

Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Examples:

$(\mathbb{R}, \mathcal{I})$, where \mathcal{I} is the set of all closed intervals

$(\mathbb{R}^2, \mathcal{D})$, where \mathcal{D} is the set of all closed disks

$(\mathbb{R}^2, \mathcal{T})$, where \mathcal{T} is the set of all triangles

$(\mathbb{R}^2, \mathcal{AR})$, where \mathcal{AR} is the set of all axis-aligned rectangles

$(\mathbb{R}^2, \mathcal{GR})$, where \mathcal{GR} is the set of all general (i.e. arbitrarily oriented) rectangles

$(\mathbb{R}^2, \mathcal{H})$, where \mathcal{H} is the set of all closed halfplanes

$(\mathbb{R}^2, \mathcal{C})$, where \mathcal{C} is the set of all closed convex sets in the plane

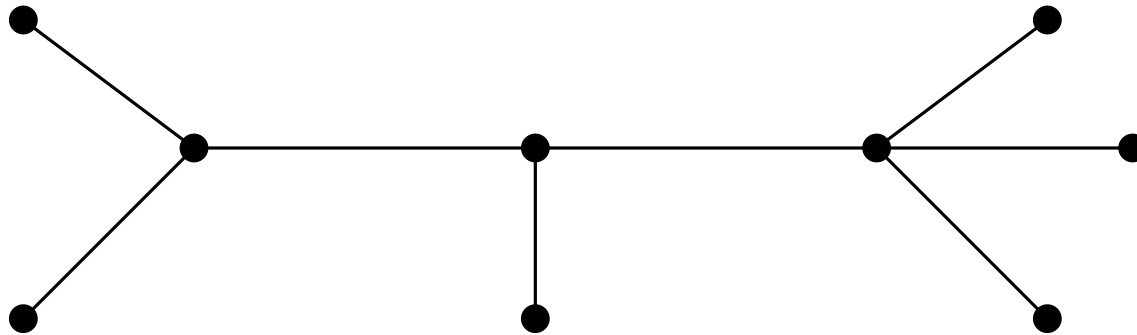
Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Examples:

Let T be a tree with vertex set V

(V, \mathcal{S}) , where \mathcal{S} comprises all sets that are vertex sets of subtrees (connected subgraphs) of T



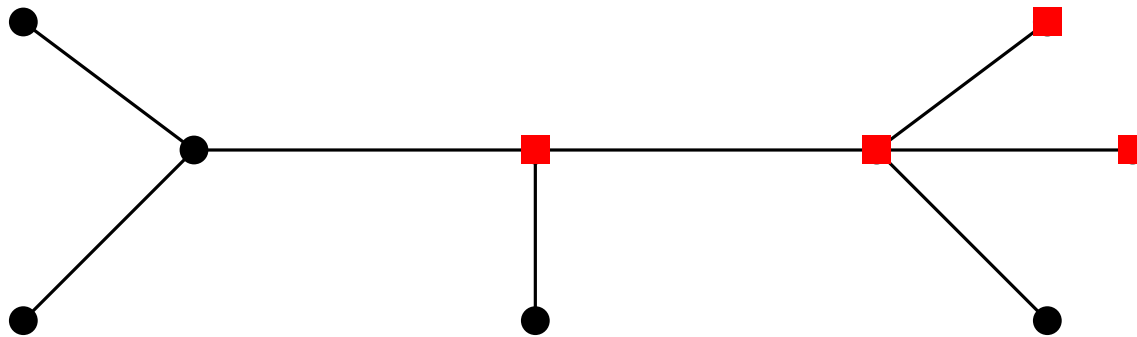
Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Examples:

Let T be a tree with vertex set V

(V, \mathcal{S}) , where \mathcal{S} comprises all sets that are vertex sets of subtrees (connected subgraphs) of T



