



**Computational learning theory.
PAC learning. VC dimension.**

Petr Pošík

Czech Technical University in Prague
Faculty of Electrical Engineering
Dept. of Cybernetics



Computational Learning Theory, COLT

Introduction and basic concepts



Concept

Examples of a *concept*:

- even number, four-wheel vehicle, active politician, smart man, correct hypothesis

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- Hypothesis
- COLT: Goals
- Generalization
- Example
- NFL
- Bias

PAC learning



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Why does it make sense to introduce *concepts*?

- What is the difference between odd and even numbers? What is the difference between active politicians and the rest?

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Domain X is a set of all possible object instances:

- set of all whole numbers, all vehicles, all politicians, ...

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Object $x \in X$ is described with values of some features:

- number {value}
- vehicle {manufacturer, engine type, number of doors, ...}
- politician {number of votings in the parliament, number of law proposals, number of law amendment proposals, number of interpellations, ...}

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Target concept $c \in C$ corresponds to certain subset of X , $c \subseteq X$:

- each instance of $x \in X$ is either an *example* or a *counter-example* of a concept c
- characteristic function $f_c : X \rightarrow \{0, 1\}$
 - if $f_c(x) = 1$, x is a positive example for concept c
 - if $f_c(x) = 0$, x is a negative example (counter-example) of concept c
- Concept c is any boolean function f over X !

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Hypothesis

Inductive learning task: find a hypothesis (model) h , which corresponds as much as possible to the target concept c , given

- a subset $D \subset X$ of examples (and counter-examples) of the target concept (training data) and
- the space H of all possible hypotheses.

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Hypothesis is a candidate description of the target concept.

- H is the space of all possible hypotheses.
- In the most general case, even the hypothesis h may be any boolean function $h : X \rightarrow \{0, 1\}$.
- Similar to concept, a hypothesis h is a subset of X , $h \subseteq X$, as well.

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The goal of learning:

- find a hypothesis h which is **correct for all examples** from X , i.e.

$$\forall x \in X : h(x) = c(x).$$

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COLT: Goals

Computational learning theory (COLT) tries to theoretically characterize

1. the machine learning *problem complexity*, i.e.
 - under what circumstances learning is actually possible,
2. the *abilities of ML algorithms*, i.e.
 - under what circumstances, a learning algorithm is able to learn successfully.

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COLT tries to answer questions like:

- Are there some problem complexity classes independently of the model/algorithm used?
- What type of model (class of hypotheses) should we use? Is there an algorithm which is consistently better than some other algorithm?
- How many training examples do we need so that a model (hypothesis) can be successfully learned?
- If the hypothesis space is large, is it actually possible to find the best hypothesis in a reasonable time?
- How complex should the resulting hypothesis be?
- If we find a hypothesis which is correct for all the training data $D \subset X$, *how can we be sure that the hypothesis is also correct for the rest of the data $X \setminus D$???*
- How many errors will the algorithm make before it learns the target concept successfully?

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Generalization

Generalization ability:

- The ability of a learning algorithm to build a model which is able to correctly classify also the examples which were not part of the training data set D .
- It is measured as an error on $X \setminus D$.

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Knowing nothing about the problem, is there any reason to prefer one algorithm over another?

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Knowing nothing about the problem, is there any reason to prefer one algorithm over another?

Notation:

- $P_A(h)$: prior probability that algorithm A generates hypothesis h
- $P_A(h|D)$: probability that algorithm A generates h given the training data D :
 - in case of deterministic algorithms (nearest neighbors, decision trees, etc.), $P_A(h|D)$ is zero almost everywhere with the exception of a single hypothesis
 - in case of stochastic algorithms (e.g. neural network trained from random initial weights), the distribution $P_A(h|D)$ is non-zero for a larger subset of all hypotheses
- $P(c|D)$: the distribution of concepts consistent with training data D

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- $P(c|D)$: the distribution of concepts consistent with training data D

If we do not know the target concept c , a natural measure of the algorithm generalization ability is the expected error over all concepts given the training data D :

$$E(\text{Err}_A|D) = \sum_{h,c} \sum_{x \in X \setminus D} P(x) \cdot I(c(x) \neq h(x)) \cdot P_A(h|D) \cdot P(c|D)$$

Without knowing $P(c|D)$ we cannot compare 2 algorithms based on their generalization error!!!



Example

Assume that

- objects are described by 3 binary attributes,
- we have a single concept c , and
- 2 deterministic algorithms and their corresponding hypotheses h_1 and h_2 : training data are memorized, one algorithm assigns new data to class +1, the other to class -1.

	x	c	h_1	h_2
D	000	1	1	1
	001	-1	-1	-1
	010	1	1	1
$X \setminus D$	011	-1	1	-1
	100	1	1	-1
	101	-1	1	-1
	110	1	1	-1
	111	1	1	-1

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Given a concept c :

- $E(\text{Err}_{A_1} | c, D) = 0.4, E(\text{Err}_{A_2} | c, D) = 0.6,$
- algorithm A_1 is clearly better than A_2 .

