## Title

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# A general agnostic active learning algorithm 

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#### Abstract

We present a simple, agnostic active learning algorithm that works for any hypothesis class of bounded VC dimension, and any data distribution. Our algorithm extends a scheme of Cohn, Atlas, and Ladner [6] to the agnostic setting, by (1) reformulating it using a reduction to supervised learning and (2) showing how to apply generalization bounds even for the non-i.i.d. samples that result from selective sampling. We provide a general characterization of the label complexity of our algorithm. This quantity is never more than the usual PAC sample complexity of supervised learning, and is exponentially smaller for some hypothesis classes and distributions. We also demonstrate improvements experimentally.


## 1 Introduction

Active learning addresses the issue that, in many applications, labeled data typically comes at a higher cost (e.g. in time, effort) than unlabeled data. An active learner is given unlabeled data and must pay to view any label. The hope is that significantly fewer labeled examples are used than in the supervised (non-active) learning model. Active learning applies to a range of data-rich problems such as genomic sequence annotation and speech recognition. In this paper we formalize, extend, and provide label complexity guarantees for one of the earliest and simplest approaches to active learning - one due to Cohn, Atlas, and Ladner [6].

The scheme of [6] examines data one by one in a stream and requests the label of any data point about which it is currently unsure. For example, suppose the hypothesis class consists of linear separators in the plane, and assume that the data is linearly separable. Let the first six data be labeled as follows.


The learner does not need to request the label of the seventh point (indicated by the arrow) because it is not unsure about the label: any straight line with the $\oplus \mathrm{s}$ and $\ominus \mathrm{s}$ on opposite sides has the seventh point with the $\ominus \mathrm{s}$. Put another way, the point is not in the region of uncertainty [6], the portion of the data space for which there is disagreement among hypotheses consistent with the present labeled data.

Although very elegant and intuitive, this approach to active learning faces two problems:

1. Explicitly maintaining the region of uncertainty can be computationally cumbersome.
2. Data is usually not perfectly separable.

Our main contribution is to address these problems. We provide a simple generalization of the selective sampling scheme of [6] that tolerates adversarial noise and never requests many more labels than a standard agnostic supervised learner would to learn a hypothesis with the same error.

[^0]In the previous example, an agnostic active learner (one that does not assume a perfect separator exists) is actually still uncertain about the label of the seventh point, because all six of the previous labels could be inconsistent with the best separator. Therefore, it should still request the label. On the other hand, after enough points have been labeled, if an unlabeled point occurs at the position shown below, chances are its label is not needed.


To extend the notion of uncertainty to the agnostic setting, we divide the sampled data into two groups, $S$ and $T$ : set $S$ contains the data for which we have determined the label ourselves (we explain below how to ensure that they are consistent with the best separator in the class) and $T$ contains the data for which we have explicitly requested a label. Now, somewhat counter-intuitively, the labels in $S$ are completely reliable, whereas the labels in $T$ could be inconsistent with the best separator. To decide if we are uncertain about the label of a new point $x$, we reduce to a supervised learning task: for each possible label $\hat{y} \in\{ \pm 1\}$, we learn a hypothesis $h_{\hat{y}}$ consistent with the labels in $S \cup\{(x, \hat{y})\}$ and with minimal empirical error on $T$. If, say, the error of the hypothesis $h_{+1}$ is much larger than that of $h_{-1}$, we can safely infer that the best separator must also label $x$ with -1 without requesting a label; if the error difference is only modest, we explicitly request a label. Standard generalization bounds for an i.i.d. sample let us perform this test by comparing empirical errors on $S \cup T$.

The last claim may sound awfully suspicious, because $S \cup T$ is not i.i.d.! Indeed, this is in a sense the core sampling problem that has always plagued active learning: the labeled sample $T$ might not be i.i.d. (due to the filtering of examples based on an adaptive criterion), while $S$ only contains unlabeled examples (with made-up labels). Nevertheless, we prove that in our case, it is in fact correct to effectively pretend $S \cup T$ is an i.i.d. sample. A direct consequence is that the label complexity of our algorithm (the number of labels requested before achieving a desired error) is never much more than the usual sample complexity of supervised learning (and in some cases, is significantly less).
An important algorithmic detail is the specific choice of generalization bound we use in deciding whether to request a label or not. A small polynomial difference in generalization rates (between $n^{-1 / 2}$ and $n^{-1}$, say) can get magnified into an exponential difference in label complexity, so it is crucial for us to use a good bound. We use a normalized bound that takes into account the empirical error (computed on $S \cup T$-again, not an i.i.d. sample) of the hypothesis in question.