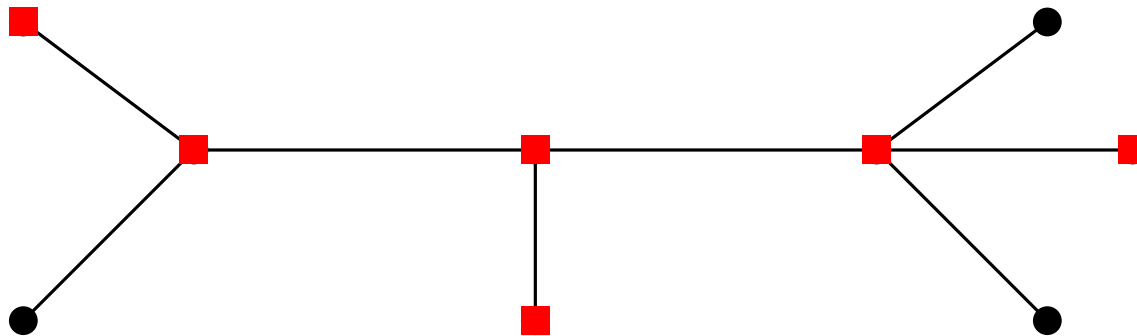
Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Examples:

Let T be a tree with vertex set V

(V, \mathcal{S}) , where \mathcal{S} comprises all sets that are vertex sets of subtrees (connected subgraphs) of T



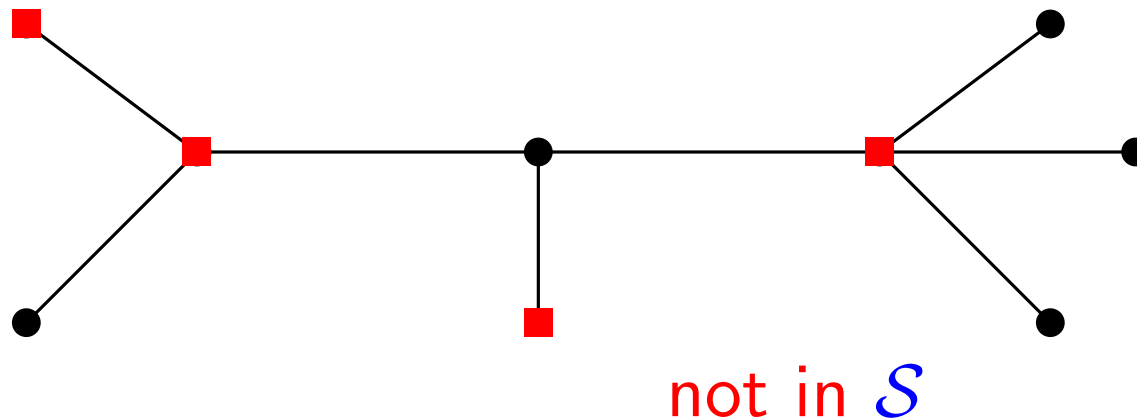
Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Examples:

Let T be a tree with vertex set V

(V, \mathcal{S}) , where \mathcal{S} comprises all sets that are vertex sets of subtrees (connected subgraphs) of T



Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

Examples:

$(\mathbb{R}^d, \mathcal{H}_d)$, where \mathcal{H}_d is the set of all closed halfspaces in \mathbb{R}^d

$(\mathbb{R}^d, \mathcal{B}_d)$, where \mathcal{B}_d is the set of all closed balls in \mathbb{R}^d

$(\mathbb{R}^d, \mathcal{S}_d)$, where \mathcal{S}_d is the set of all closed simplices in \mathbb{R}^d

⋮

Range Spaces

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$(A, \mathcal{R}|_A)$ is the range space induced (projected) by (X, \mathcal{R}) on A

Range Spaces, Shattering

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$(A, \mathcal{R}|_A)$ is the range space induced (projected) by (X, \mathcal{R}) on A

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-Dimension

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$(A, \mathcal{R}|_A)$ is the range space induced (projected) by (X, \mathcal{R}) on A

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

The *VC-dimension* of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

VC-Dimension

Range Space: Pair (X, \mathcal{R}) , where X is a set and $\mathcal{R} \subset 2^X$.
(so \mathcal{R} is a family of subsets of X).

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$(A, \mathcal{R}|_A)$ is the range space induced (projected) by (X, \mathcal{R}) on A

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

The *VC-dimension* of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

“VC” ... Vapnik-Chervonenkis

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

$(\mathbb{R}, \mathcal{I})$, where \mathcal{I} is the set of all closed intervals

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

Let T be a tree with vertex set V

(V, \mathcal{S}) , where \mathcal{S} comprises all sets that are vertex sets of subtrees (connected subgraphs) of T

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

$(\mathbb{R}^2, \mathcal{D})$, where \mathcal{D} is the set of all closed disks

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

$(\mathbb{R}^2, \mathcal{H})$, where \mathcal{H} is the set of all closed halfplanes

