Errata on the Lower Bound for the Generalization of Stochastic Exponential Concave Optimization

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Abstract

We fix two typos in the statement of Theorem 4, and an error in Theorem 8. To be more clear, we rewrite the proof of the lower bound.

1 Statement of Theorem 4

$$|X_i^2| < R \to |X_i| \leq R$$

$$\sqrt{2}R\sqrt{\log \frac{2t+1}{\delta^2}} \to R\sqrt{\log \frac{2t+1}{\delta^2}}$$

2 Proof of the Lower Bound

We now show that for square loss, which is a special case of exponentially concave functions, the minimax risk is $O(d/T)$. As a result, the online Newton step algorithm achieves the almost optimal excess risk bound. The proof of the lower bound is built upon the distance-based Fano inequality (Duchi and Wainwright, 2013).

Let $\mathcal{P}$ be a family of distributions on a sample space $\mathcal{X}$, and let $\theta : \mathcal{P} \mapsto \Theta$ be a function mapping $\mathcal{P}$ to some parameter space Θ. Given a set of n samples $X^n = \{X_1, \ldots, X_n\}$ drawn i.i.d. from a distribution $P \in \mathcal{P}$, let $\widehat{\theta}(X^n)$ be a measurable function of X^n, which is an estimate of the unknown quantity $\theta(P)$. Then, the minimax risk for the family $\mathcal{P}$ is given by

$$\mathfrak{M}_n\left(\theta(\mathcal{P}), \Phi \circ \rho\right) = \inf_{\widehat{\theta}} \sup_{P \in \mathbf{P}} \mathrm{E}_P\left[\Phi\left(\rho\left(\widehat{\theta}(X^n), \theta(P)\right)\right)\right]$$

where $\rho : \Theta \times \Theta \mapsto \mathbb{R}$ is a (semi)-metric on the parameter space, and $\Phi : \mathbb{R}_+ \mapsto \mathbb{R}_+$ is a nondecreasing loss function. Our analysis is based on the following result from Duchi and Wainwright (2013).

Lemma 1 (Corollary 2 of Duchi and Wainwright (2013))**.** *Assumes that there exists a set $\mathcal{V}$ such that for all $\mathbf{v} \in \mathcal{V}$ there exists a corresponding $\theta_{\mathbf{v}} \in \Theta$ satisfying the inequality $P \in \mathcal{P}$. Given an inequality $\rho_{\mathbf{V}} : \mathcal{V} \times \mathcal{V} \mapsto \mathbb{R}$ and a separation parameter such that*

$$\delta(t) := \sup\left\{\delta | \rho(\theta_{\mathbf{v}}, \theta_{\mathbf{w}}) \geq \delta \text{ for all } \mathbf{v}, \mathbf{w} \in \mathcal{V} \text{ such that } \rho_{\mathbf{V}}(\mathbf{v}, \mathbf{w}) > t\right\}.$$

ssu ⊢ non ⊢ s on s n n ur ⊢ oos s ⊢ or $V \in \mathcal{V}$ un or r n o n ⊢on on on ⊢ s ⊢ o ⊢ $V = \mathbf{v}$ s p X^n o s n s r n ro ⊢ s r ⊢ u on $P \in \mathcal{P}$ ⊢ p r r $\theta_{\mathbf{v}}$ ⊢ n ⊢

$$\mathfrak{M}_n(\theta(\mathcal{P}), \Phi \circ \rho) \geq \Phi\left(\frac{\delta(t)}{2}\right)\left(1 - \frac{I(X^n; V) + \log 2}{\log|\mathcal{V}| - \log N_t^{\max}}\right), \quad \forall t$$

⊢ r $N_t^{\max} = \max_{\mathbf{v}\square\mathbf{V}}\{\mathrm{card}\{\mathbf{v}^{\square} \in \mathcal{V} | \rho_{\mathbf{V}}(\mathbf{v}, \mathbf{v}^{\square}) \leq t\}\}$

In our case, we are interested the generalization error bound $\mathcal{L}(\widehat{\mathbf{w}}) - \mathcal{L}(\mathbf{w}_{\square})$. For square loss, the stochastic optimization problem is given by

$$\min_{\mathbf{w}\square\mathbf{W}} \mathcal{L}(\mathbf{w}) = \mathrm{E}\left[(Y - X^{\square}\mathbf{w})^2\right]$$

where X is sampled from some underlying distribution P_X, and given $X = \mathbf{x}$ the response Y is sampled from an Gaussian distribution $\mathcal{N}(\mathbf{x}^{\square}\mathbf{w}_{\square}, 1)$, where $\mathbf{w}_{\square} \in \mathbb{R}^d$ is the parameter vector. Furthermore, we assume $\mathbf{w}_{\square} \in \mathcal{W}$. Then, it is easy to verify that the excess risk of a solution $\widehat{\mathbf{w}}$ is

$$\mathcal{L}(\widehat{\mathbf{w}}) - \mathcal{L}(\mathbf{w}_{\square}) = \mathrm{E}\left[(X^{\square}\widehat{\mathbf{w}}\right.$$

In addition, we have

$$I(V;(X,Y)^T) = TI(V;(X,Y))$$

and

$$\begin{aligned}
&I(V;(X,Y)) = H(X,Y) - H(X,Y|V) \\
=&H(X) + H(Y|X) - H(X|V) - H(Y|X,V) = H(Y|X) - H(Y|X,V) \\
\leq&\text{E}
\end{aligned}$$

References

John C. Duchi and Martin J. Wainwright. Distance-based and continuum fano inequalities with applications to statistical estimation. *ArX pr n s*, arXiv:1311.2669, 2013.

Shahar Mendelson, Alain Pajor, and Nicole Tomczak-Jaegermann. Uniform uncertainty principle for bernoulli and subgaussian ensembles. *Cons rs Approx on*, 28(3):277–289, 2008.