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During the hypothesis building, we do not know the target concept c !

- Assuming we have no prior information about concept c , all concepts are equally probable.
- Training set D
 - allows us to eliminate all inconsistent hypotheses (224 in our case), but
 - it does not allow us to choose the right hypothesis among the consistent ones (in our case, there are 32 hypotheses remaining), because
 - averaged over all concepts c consistent with D , both hypotheses are equally successful!

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No Free Lunch

“No Free Lunch” theorem: For any 2 algorithms A_1 and A_2 (represented by $P_{A_1}(h|D)$ and $P_{A_2}(h|D)$) the following statements hold independently of the sampling distribution $P(x)$ and independently of a particular training data set D :

1. Averaged over all concepts c , $E(\text{Err}_{A_1} | c, D) = E(\text{Err}_{A_2} | c, D)$.
2. Averaged over all distributions $P(c)$, $E(\text{Err}_{A_1} | c, D) = E(\text{Err}_{A_2} | c, D)$.

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NFL corollaries:

- You can try hard to build one super algorithm and one terrible algorithm, but averaged over all concepts, both algorithms are equally good.
- If A_1 is better than A_2 on certain kind of problems, there must be other kind of problems where A_2 is better than A_1 .
- All statements like “alg. 1 is better than alg. 2” are not saying anything about the algorithms, but rather about the set of concepts which were used to test the algorithms.
- In practice, for certain application area, we seek an algorithm which
 - works worse on problems we do not expect in the field, while
 - works well on problems which are highly probable.
- *Generalization is not possible without (often implicit) bias of the algorithm!*
- *The more the model assumptions correspond to the data, the better the generalization ability of the model!*



Bias

Inductive bias (předpojatost, zaujetí modelu):

- The sum of all (even implicit) assumptions the model makes about the application area.
- Taking advantage of these assumptions allows the model to generalize, i.e. to provide correct predictions even for unknown data, if the model assumptions correspond to reality.

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Possible sources of model bias:

- Language bias:
 - The language of hypotheses does not need to correspond to the language of concepts.
 - Some concepts cannot be expressed in the hypotheses language.
 - Different language may allow for efficient learning.
- Preference bias:
 - Algorithm prefers some of the hypotheses consistent with D .
 - Algorithm may even choose a slightly inconsistent hypothesis.
 - Occam's razor
- ...

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PAC learning

Probably Approximately Correct (PAC) learning:

- Characterizes the concept classes which are/are not learnable by certain class of hypotheses
 - using a “reasonable” number of training examples and
 - using an algorithm with “reasonable” computational complexity,for both
 - finite hypotheses spaces and
 - infinite hypotheses spaces (capacity, VC dimension).
- Defines a natural measure of complexity of the hypotheses spaces (VC dimension) which allows us to bound the required size of training data for inductive learning.

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PAC learning assumptions:

- *Independence*: Examples $E_i = (x_i, c_i)$ are sampled independently, i.e. $P(E_i | E_{i-1}, E_{i-2}, \dots) = P(E_i)$.
- *Identically distributed*: Future examples shall be sampled from a distribution equal to the one used for the previous examples: $P(E_i) = P(E_{i-1}) = \dots$
- Both conditions together are often denoted as “i.i.d.” (independent and identically distributed).

(In this lecture we also assume that concept c is deterministic and that it is part of the hypotheses space H).



Hypothesis error rate

Real error rate of hypothesis h

- with regard to the target concept c and
- with regard to the distribution of examples $P(X)$ is

$$\text{Err}(h) = \sum_{x \in X} I(h(x) \neq c(x)) \cdot P(x),$$

- i.e. it is the probability that the hypothesis classifies example x incorrectly.

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Hypothesis h is **approximately correct** or **ϵ -approximately correct**,

- if $\text{Err}(h) \leq \epsilon$,
- where ϵ is a small constant.



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Is it possible to determine the number of training examples required to learn concept c with 0 error rate?

- If the set of training examples D is only a subset of X , there are still several hypotheses consistent with D (see NFL).
- Training examples are chosen randomly and can be misleading.

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PAC framework

PAC framework defines what it actually means to *successfully learn* a concept.

- It does not require the ability to *learn any concept* that can be defined over X :
 - We are interested in certain subsets of all concepts $C \subseteq 2^X$. (Some concepts cannot be learned, e.g. when C is infinite and H is finite.)
 - Similarly, algorithm A will search for an appropriate hypothesis in certain hypotheses class H only.
 - $C = H$ may, but does not have to be fulfilled.
- It does not require zero error of the learned hypothesis h .
 - The hypothesis error rate is bounded with a small constant ϵ .
- It does not require the algorithm to produce the hypothesis with an acceptable error rate each time.
 - The probability of this event is however bounded by a small constant δ .

