Local Rademacher Averages and Empirical Minimization

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Motivation: A prediction problem

- i.i.d. \((X, Y), (X_1, Y_1), \ldots, (X_n, Y_n)\) from \(\mathcal{X} \times \mathcal{Y}\).
- Use data \((X_1, Y_1), \ldots, (X_n, Y_n)\) to choose \(\hat{f} : \mathcal{X} \rightarrow \mathcal{Y}\) with small risk,
  \[\mathbb{E}\ell(Y, f(X)),\]
  where \(\ell : \mathcal{Y}^2 \rightarrow \mathbb{R}^+\) is a loss function.
- Empirical risk minimization: choose \(\hat{f} \in \mathcal{F}\) to minimize
  \[\hat{\mathbb{E}}\ell(Y, f(X)) = \frac{1}{n} \sum_{i=1}^{n} \ell(Y_i, f(X_i)).\]
- Question: What is \(\mathbb{E}\ell(Y, \hat{f}(X)) - \inf_{f \in \mathcal{F}} \mathbb{E}\ell(Y, f(X))\)?
Loss Classes

• Fix a class $G$ of functions on $Z = X \times Y$. e.g., excess loss class:
  
  $g : (x, y) \mapsto \ell(y, f(x)) - \ell(y, f^*(x))$, where
  
  $f^* \in \arg\min_{f \in \mathcal{F}} \mathbb{E}\ell(Y, f(X))$.

• Minimizing $\mathbb{E}g$ is equivalent to empirical risk minimization over $\mathcal{F}$.

• $\mathbb{E}g$ is excess risk.
Empirical Minimization

From now on, we’ll consider:

- i.i.d. $X, X_1, \ldots, X_n$ from $\mathcal{X}$,
- a class $\mathcal{F}$ of $[0, 1]$-valued functions on $\mathcal{X}$ (with $\mathbb{E} f \geq 0$),
- $\hat{f} \in \text{arg min}_{f \in \mathcal{F}} \mathbb{E} f$.

Question: What is $\mathbb{E} \hat{f}$?
Define: $\xi_n(r_1, r_2) = \mathbb{E} \sup \left\{ \mathbb{E} f - \hat{\mathbb{E}} f : f \in \mathcal{F}, r_1 \leq \mathbb{E} f < r_2 \right\}$,
$\xi_n(r) = \mathbb{E} \sup \left\{ \mathbb{E} f - \hat{\mathbb{E}} f : f \in \mathcal{F}, \mathbb{E} f = r \right\}$.

- Classical results:
  $\hat{\mathbb{E}} f \leq \sup \left\{ r > 0 : \xi_n(0, 1) - r \geq 0 \right\} + \cdots$.

Implied by bounds on Vapnik-Chervonenkis dimension/uniform covering numbers. But conservative (valid for any probability distribution). Also implied by bounds on covering numbers in $L_2(P)$. But not useful when $P$ is unknown.
Global uniform convergence is stronger than necessary: Asymptotic analysis of M-estimators shows that can replace supremum of empirical process with a fixed point of the modulus of continuity of the empirical process. (e.g., van de Geer, 2000)

Analogous results are known for the finite sample case, of the form

\[ \mathbb{E}\hat{f} \leq \sup\{r > 0 : \psi_n(0, r) - r \geq 0\} + \cdots, \]

where \( \psi_n(r_1, r_2) = \mathbb{E}\sup \{\mathbb{E}f - \hat{\mathbb{E}}f : f \in \mathcal{F}, r_1 \leq \mathbb{E}f^2 < r_2\} \).

(Koltchinskii and Panchenko, 2000), (Lugosi and Wegkamp, 2004), (Bartlett, Bousquet and Mendelson, 2004), (Koltchinskii, 2004).
1. Improvement ($L_1$ shells versus $L_2$ balls):

$$\mathbb{E} \hat{f} \leq \sup \{ r > 0 : \xi_n(r) - r \geq 0 \} + \cdots .$$

2. Estimating the fixed point $\xi_n(r) = r$ from data, using Rademacher averages.

3. An optimal bound:

$$\mathbb{E} \hat{f} = \arg \max_{r > 0} (\xi_n(r) - r) \pm \cdots .$$

4. Examples: The improvement can be enormous. But in general, the better bound cannot be estimated from data.
**Assumptions**

**Bounded** Each $f$ in $\mathcal{F}$ maps to $[-1, 1]$.

**Star-shaped** If $f \in \mathcal{F}$ and $0 \leq \alpha \leq 1$, then $\alpha f \in \mathcal{F}$.

**Bernstein** For some $0 < \beta \leq 1$ and $B \geq 1$, every $f \in \mathcal{F}$ satisfies

$$\mathbb{E} f^2 \leq B (\mathbb{E} f)^\beta.$$ 

Examples of Bernstein classes:

- non-negative functions.
- excess loss class from a convex function class and a strictly convex loss.
- excess loss class for low-noise classification.