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

$(\mathbb{R}^2, \mathcal{C})$, where \mathcal{C} is the set of all closed convex sets in the plane

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

$(\mathbb{R}^d, \mathcal{H}_d)$, where \mathcal{H}_d is the set of all closed halfspaces in \mathbb{R}^d

VC-Dimension, Examples

$$A \subset X: \quad \mathcal{R}|_A = \{r \cap A \mid R \in \mathcal{R}\}$$

$A \subset X$ is *shattered* by \mathcal{R} iff $\mathcal{R}|_A = 2^A$

VC-dimension of (X, \mathcal{R}) is the cardinality of the largest $A \subset X$ that is shattered by \mathcal{R}

$(\mathbb{R}^d, \mathcal{H}_d)$, where \mathcal{H}_d is the set of all closed halfspaces in \mathbb{R}^d

Radons Theorem Any set A of $d + 2$ points in \mathbb{R}^d can be partitioned into two non-empty sets A' and A'' whose convex hulls intersect.

Sauer's Lemma

Sauer's Lemma For every range space (X, \mathcal{R}) of VC-dimension d and with $|X| = n$ we have $|\mathcal{R}| \leq \Phi_d(n) = \binom{n}{\leq d} = \sum_{0 \leq i \leq d} \binom{n}{i}$.

Sauer's Lemma

Sauer's Lemma For every range space (X, \mathcal{R}) of VC-dimension d and with $|X| = n$ we have $|\mathcal{R}| \leq \Phi_d(n) = \binom{n}{\leq d} = \sum_{0 \leq i \leq d} \binom{n}{i}$.

Immediate consequence of the following:

Lemma For every finite range space (X, \mathcal{R}) the number s of sets shattered by \mathcal{R} is at least $|\mathcal{R}|$.

Sauer's Lemma

Sauer's Lemma For every range space (X, \mathcal{R}) of VC-dimension d and with $|X| = n$ we have $|\mathcal{R}| \leq \Phi_d(n) = \binom{n}{\leq d} = \sum_{0 \leq i \leq d} \binom{n}{i}$.

Immediate consequence of the following:

Lemma For every finite range space (X, \mathcal{R}) the number s of sets shattered by \mathcal{R} is at least $|\mathcal{R}|$.

Since VC-dimension d means $s \leq \binom{n}{\leq d}$ and hence

$$|\mathcal{R}| \leq s \leq \binom{n}{\leq d}.$$

Sauer's Lemma

Sauer's Lemma For every range space (X, \mathcal{R}) of VC-dimension d and with $|X| = n$ we have $|\mathcal{R}| \leq \Phi_d(n) = \binom{n}{\leq d} = \sum_{0 \leq i \leq d} \binom{n}{i}$.

Immediate consequence of the following:

Lemma For every finite range space (X, \mathcal{R}) the number s of sets shattered by \mathcal{R} is at least $|\mathcal{R}|$.

Proof by induction on $|\mathcal{R}|$

True for $|\mathcal{R}| = 1$ as the empty set is shattered.

For $|\mathcal{R}| > 1$ choose some x that is in some but not all ranges in \mathcal{R} and split \mathcal{R} into \mathcal{R}^+ (the ranges that contain x) and \mathcal{R}^- (the ranges that do not contain x)

Shattering Function and Shattering Dimension

$S = (X, \mathcal{R})$ range space. Its shatter function

$$\pi_S(m) = \max_{B \in \binom{X}{m}} |\mathcal{R}|_B|$$

The **shattering dimension** of S is the smallest d such that $\pi_S(m) = O(m^d)$.

Shattering Function and Shattering Dimension

$S = (X, \mathcal{R})$ range space. Its shatter function

$$\pi_S(m) = \max_{B \in \binom{X}{m}} |\mathcal{R}|_B|$$

The **shattering dimension** of S is the smallest d such that $\pi_S(m) = O(m^d)$.

Lemma For any range space $S = (X, \mathcal{R})$ its shattering-dimension is at most as large as its VC-dimension.

Shattering Function and Shattering Dimension

$S = (X, \mathcal{R})$ range space. Its shatter function

$$\pi_S(m) = \max_{B \in \binom{X}{m}} |\mathcal{R}|_B|$$

The **shattering dimension** of S is the smallest d such that $\pi_S(m) = O(m^d)$.

Lemma For any range space $S = (X, \mathcal{R})$ its shattering-dimension is at most as large as its VC-dimension.