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A concept class C is **PAC-learnable** using the hypotheses class H if

- for all concepts $c \in C$, all distributions $P(X)$, $X = \{0, 1\}^n$, and for any $0 < \epsilon, \delta < 1$
- there is a polynomial algorithm A , which returns a hypothesis with $\text{Err}(h) \leq \epsilon$ with probability at least $1 - \delta$
- using at most polynomial amount of training examples $(x_i, c(x_i))$ sampled from $P(X)$.
- “Polynomial”: growing at most at polynomial rate with $\frac{1}{\epsilon}$, $\frac{1}{\delta}$ and n .

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Consistent PAC learning

A consistent learning algorithm

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- for any i.i.d. sample D (training data) of the concept $c \in C$.

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Sample complexity:

- The size m of the training set D required to PAC-learn the concept c using H .
- It grows with the problem dimensionality (with the number n of object attributes).
- It represents a bound for the training set size for consistent learning algorithms.

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How many training examples do we need to be able to say that *with a sufficiently high probability all consistent hypotheses are approximately correct?*

- Let's denote the set of bad hypotheses $H_B = \{h \in H : \text{Err}(h) > \epsilon\}$, $h_B \in H_B$.
- $\Pr(h_B \text{ is consistent with 1 training example}) \leq 1 - \epsilon$
- $\Pr(h_B \text{ is consistent with all training examples}) \leq (1 - \epsilon)^m$ (Examples are independent.)
- $\Pr(H_B \text{ contains a hypothesis consistent with all training examples}) \leq |H_B|(1 - \epsilon)^m \leq |H|(1 - \epsilon)^m$

Probability that a consistent hypothesis is not approximately correct.

- Let's bound the probability of this event with a small constant δ : $|H|(1 - \epsilon)^m \leq \delta$.
- Using $1 - \epsilon \leq e^{-\epsilon}$:

$$m \geq \frac{1}{\epsilon} (\ln \frac{1}{\delta} + \ln |H|)$$

If h is consistent with m examples, then $\text{Err}(h) \leq \epsilon$ with the probability at least $1 - \delta$.



Sample complexity

Sample complexity:

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

Let H be the class of all boolean functions over n attributes:

- $|H| = 2^{2^n}$
- Sample complexity m grows like $\ln |H|$, i.e. like 2^n .
- But the maximal training set size grows like 2^n as well.
- PAC-learning in the class of all boolean functions requires training on all (or almost all) possible training examples!
- Reason:
 - H contains enough hypotheses to classify any set of examples in any way.
 - For any training set of m examples, the number of hypotheses consistent with the training data which classify example x_{m+1} as positive is the same as the number of consistent hypotheses which classify this example as negative.
 - See NFL: *to allow for any generalization, we need to constrain the hypotheses space H .*

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Observation: m is a function of $|H|$:

- If we get an additional information (constraint limiting the class of admissible hypotheses) and embed it in the training algorithm (introduce bias), then a lower number of training examples shall be sufficient!
- **Domain knowledge** plays an important role.

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Example: Decision list

Decision list (DL)

- is a sequence of tests (each test is a conjunction of literals).
- If a test succeeds, DL returns the class assigned to that test. Otherwise it continues with another test.
- *Unconstrained* DL can represent any boolean function!

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Example: Decision list

Decision list (DL)

- is a sequence of tests (each test is a conjunction of literals).
- If a test succeeds, DL returns the class assigned to that test. Otherwise it continues with another test.
- *Unconstrained* DL can represent any boolean function!

Let's constrain the hypotheses space H to the language k -DL:

- Set of decision lists where each test is a conjunction of at most k literals.
- The k -DL language contains the language k -DT (set of decision trees with the depth at most k) as its subset.
- The particular instance of the k -DL language depends on the set of attributes (the representation used).
- Let k -DL(n) be the k -DL language over n Boolean attributes.

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How can we show that the hypotheses class k -DL is PAC-learnable?

1. Show that sample complexity is at most polynomial (see next slide).
2. Show that there is a learning algorithm with at most polynomial computational complexity. (Not presented, but e.g. CN2 algorithm will do.)

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Example: Decision list (cont.)