Earlier work on agnostic active learning $[1,12]$ has found that it is possible to achieve label complexity that is quadratic in a particular parameter called the disagreement coefficient. We give label complexity bounds for our method based on this same parameter, and we get merely a linear dependence.

To summarize, in this paper we present and analyze a simple agnostic active learning algorithm for general hypothesis classes of bounded VC dimension. It extends the selective sampling scheme of Cohn et al. [6] to the agnostic setting, using normalized generalization bounds, which we apply in a simple but subtle manner. For certain hypothesis classes and distributions, our analysis yields improved label complexity guarantees over the standard sample complexity of supervised learning. We also demonstrate such improvements experimentally.

### 1.1 Related work

A large number of algorithms have been proposed for active learning, under a variety of learning models. In this section, we consider only methods whose generalization behavior has been rigorously analyzed.

An early landmark result, from 1989, was the selective sampling scheme of Cohn, Atlas, and Ladner [6] described above. This simple active learning algorithm, designed for separable data, has been the inspiration for a lot of subsequent work. A few years later, the seminal work of Freund, Seung, Shamir, and Tishby [9] analyzed an algorithm called query-by-committee that operates in a Bayesian setting and uses an elegant
sampling trick for deciding when to query points. The core primitive required by this algorithm is the ability to sample randomly from the posterior over the hypothesis space. In some cases this can be achieved efficiently [10], for instance when the hypothesis class consists of linear separators in $\mathbb{R}^{d}$ (with a uniform prior) and the data is distributed uniformly over the surface of the unit sphere in $\mathbb{R}^{d}$. In this particular setting, the authors showed that the number of labels required to achieve generalization error $\varepsilon$ is just $O(d \log 1 / \varepsilon)$, exponentially lower than the usual supervised sample complexity of $O(d / \varepsilon)$.

Subsequently, Dasgupta, Kalai, and Monteleoni [8] showed that a simple variant of the perceptron algorithm also achieves this label complexity, even for a worst-case (non-Bayesian) choice of target hypothesis.

All the work mentioned so far assumes separable data. This case was studied abstractly by Dasgupta [7], who found that a parameter called the splitting index loosely characterizes the label complexity of actively learning hypothesis classes of bounded VC dimension. As yet, it is not known how to realize this label complexity in a computationally efficient way, except in special cases.

A natural way to formulate active learning in the agnostic setting is to ask the learner to return a hypothesis with error at most $\nu+\varepsilon$ (where $\nu$ is the error of the best hypothesis in the specified class) using as few labels as possible. A basic constraint on the label complexity was pointed out by Kääriäinen [14], who showed that for any $\nu \in(0,1 / 2)$, there are data distributions that force any active learner that achieves error at most $\nu+\varepsilon$ to request $\Omega\left((\nu / \varepsilon)^{2}\right)$ labels.

The first rigorously-analyzed agnostic active learning algorithm, called $A^{2}$, was developed recently by Balcan, Beygelzimer, and Langford [1]. Like Cohn-Atlas-Ladner [6], this algorithm uses a region of uncertainty, although the lack of separability complicates matters and $A^{2}$ ends up explicitly maintaining an $\varepsilon$-net of the hypothesis space. Subsequently, Hanneke [12] characterized the label complexity of the $A^{2}$ algorithm in terms of a parameter called the disagreement coefficient. Another thread of work focuses on agnostic learning of thresholds for data that lie on a line; in this case, a precise characterization of label complexity can be given $[4,5]$.

These previous results either make strong distributional assumptions (such as separability, or a uniform input distribution) $[2,6-9,13]$, or else they are computationally prohibitive in general $[1,7,9]$.