(For simplicity, suppose $\beta = 1$.)
**Isomorphic coordinate projections**

**Theorem:** If $\mathcal{F}$ is bounded, star-shaped, Bernstein, and contains a function with $E f = 0$, then with probability at least $1 - e^{-x}$, the empirical minimizer satisfies

$$Ef \leq \sup \{ r > 0 : \xi_n(r) - r/4 \geq 0 \} \vee \frac{c\epsilon}{n}.$$ 

Recall: $\xi_n(r) = \mathbb{E} \sup \{ Ef - \hat{Ef} : f \in \mathcal{F}, Ef = r \}$. 
**Isomorphic coordinate projections: Proof idea**

**Definition:** The coordinate projection $\Pi_{X^n} : f \mapsto (f(X_1), \ldots, f(X_n))$ is an $\epsilon$-isomorphism for $\mathcal{F}$ if for every $f \in \mathcal{F}$,

$$(1 - \epsilon) \|f\| \leq \|\hat{\mathcal{E}}f\| \leq (1 + \epsilon) \|f\|.$$


**Isomorphic coordinate projections: Proof idea**

**Theorem:** If \( r \geq \frac{c}{n^{\alpha}} \), with probability \( 1 - e^{-x} \),

\[
\xi_n(r) \leq (1 - \alpha)r
\]

\[\implies \Pi_X r \text{ is an } \epsilon\text{-isomorphism of } F_r \implies \xi_n(r) < (1 + \alpha)r.\]

where \( F_r = \{ f \in F : \mathbb{E} f = r \} \).

Proof: Talagrand’s functional Bernstein inequality (the Bernstein property controls the variance term).

**Theorem:** For star-shaped \( F_r \),

\( \Pi_X r \) is an \( \epsilon \)-isomorphism of \( F_r \)

\[\iff \Pi_X r \text{ is an } \epsilon\text{-isomorphism of } \{ f \in F : \mathbb{E} f \geq r \}.\]
Isomorphic coordinate projections: Proof idea

Combining gives:

**Theorem:** If

\[ r \geq \frac{\xi_n(r)}{2} \vee \frac{c\alpha}{n\alpha^2}, \]

then with probability at least \( 1 - e^{-x} \), every \( f \in \mathcal{F} \) satisfies

\[ \mathbb{E} f \leq \mathbb{E} \hat{f} \vee r. \]

Thus, if some \( f \) has \( \mathbb{E} f = 0 \), the empirical minimizer satisfies \( \mathbb{E} \hat{f} \leq r \).
Theorem: If \( \mathcal{F} \) is bounded, star-shaped, Bernstein, and contains a function with \( \mathbb{E} f = 0 \), then with probability at least \( 1 - e^{-x} \), the empirical minimizer satisfies
\[
\mathbb{E} \hat{f} \leq \sup \{ r > 0 : \xi_n(r) - r/4 \geq 0 \} \vee \frac{c_F}{n}.
\]

How can we use data to estimate
\[
r^* = \sup \left\{ r > 0 : \xi_n(r) \geq \frac{r}{4} \right\}.
\]
Defining: For $f \in \mathcal{F}$ and $X_1, \ldots, X_n$, the Rademacher average is

$$R_n f = \frac{1}{n} \sum_{i=1}^{n} \sigma_i f(X_i),$$

where $\sigma_1, \ldots, \sigma_n$ are independent uniform $\{\pm 1\}$ random variables.

Define

$$R_n \mathcal{F} = \sup_{f \in \mathcal{F}} R_n f,$$

and the empirical version,

$$E_{\sigma} R_n \mathcal{F} = E \left[ \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^{n} \sigma_i f(X_i) \bigg| X_1, \ldots, X_n \right].$$
We want an upper bound on $r^* = \sup \{ r > 0 : \xi_n(r) \geq \frac{r}{4} \}$.

We compute $\hat{r}^* = \sup \{ r > 0 : \hat{\xi}_n(r) \geq \frac{r}{4} \}$. Justification:

\[
\xi_n(r) \leq 2E R_n(F_r) \quad \text{(symmetrization)}
\]
\[
\leq 4E \sigma R_n(F_r) + \frac{r}{n} \quad \text{ (Talagrand’s inequality)}
\]
\[
\leq 4E \sigma R_n(\hat{F}_{r/2,3r/2}) + \frac{r}{n} \quad \text{ (w.p. } 1 - e^{-x} \text{ if } r \geq r^* \vee cx/n)\]
\[
= \hat{\xi}_n(r).
\]

Here, $F_r = \{ f \in \mathcal{F} : \mathbb{E}f = r \}$ and
\[
\hat{F}_{r/2,3r/2} = \{ f \in \mathcal{F} : \hat{\mathbb{E}}f \in [r/2, 3r/2] \}.
\]
Using binary search (with $O(\log n)$ steps), we can compute an estimate $\hat{r}$ that is with high probability larger than $r^*$:

