{1}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.	
Infinite $\lvert\mathcal{H}\rvert$		

Background: Contrapositive

- *Definition:* The **contrapositive** of the statement
  $$A \Rightarrow B$$
  is the statement
  $$\neg B \Rightarrow \neg A$$
  and the two are logically equivalent (i.e. they share all the same truth values in a truth table!)

- *Proof by contrapositive:*
  If you want to prove $A \Rightarrow B$, instead prove $\neg B \Rightarrow \neg A$ and then conclude that $A \Rightarrow B$

- *Caution:* sometimes negating a statement is easier said than done, just be careful!

Proof of Theorem 1

① Assume k bad hypotheses in $\mathcal{H}$, $\{h_1, h_2, \ldots, h_k\}$ with $R(h_i) > \epsilon$ — $x^{(i)} \sim p^*(x)$

② Pick one bad h_i: prob. of h_i consistent w/ first training example $\leq (1-\epsilon)$

prob. of h_i consistent w/ all N training examples $\leq (1-\epsilon)^N = \underbrace{(1-\epsilon)\cdot\ldots\cdot(1-\epsilon)}_{N}$

$\hat{R}(h) = 0$

③ Prob. that at least one bad h_i is consistent w/ all N tng examples $\leq k(1-\epsilon)^N$

$\exists h \in \mathcal{H}$ s.t. $\hat{R}(h) = 0$ but $R(h) > \epsilon$

The Union Bound

$P(A \cup B) \leq P(A) + P(B)$

Q: Which is larger?

A: $k \leq |\mathcal{H}|$

$\leq |\mathcal{H}|(1-\epsilon)^N$

④ Fact: $(1-x) \leq \exp(-x)$

$\Rightarrow |\mathcal{H}|(1-\epsilon)^N \leq |\mathcal{H}| \exp(-\epsilon)^N = |\mathcal{H}| \exp(-\epsilon N)$

⑤ Choose δ s.t. $|\mathcal{H}| \exp(\epsilon N) \leq \delta$

⑥ Solve for N: $\Rightarrow |\mathcal{H}| \left(\frac{1}{\delta}\right) \leq \frac{1}{\exp(-\epsilon N)}$

$\Rightarrow \ln(|\mathcal{H}|) + \ln(1/\delta) \leq \ln(1) - \ln(\exp(-\epsilon N))$ — ϵN

$\Rightarrow \frac{1}{\epsilon}\left[\ln(|\mathcal{H}|) + \ln(1/\delta)\right] \leq N$

Statement 1

Assume Stat. 1; then

w/prob δ

"bad" → $\exists h \in \mathcal{H}$ s.t. $R(h) > \epsilon$ and $\hat{R}(h) = 0$

w/prob $(1-\delta)$

"good" → all $h \in \mathcal{H}$ with [A: $R(h) > \epsilon$] have [B: $\hat{R}(h) > 0$]

all $h \in \mathcal{H}$ with [$\neg$B: $\hat{R}(h) = 0$] have [$\neg$A: $R(h) \leq \epsilon$]

Contrapositive

$A \Rightarrow B$

equiv.

$\neg B \Rightarrow \neg A$

If the learner returns $h \in \mathcal{H}$ w/ zero training error, then w/prob $(1-\delta)$ we know that h has $\leq \epsilon$ true error!

Proof of Theorem 1

Proof of Theorem 1

Sample Complexity Results

Definition 0.1. The **sample complexity** of a learning algorithm is the number of examples required to achieve arbitrarily small error (with respect to the optimal hypothesis) with high probability (i.e. close to 1).

Four Cases we care about…

$c^* \in \mathcal{H}$ c^* not necessarily in $\mathcal{H}$

	Realizable	Agnostic
Finite $\lvert\mathcal{H}\rvert$	**Thm. 1** $N \geq \frac{1}{\epsilon}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{1}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.	**Thm. 2** $N \geq \frac{1}{2\epsilon^2}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{2}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ for all $h \in \mathcal{H}$ we have that $\lvert R(h) - \hat{R}(h)\rvert \leq \epsilon$.
Infinite $\lvert\mathcal{H}\rvert$		

1. Bound is **inversely linear in epsilon** (e.g. halving the error requires double the examples)
2. Bound is **only logarithmic in |H|** (e.g. quadrupling the hypothesis space only requires double the examples)

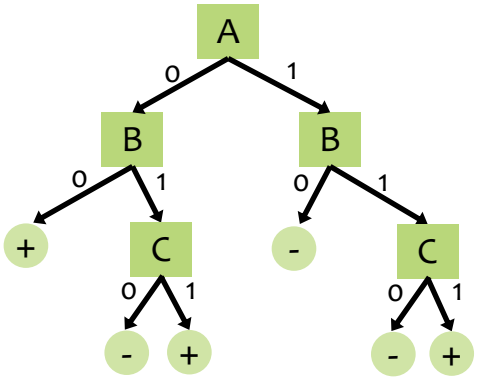
1. Bound is **inversely quadratic in epsilon** (e.g. halving the error requires 4x the examples)
2. Bound is **only logarithmic in |H|** (i.e. same as Realizable case)

	Realizable	Agnostic
Finite $\lvert\mathcal{H}\rvert$	**Thm. 1** $N \geq \frac{1}{\epsilon}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{1}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.	**Thm. 2** $N \geq \frac{1}{2\epsilon^2}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{2}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ for all $h \in \mathcal{H}$ we have that $\lvert R(h) - \hat{R}(h)\rvert \leq \epsilon$.
Infinite $\lvert\mathcal{H}\rvert$		