Our work was inspired by both [6] and [1], and we have aimed to exploit their insights in a manner that is simple, general, and efficient. ${ }^{2}$ We bound the label complexity of our method in terms of the same parameter as used for $A^{2}$ [12], and get a somewhat better dependence (linear rather than quadratic).
A common feature of Cohn-Atlas-Ladner, $A^{2}$, and our method is that they are all fairly non-aggressive in their choice of query points. They are content with querying all points on which there is even a small amount of uncertainty, rather than, for instance, pursuing the maximally uncertain point. Recently, Balcan, Broder, and Zhang [2] showed that for the hypothesis class of linear separators, under distributional assumptions on the data (for instance, a uniform distribution over the unit sphere), a more aggressive strategy can yield better label complexity.

## 2 Preliminaries

### 2.1 Learning framework and uniform convergence

Let $\mathcal{X}$ be the input space, $\mathcal{D}$ a distribution over $\mathcal{X} \times\{ \pm 1\}$ and $\mathcal{H}$ a class of hypotheses $h: \mathcal{X} \rightarrow\{ \pm 1\}$ with VC dimension $\operatorname{vcdim}(\mathcal{H})=d<\infty$ (the finiteness ensures the $n$th shatter coefficient $\mathcal{S}(\mathcal{H}, n)$ is at most $O\left(n^{d}\right)$ by Sauer's lemma). We denote by $\mathcal{D}_{\mathcal{X}}$ the marginal of $\mathcal{D}$ over $\mathcal{X}$. In our active learning model, the learner receives unlabeled data sampled from $\mathcal{D}_{\mathcal{X}}$; for any sampled point $x$, it can optionally request the label $y$ sampled from the conditional distribution at $x$. This process can be viewed as sampling ( $x, y$ ) from $\mathcal{D}$ and revealing only $x$ to the learner, keeping the label $y$ hidden unless the learner explicitly requests it. The error of a hypothesis $h$ under $\mathcal{D}$ is $\operatorname{err}_{\mathcal{D}}(h)=\operatorname{Pr}_{(x, y) \sim \mathcal{D}}[h(x) \neq y]$, and on a finite sample $Z \subset \mathcal{X} \times\{ \pm 1\}$, the

[^1]
## Algorithm 1

Input: stream $\left(x_{1}, x_{2}, \ldots, x_{m}\right)$ i.i.d. from $\mathcal{D}_{\mathcal{X}}$
Initially, $S_{0}:=\emptyset$ and $T_{0}:=\emptyset$.
For $n=1,2, \ldots, m$ :

1. For each $\hat{y} \in\{ \pm 1\}$, let $h_{\hat{y}}:=\operatorname{LEARN}_{\mathcal{H}}\left(S_{n-1} \cup\left\{\left(x_{n}, \hat{y}\right)\right\}, T_{n-1}\right)$.
2. If $\operatorname{err}\left(h_{-\hat{y}}, S_{n-1} \cup T_{n-1}\right)-\operatorname{err}\left(h_{\hat{y}}, S_{n-1} \cup T_{n-1}\right)>\Delta_{n-1}$ (or if no such $h_{-\hat{y}}$ is found) for some $\hat{y} \in\{ \pm 1\}$, then $S_{n}:=S_{n-1} \cup\left\{\left(x_{n}, \hat{y}\right)\right\}$ and $T_{n}:=T_{n-1}$.
3. Else request $y_{n} ; S_{n}:=S_{n-1}$ and $T_{n}:=T_{n-1} \cup\left\{\left(x_{n}, y_{n}\right)\right\}$.

Return $h_{f}=\operatorname{LEARN}_{\mathcal{H}}\left(S_{m}, T_{m}\right)$.
Figure 1: The agnostic selective sampling algorithm. See (1) for how to set $\Delta_{n}$.
empirical error of $h$ is $\operatorname{err}(h, Z)=\sum_{(x, y) \in Z} \mathbb{1}[h(x) \neq y] /|Z|$, where $\mathbb{1}[\cdot]$ is the $0-1$ indicator function. We assume for simplicity that the minimal error $\nu=\inf \left\{\operatorname{err}_{\mathcal{D}}(h): h \in \mathcal{H}\right\}$ is achieved by a hypothesis $h^{*} \in \mathcal{H}$. Our algorithm and analysis use the following normalized uniform convergence bound [3, p. 200].