**Theorem:** If $\mathcal{F}$ is bounded, star-shaped, Bernstein, and contains a function with $E f = 0$, then with probability at least $1 - c n e^{-x}$, the empirical minimizer satisfies

$$E \hat{f} \leq \hat{r} \vee \frac{C x}{n}.$$
A near-optimal bound

Roughly:

$$\hat{f} = \arg \max_{r > 0} (\xi_n(r) - r) \pm \cdots.$$ 

More precisely: Define the range of near-maximizers of $$\xi_n(r) - r$$:

$$r_{+, \epsilon} = \sup \left\{ 0 \leq r \leq 1 : \xi_n(r) - r \geq \sup_s (\xi_n(s) - s) - \epsilon \right\},$$

$$r_{-, \epsilon} = \inf \left\{ 0 \leq r \leq 1 : \xi_n(r) - r \geq \sup_s (\xi_n(s) - s) - \epsilon \right\}.$$
Theorem:

1. With probability at least $1 - e^{-x}$,
   \[ \mathbb{E}\hat{f} \leq r_{\epsilon,+} \vee \frac{1}{n}, \]

2. If $\xi_n(0, c_1/n) < \sup_{s>0} (\xi_n(s) - s) - \epsilon$, then with probability at least $1 - e^{-x}$,
   \[ \mathbb{E}\hat{f} \geq r_{\epsilon,-}, \]
   provided
   \[ \epsilon \geq \left( \frac{c(x + \log n)}{n} \sup_{s>0} (\xi_n(s) - s) \right)^{1/2}. \]
A near-optimal bound: Proof idea

- Split $\mathcal{F}$ into shells of different expectation.
- Define $s = \arg \max_{r > 0} (\xi_n(r) - r)$.
- Use concentration to show that there is likely to be a function $f$ in $\{f \in \mathcal{F} : \mathbb{E} f = s\}$ with $\hat{\mathbb{E}} f$ smaller than $\hat{f}$ for any $f$ in $\{f \in \mathcal{F} : r_1 \leq \mathbb{E} f \leq r_2\}$, for
  1. (upper bound:) $[r_1, r_2] = [r^*, 1]$;
     $[r_1, r_2] = [r, r + \Delta r]$ with $r_{e,+} \leq r \leq r^*$.
  2. (lower bound:) $[r_1, r_2] = [0, 1/n]$;
     $[r_1, r_2] = [r, r + \Delta r]$ with $1/n \leq r \leq r_{e,-}$. 
The near-optimal bound versus the fixed point

The difference can be enormous:

**Theorem:** For $x > 0$ and $n > N_0(x)$ there is a probability measure $P$ and a bounded, star-shaped, Bernstein class $\mathcal{F}$, such that

$$\xi_n(r) = \begin{cases} 
(n+1)r & \text{if } 0 < r \leq 1/n, \\
r & \text{if } 1/n < r \leq 1/4, \\
0 & \text{if } r > 1/4.
\end{cases}$$

Fixed point is $\sup \{ r > 0 : \xi_n(r) - r/4 \geq 0 \} = 1/4$.
Maximizer of $\xi_n(r) - r$ is $1/n$, so with probability at least $1 - e^{-x}$,

$$\frac{1}{n} \left( 1 - e^{\sqrt{\log n/n}} \right) \leq \mathbb{E} \hat{f} \leq \frac{1}{n}.$$
But the difference cannot be estimated in general:

**Theorem:** For any \( n > N_0 \) there is a probability measure \( P \) and a pair of bounded, star-shaped, Bernstein classes, \( \mathcal{F}_1, \mathcal{F}_2 \), such that

1. For every \( f \in \mathcal{F}_1 \), \( \mathbb{E}f \leq c/n \).
2. For every \( f \in \mathcal{F}_2 \), \( \mathbb{E}f \geq 1/4 \).
3. For every \( X_1, \ldots, X_n \), \( \Pi_{X^n} \mathcal{F}_1 = \Pi_{X^n} \mathcal{F}_2 \).

That is, any statistic based only on values of functions on the data cannot lead to a general upper bound that is better than the fixed point.

And there are versions of these results for fixed function classes (i.e., not varying with \( n \)).
Uniform convergence: $E\hat{f} \leq \sup\{r > 0 : \xi_n(0, 1) - r \geq 0\} + \cdots$,

Local, $L_2$ balls: $E\hat{f} \leq \sup\{r > 0 : \psi_n(0, r) - r \geq 0\} + \cdots$,

Local, $L_1$ shells: $E\hat{f} \leq \sup\{r > 0 : \xi_n(r) - r \geq 0\} + \cdots$,

Optimal: $E\hat{f} = \arg\max_{r>0} (\xi_n(r) - r) \pm \cdots$.

- Can estimate local complexities (fixed points) from data.
- In general, cannot obtain better estimates from data than the fixed point.