Finite vs. Infinite |H|

Finite |H|

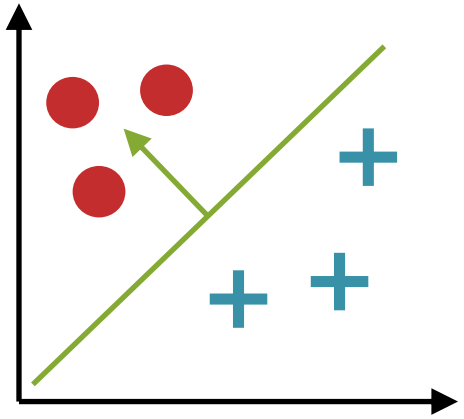
- *Example*: H = the set of all decision trees of depth D over binary feature vectors of length M



- *Example*: H = the set of all conjunctions over binary feature vectors of length M

Infinite |H|

- *Example*: H = the set of all linear decision boundaries in M dimensions



- *Example*: H = the set of all neural networks with 1-hidden layer with length M inputs

Sample Complexity Results

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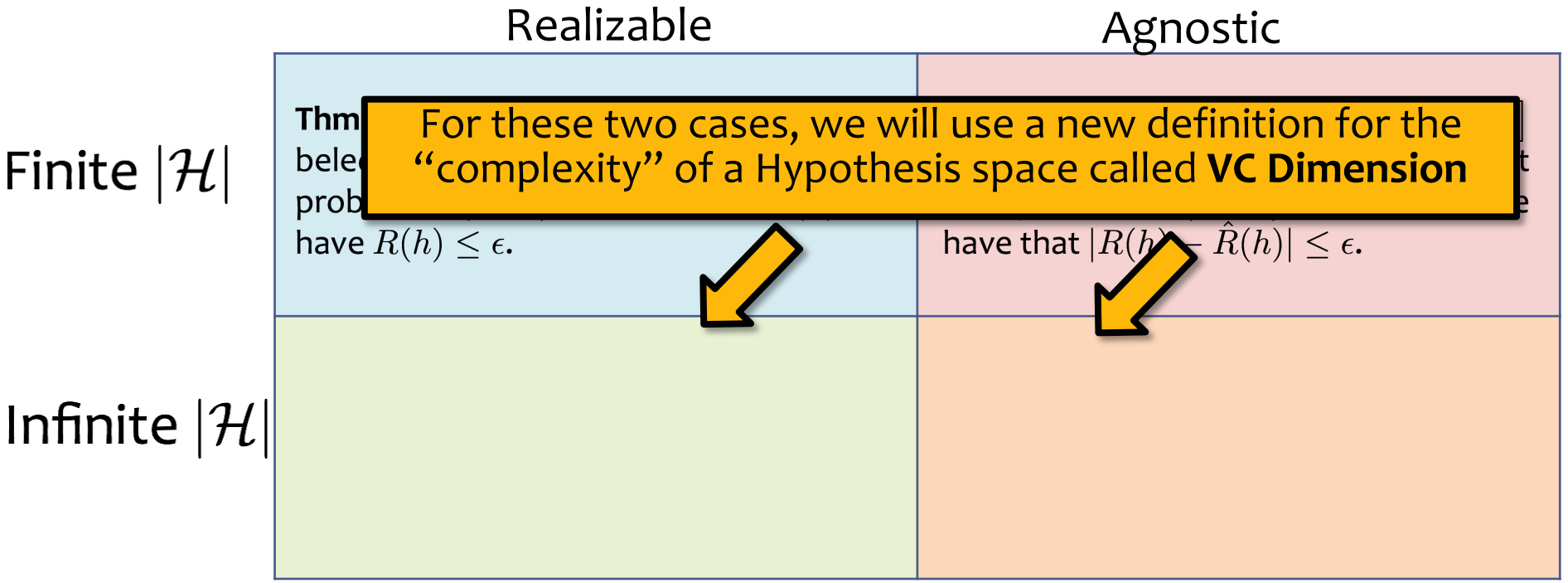
Four Cases we care about…



Sample Complexity Results

Definition 0.1. The **sample complexity** of a learning algorithm is the number of examples required to achieve arbitrarily small error (with respect to the optimal hypothesis) with high probability (i.e. close to 1).

Four Cases we care about…

	Realizable	Agnostic
Finite $\lvert\mathcal{H}\rvert$	**Thm. 1** $N \geq \frac{1}{\epsilon}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{1}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.	**Thm. 2** $N \geq \frac{1}{2\epsilon^2}\left[\log(\lvert\mathcal{H}\rvert) + \log(\frac{2}{\delta})\right]$ labeled examples are sufficient so that with probability $(1-\delta)$ for all $h \in \mathcal{H}$ we have that $\lvert R(h) - \hat{R}(h)\rvert \leq \epsilon$.
Infinite $\lvert\mathcal{H}\rvert$	**Thm. 3** $N = O(\frac{1}{\epsilon}\left[\text{VC}(\mathcal{H})\log(\frac{1}{\epsilon}) + \log(\frac{1}{\delta})\right])$ labeled examples are sufficient so that with probability $(1-\delta)$ all $h \in \mathcal{H}$ with $\hat{R}(h) = 0$ have $R(h) \leq \epsilon$.	**Thm. 4** $N = O(\frac{1}{\epsilon^2}\left[\text{VC}(\mathcal{H}) + \log(\frac{1}{\delta})\right])$ labeled examples are sufficient so that with probability $(1-\delta)$ for all $h \in \mathcal{H}$ we have that $\lvert R(h) - \hat{R}(h)\rvert \leq \epsilon$.