Lemma 1 (Vapnik and Chervonenkis [16]). Let $\mathcal{F}$ be a family of measurable functions $f: \mathcal{Z} \rightarrow\{0,1\}$ over a space $\mathcal{Z}$. Denote by $\mathbb{E}_{Z} f$ the empirical average of $f$ over a subset $Z \subset \mathcal{Z}$. Let $\alpha_{n}=\sqrt{(4 / n) \ln (8 \mathcal{S}(\mathcal{F}, 2 n) / \delta)}$. If $Z$ is an i.i.d. sample of size $n$ from a fixed distribution over $\mathcal{Z}$, then, with probability at least $1-\delta$, for all $f \in \mathcal{F}$ :

$$
-\min \left(\alpha_{n} \sqrt{\mathbb{E}_{Z} f}, \alpha_{n}^{2}+\alpha_{n} \sqrt{\mathbb{E} f}\right) \leq \mathbb{E} f-\mathbb{E}_{Z} f \leq \min \left(\alpha_{n}^{2}+\alpha_{n} \sqrt{\mathbb{E}_{Z} f}, \alpha_{n} \sqrt{\mathbb{E} f}\right)
$$

### 2.2 Disagreement coefficient

We will bound the label complexity of our algorithm in terms of (a slight variation of) the disagreement coefficient $\theta$ introduced in [12] for analyzing the label complexity of $A^{2}$.

Definition 1. The disagreement metric $\rho$ on $\mathcal{H}$ is defined by $\rho\left(h, h^{\prime}\right)=\operatorname{Pr}_{x \sim \mathcal{D}_{\mathcal{X}}}\left[h(x) \neq h^{\prime}(x)\right]$. The disagreement coefficient $\theta=\theta(\mathcal{D}, \mathcal{H}, \varepsilon)>0$ is the infimum value such that

$$
\forall r \geq \varepsilon+\nu, \operatorname{Pr}_{x \sim \mathcal{D}_{\mathcal{X}}}\left[\exists h \text { with } \rho\left(h, h^{*}\right) \leq r \text { s.t. } h(x) \neq h^{*}(x)\right] \leq \theta r
$$

where $h^{*}=\arg \inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$ and $\nu=\operatorname{err}_{\mathcal{D}}\left(h^{*}\right)$.
The quantity $\theta$ characterizes the metric space $(\mathcal{H}, \rho)$ near $h^{*}$. Clearly, $\theta \leq 1 /(\varepsilon+\nu)$; furthermore, it is a constant bounded independently of $1 /(\varepsilon+\nu)$ in several cases previously considered in the literature [12]. For example, if $\mathcal{H}$ is homogeneous linear separators and $\mathcal{D}_{\mathcal{X}}$ is the uniform distribution over the unit sphere in $\mathbb{R}^{d}$, then $\theta=\Theta(\sqrt{d})$.

## 3 Agnostic selective sampling

Here we state and analyze our general algorithm for agnostic active learning. The main techniques employed by the algorithm are reductions to a supervised learning task and generalization bounds applied to differences of empirical errors.

### 3.1 A general algorithm for agnostic active learning

Figure 1 states our algorithm in full generality. The input is a stream of $m$ unlabeled examples drawn i.i.d from $\mathcal{D} \mathcal{X}$; for the time being, $m$ can be thought of as $\tilde{O}((d / \varepsilon)(1+\nu / \varepsilon))$ where $\varepsilon$ is the accuracy
parameter. ${ }^{3}$
For $S, T \subset \mathcal{X} \times\{ \pm 1\}$, let $\operatorname{LEARN}_{\mathcal{H}}(S, T)$ denote a supervised learner that returns a hypothesis $h \in \mathcal{H}$ consistent with $S$, and with minimum error on $T$. Algorithm 1 maintains two sets of labeled examples, $S$ and $T$, each of which is initially empty. Upon receiving $x_{n}$, it learns two hypotheses, $h_{\hat{y}}=\operatorname{LEARN}_{\mathcal{H}}(S \cup$ $\left.\left\{\left(x_{n}, \hat{y}\right)\right\}, T\right)$ for $\hat{y} \in\{ \pm 1\}$, and then compares their empirical errors on $S \cup T$. If the difference is large enough ${ }^{4}$, it is possible to infer how $h^{*}$ labels $x_{n}$ (as we show in Lemma 3). In this case, the algorithm adds $x_{n}$, with this inferred label, to $S$. Otherwise, the algorithm requests the label $y_{n}$ and adds $\left(x_{n}, y_{n}\right)$ to $T$. Thus, $S$ contains examples with inferred labels consistent with $h^{*}$, and $T$ contains examples with their requested labels. Because $h^{*}$ might err on some examples in $T$, we just insist that LEARN $\mathcal{H}_{\mathcal{H}}$ find a hypothesis with minimal error on $T$. Meanwhile, by construction, $h^{*}$ is consistent with $S$, so we require LEARN $_{\mathcal{H}}$ to only consider hypotheses consistent with $S$.