Let's show that any hypothesis from k -DL can be accurately approximated by learning from a training set of reasonable size:

- We need to estimate the number of hypotheses in the language.
- Let $Conj(n, k)$ be the set of tests (conjunctions of at most k literals over n attributes).
- Each test is assigned with an output value "Yes", "No", or it does not have to be present in the list at all, thus there are at most $3^{|Conj(n, k)|}$ different sets of tests.
- Each of these sets of test may be used in an arbitrary order, thus $|k\text{-DL}(n)| \leq 3^{|Conj(n, k)|} \cdot |Conj(n, k)|!$.
- The number of at most k literals with n attributes: $|Conj(n, k)| = \sum_{i=0}^k \binom{2n}{i} = \mathcal{O}(n^k)$.
 $2n$, since the conjunction can contain each individual attribute test directly or in negation.
- After simplification: $k\text{-DL}(n) = 2^{\mathcal{O}(n^k \log_2(n^k))}$
- Substituting this result for $|H|$ to the sample complexity equation:
$$m \geq \frac{1}{\epsilon} \left(\ln \frac{1}{\delta} + \mathcal{O}(n^k \log_2(n^k)) \right)$$
- m grows polynomially with n
- Any algorithm that returns a k -DL consistent with training data will PAC-learn a k -DL concept with a reasonable training set size.

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Example: DNF Formulas

Disjunctive normal form (DNF):

- Objects described with n Boolean attributes a_1, \dots, a_n .
- DNF formula: a disjunction of conjunctions, e.g. $(a_1 \wedge \neg a_2 \wedge a_5) \vee (\neg a_3 \wedge a_4)$

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What is the size of the hypotheses space H :

- 3^n possible conjunctions.
- $|H| = 2^{3^n}$ possible disjunctions of conjunctions.
- $\ln |H| = 3^n \ln 2$ is not polynomial in n .
- We have not succeeded in showing that DNF formulas are PAC-learnable. (But we neither showed the opposite.)

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PAC-learning of DNF formulas is still an open problem.

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Examples of results for PAC learning

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1. Conjunctive concepts are PAC-learnable, but concepts in the form of a disjunction of 2 conjunctions are not PAC-learnable.
2. Linearly separable concepts (perceptrons) are PAC-learnable in both Boolean and real spaces. But a conjunction of 2 perceptrons is not PAC-learnable, similarly to a disjunction of 2 perceptrons and multi-layer perceptrons with 2 hidden units. If we additionally constrain the weights to values 0 and 1, then even perceptrons in Boolean space are not PAC-learnable.
3. The classes k -CNF, k -DNF and k -DL are PAC-learnable for a given k . But we do not know if DNF formulas, CNF formulas, or decision trees are PAC-learnable.



VC dimension

Disadvantages of using $|H|$ in the sample complexity formula:

- Results in a worst-case estimate.
- It is often very pessimistic, it overestimates the number of required training examples.
- $|H|$ cannot be used for infinite hypotheses spaces.

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Capacity, Vapnik-Chervonenkis dimension $VC(H)$

- Another measure of the complexity (flexibility) of the hypotheses class H : it quantifies the bias of embodied in certain hypotheses class H .
- Applicable even for infinite H .
- Can provide a tighter bound for the sample complexity.

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Sample complexity using VC dimension:

- Hypotheses space H , concepts space C , $C \subseteq H$.
- Sample complexity for any consistent algorithm learning $c \in C$ using H is

$$m \geq \frac{1}{\epsilon} \left(4 \log_2 \frac{2}{\delta} + 8 \cdot VC(H) \cdot \log_2 \frac{13}{\epsilon} \right)$$

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VC dimension (cont.)

VC dimensions for certain hypotheses classes H :

- VC dimension of a linear discriminant function in 1D space?

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- Generally, for linear discriminant function $f_n(\mathbf{x}) = w_0 + w_1x_1 + \dots + w_nx_n$ in n -dimensional space: $VC(f_n) = n + 1$

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It can be shown that $\sin(\alpha x)$ can in 1D space correctly classify any number of examples.
- VC dimension of SVM with RBF kernel without any constraint on the penalty term:
 $VC(f_{SVM-RBF}) = \infty$

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Other uses of VC dimension:

- Estimation of a true (testing) error of a classifier on the basis of the training data only.
- “Structural risk minimization”, the basic principle of SVM.

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- **Generalization requires bias!!!**
- NFL: All models/algorithms are equally good on average.
 - If a certain class of models works better for certain class of problems, there must be another class of problems, for which it workse worse.
 - Our goal is to find models/algorithms which
 - work well for problem classes often observed in practice, and
 - have below average performace on problem classes which are not practically important.
- Probably Approximately Correct (PAC) learning:
 - specifies what it means to “learn correctly”.
 - introduces tolerances for the model error (ϵ) and for the probability (δ) that a learned model has a larger error than ϵ .
 - allows to estimate the required training set size.
- VC dimension:
 - a measure of flexibility of (even infinite) hypotheses class.
 - usually provides tighter estimates of the sample complexity than the formula with $|H|$.