Observation The shattering dimension of a family of geometric shapes (e.g. disks) is bounded by the number of points necessary to determine the shape.

Dual Range Space and Dual Shatter Function

$S = (X, \mathcal{R})$ range space

For $p \in X$ define $R_p = \{r \in \mathcal{R} | p \in r\}$.

Dual range space for S is defined as

$$S^* = (\mathcal{R}, \{R_p | p \in X\})$$

Dual Range Space and Dual Shatter Function

$S = (X, \mathcal{R})$ range space

For $p \in X$ define $R_p = \{r \in \mathcal{R} | p \in r\}$.

Dual range space for S is defined as

$$S^* = (\mathcal{R}, \{R_p | p \in X\})$$

Dual shatter function $\pi_S^*(m) = \pi_{S^*}(m)$.

Dual shatter dimension of S is the shatter dimension of S^* .

Dual Range Space and Dual Shatter Function

$S = (X, \mathcal{R})$ range space

For $p \in X$ define $R_p = \{r \in \mathcal{R} | p \in r\}$.

Dual range space for S is defined as

$$S^* = (\mathcal{R}, \{R_p | p \in X\})$$

Dual shatter function $\pi_{S^*}^*(m) = \pi_{S^*}(m)$.

Dual shatter dimension of S is the shatter dimension of S^* .

Lemma If range space S has VC-dimension d then its dual space S^* has VC-dimension at most 2^d .

Composing Shapes

Lemma If range space $S = (X, \mathcal{R})$ has VC-dimension d then its complementary space $\bar{S} = (X, \bar{\mathcal{R}})$ also has VC-dimension d , where $\bar{\mathcal{R}} = \{\bar{r} | r \in \mathcal{R}\}$.

Composing Shapes

Lemma If range space $S = (X, \mathcal{R})$ has VC-dimension d then its complementary space $\bar{S} = (X, \bar{\mathcal{R}})$ also has VC-dimension d , where $\bar{\mathcal{R}} = \{\bar{r} | r \in \mathcal{R}\}$.

Lemma Let $S = (X, \mathcal{R})$ and $S' = (X, \mathcal{R}')$ be range spaces of VC-dimension $d > 1$ and $d' > 1$, respectively.

Then the space $(X, \hat{\mathcal{R}})$ with $\hat{\mathcal{R}} = \{r \cup r' | r \in \mathcal{R}, r' \in \mathcal{R}'\}$ has VC-dimension $O((d + d') \log(d + d'))$.

Composing Shapes

Lemma If range space $S = (X, \mathcal{R})$ has VC-dimension d then its complementary space $\bar{S} = (X, \bar{\mathcal{R}})$ also has VC-dimension d , where $\bar{\mathcal{R}} = \{\bar{r} | r \in \mathcal{R}\}$.

Lemma Let $S = (X, \mathcal{R})$ and $S' = (X, \mathcal{R}')$ be range spaces of VC-dimension $d > 1$ and $d' > 1$, respectively.

Then the space $(X, \hat{\mathcal{R}})$ with $\hat{\mathcal{R}} = \{r \cup r' | r \in \mathcal{R}, r' \in \mathcal{R}'\}$ has VC-dimension $O((d + d') \log(d + d'))$.

Lemma Let $S = (X, \mathcal{R})$ and $S' = (X, \mathcal{R}')$ be range spaces of VC-dimension $d > 1$ and $d' > 1$, respectively.

Then the space $(X, \tilde{\mathcal{R}})$ with $\tilde{\mathcal{R}} = \{r \cap r' | r \in \mathcal{R}, r' \in \mathcal{R}'\}$ has VC-dimension $O((d + d') \log(d + d'))$.

Composing Shapes

Lemma If range space $S = (X, \mathcal{R})$ has VC-dimension d then its complementary space $\bar{S} = (X, \bar{\mathcal{R}})$ also has VC-dimension d , where $\bar{\mathcal{R}} = \{\bar{r} | r \in \mathcal{R}\}$.

Lemma Let $S = (X, \mathcal{R})$ and $S' = (X, \mathcal{R}')$ be range spaces of VC-dimension $d > 1$ and $d' > 1$, respectively.

Then the space $(X, \hat{\mathcal{R}})$ with $\hat{\mathcal{R}} = \{r \cup r' | r \in \mathcal{R}, r' \in \mathcal{R}'\}$ has VC-dimension $O((d + d') \log(d + d'))$.