### 3.2 Bounds for error differences

We still need to specify $\Delta_{n}$, the threshold value for error differences that determines whether the algorithm requests a label or not. Intuitively, $\Delta_{n}$ should reflect how closely empirical errors on a sample approximate true errors on the distribution $\mathcal{D}$. Note that our algorithm is modular with respect to the choice of $\Delta_{n}$, so, for example, it can be customized for a particular input distribution and hypothesis class. Below we provide a simple and adaptive setting that works for any distribution and hypothesis class with finite VC dimension.
The setting of $\Delta_{n}$ can only depend on observable quantities, so we first clarify the distinction between empirical errors on $S_{n} \cup T_{n}$ and those with respect to the true (hidden) labels.

Definition 2. Let $S_{n}$ and $T_{n}$ be as defined in Algorithm 1. Let $S_{n}^{!}$be the set of labeled examples identical to those in $S_{n}$, except with the true hidden labels swapped in. Thus, for example, $S_{n}^{!} \cup T_{n}$ is an i.i.d. sample from $\mathcal{D}$ of size $n$. Finally, let

$$
\operatorname{err}_{n}^{!}(h)=\operatorname{err}\left(h, S_{n}^{!} \cup T_{n}\right) \quad \text { and } \quad \operatorname{err}_{n}(h)=\operatorname{err}\left(h, S_{n} \cup T_{n}\right)
$$

It is straightforward to apply Lemma 1 to empirical errors on $S_{n}^{!} \cup T_{n}$, i.e. to err ${ }_{n}^{!}(h)$, but we cannot use such bounds algorithmically: we do not request the true labels for points in $S_{n}$ and thus cannot reliably compute err ${ }_{n}^{\prime}(h)$. What we can compute are error differences $\operatorname{err}_{n}^{!}(h)-\operatorname{err}_{n}^{!}\left(h^{\prime}\right)$ for pairs of hypotheses $\left(h, h^{\prime}\right)$ that agree on (and thus make the same mistakes on) $S_{n}$, since for such pairs, we have $\operatorname{err}_{n}^{!}(h)-\operatorname{err}_{n}^{!}\left(h^{\prime}\right)=$ $\operatorname{err}_{n}(h)-\operatorname{err}_{n}\left(h^{\prime}\right)$.

Definition 3. For a pair $\left(h, h^{\prime}\right) \in \mathcal{H} \times \mathcal{H}$, define $g_{h, h^{\prime}}^{+}(x, y)=\mathbb{1}\left[h(x) \neq y \wedge h^{\prime}(x)=y\right]$ and $g_{h, h^{\prime}}^{-}(x, y)=$ $\mathbb{1}\left[h(x)=y \wedge h^{\prime}(x) \neq y\right]$.

With this notation, we have $\operatorname{err}(h, Z)-\operatorname{err}\left(h^{\prime}, Z\right)=\mathbb{E}_{Z}\left[g_{h, h^{\prime}}^{+}\right]-\mathbb{E}_{Z}\left[g_{h, h^{\prime}}^{-}\right]$for any $Z \subset \mathcal{X} \times\{ \pm 1\}$. Now, applying Lemma 1 to $\mathcal{G}=\left\{g_{h, h^{\prime}}^{+}:\left(h, h^{\prime}\right) \in \mathcal{H} \times \mathcal{H}\right\}=\left\{g_{h, h^{\prime}}^{-}:\left(h, h^{\prime}\right) \in \mathcal{H} \times \mathcal{H}\right\}$, and noting that $\mathcal{S}(\mathcal{G}, n) \leq \mathcal{S}(\mathcal{H}, n)^{2}$, gives the following lemma.