Lemma Let $S = (X, \mathcal{R})$ and $S' = (X, \mathcal{R}')$ be range spaces of VC-dimension $d > 1$ and $d' > 1$, respectively.

Then the space $(X, \tilde{\mathcal{R}})$ with $\tilde{\mathcal{R}} = \{r \cap r' | r \in \mathcal{R}, r' \in \mathcal{R}'\}$ has VC-dimension $O((d + d') \log(d + d'))$.

Consequence Any finite sequence of combining range spaces of finite VC-dimension results in a range space of finite VC-dimension.

ε -Samples

$S = (X, \mathcal{R})$ is a range space; $B \subset X$ finite; $0 < \varepsilon \leq 1$.

A subset $C \subseteq B$ is an ε -sample for B iff for every range $r \in \mathcal{R}$ we have

$$\left| \frac{|B \cap r|}{|B|} - \frac{|C \cap r|}{|C|} \right| \leq \varepsilon$$

ε -Samples

$S = (X, \mathcal{R})$ is a range space; $B \subset X$ finite; $0 < \varepsilon \leq 1$.

A subset $C \subseteq B$ is an ε -sample for B iff for every range $r \in \mathcal{R}$ we have

$$\left| \frac{|B \cap r|}{|B|} - \frac{|C \cap r|}{|C|} \right| \leq \varepsilon$$

ε -Sample Theorem (Vapnik, Chervonenkis) There is a constant $c > 0$ so that if (X, \mathcal{R}) is a range space of VC-dimension at most d and if B is a finite subset of X , then for every $0 < \varepsilon, \delta < 1$ a randomly chosen subset B of s elements, where s is at least the minimum of $|B|$ and of

$$\frac{c}{\varepsilon^2} \left(d \log \frac{d}{\varepsilon} + \log \frac{1}{\delta} \right)$$

fails to be an ε -sample for B with probability at most δ .

ε -Nets

$S = (X, \mathcal{R})$ is a range space; $B \subset X$ finite; $0 < \varepsilon \leq 1$.

A subset $N \subseteq B$ is an ε -**net** for B iff every range $r \in \mathcal{R}$ with $|r \cap B| \geq \varepsilon|B|$ contains a point of N , i.e. $r \cap N \neq \emptyset$.

ε -Nets

$S = (X, \mathcal{R})$ is a range space; $B \subset X$ finite; $0 < \varepsilon \leq 1$.

A subset $N \subseteq B$ is an ε -**net** for B iff every range $r \in \mathcal{R}$ with $|r \cap B| \geq \varepsilon|B|$ contains a point of N , i.e. $r \cap N \neq \emptyset$.

ε -Net Theorem (Haussler, Welzl) Let (X, \mathcal{R}) be a range space of VC-dimension at most d and let B be a finite subset of X , and let $0 < \varepsilon, \delta < 1$. A set N is obtained by m random independent draws from B with

$$m \geq \max \left\{ \frac{4}{\varepsilon} \log \frac{2}{\delta}, \frac{8d}{\varepsilon} \log \frac{8d}{\varepsilon} \right\}$$

fails to be an ε -net for B with probability at most δ .

Application of ε -Nets

Given a set S of n points in \mathbb{R}^3 and some $0 < \varepsilon < 1$ find a ball that fails to contain at most an ε fraction of the points of S .

Weak ε -Nets

$S = (X, \mathcal{R})$ is a range space; $B \subset X$ finite; $0 < \varepsilon \leq 1$.

A subset $N \subseteq B$ is an ε -**net** for B iff every range $r \in \mathcal{R}$ with $|r \cap B| \geq \varepsilon|B|$ contains a point of N , i.e. $r \cap N \neq \emptyset$.

$S = (X, \mathcal{R})$ is a range space; $B \subset X$ finite; $0 < \varepsilon \leq 1$.

A subset $N \subseteq X$ is a **weak** ε -**net** for B iff every range $r \in \mathcal{R}$ with $|r \cap B| \geq \varepsilon|B|$ contains a point of N , i.e. $r \cap N \neq \emptyset$.

Weak ε -Nets for Convex Sets in the Plane

$(\mathbb{R}^2, \mathcal{C})$, where \mathcal{C} is the set of all closed convex sets in the plane

There are no constant size ε -nets for this space,
but there is a weak ε -net of size $O(1/\varepsilon^2)$.