Lemma 2. Let $\alpha_{n}=\sqrt{(4 / n) \ln \left(8 \mathcal{S}(\mathcal{H}, 2 n)^{2} / \delta\right)}$. With probability at least $1-\delta$ over an i.i.d. sample $Z$ of size $n$ from $\mathcal{D}$, we have for all $\left(h, h^{\prime}\right) \in \mathcal{H} \times \mathcal{H}$,

$$
\operatorname{err}(h, Z)-\operatorname{err}\left(h^{\prime}, Z\right) \leq \operatorname{err}_{\mathcal{D}}(h)-\operatorname{err}_{\mathcal{D}}\left(h^{\prime}\right)+\alpha_{n}^{2}+\alpha_{n}\left(\sqrt{\mathbb{E}_{Z}\left[g_{h, h^{\prime}}^{+}\right]}+\sqrt{\mathbb{E}_{Z}\left[g_{h, h^{\prime}}^{-}\right]}\right)
$$

Corollary 1. Let $\beta_{n}=\sqrt{(4 / n) \ln \left(8\left(n^{2}+n\right) \mathcal{S}(\mathcal{H}, 2 n)^{2} / \delta\right)}$. Then, with probability at least $1-\delta$, for all $n \geq 1$ and all $\left(h, h^{\prime}\right) \in \mathcal{H} \times \mathcal{H}$ consistent with $S_{n}$, we have

$$
\operatorname{err}_{n}(h)-\operatorname{err}_{n}\left(h^{\prime}\right) \leq \operatorname{err}_{\mathcal{D}}(h)-\operatorname{err}_{\mathcal{D}}\left(h^{\prime}\right)+\beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}(h)}+\sqrt{\operatorname{err}_{n}\left(h^{\prime}\right)}\right)
$$

[^2]Proof. Applying Lemma 2 to each $S_{n}^{!} \cup T_{n}$ (replacing $\delta$ with $\delta /\left(n^{2}+n\right)$ ) and a union bound implies, with probability at least $1-\delta$, the bounds in Lemma 2 hold simultaneously for all $n \geq 1$ and all $\left(h, h^{\prime}\right) \in \mathcal{H}^{2}$ with $S_{n}^{!} \cup T_{n}$ in place of $Z$. The corollary follows because $\operatorname{err}_{n}^{!}(h)-\operatorname{err}_{n}^{!}\left(h^{\prime}\right)=\operatorname{err}_{n}(h)-\operatorname{err}_{n}\left(h^{\prime}\right)$; and because $g_{h, h^{\prime}}^{+}(x, y) \leq \mathbb{1}[h(x) \neq y]$ and $g_{h, h^{\prime}}^{-}(x, y) \leq \mathbb{1}\left[h^{\prime}(x) \neq y\right]$ for $\left(h, h^{\prime}\right)$ consistent with $S_{n}$, so $\mathbb{E}_{S_{n}^{\prime} \cup T_{n}}\left[g_{h, h^{\prime}}^{+}\right] \leq$ $\operatorname{err}_{n}(h)$ and $\mathbb{E}_{S_{n}^{!} \cup T_{n}}\left[g_{h, h^{\prime}}^{-}\right] \leq \operatorname{err}_{n}\left(h^{\prime}\right)$.

Corollary 1 implies that we can effectively apply the normalized uniform convergence bounds from Lemma 1 to empirical error differences on $S_{n} \cup T_{n}$, even though $S_{n} \cup T_{n}$ is not an i.i.d. sample from $\mathcal{D}$. In light of this, we use the following setting of $\Delta_{n}$ :

$$
\begin{equation*}
\Delta_{n}:=\beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}+\sqrt{\operatorname{err}_{n}\left(h_{-1}\right)}\right) \tag{1}
\end{equation*}
$$

where $\beta_{n}=\sqrt{(4 / n) \ln \left(8\left(n^{2}+n\right) \mathcal{S}(\mathcal{H}, 2 n)^{2} / \delta\right)}=\tilde{O}(\sqrt{d \log n / n})$ as per Corollary 1.

### 3.3 Correctness and fall-back analysis

We now justify our setting of $\Delta_{n}$ with a correctness proof and fall-back guarantee.
Lemma 3. With probability at least $1-\delta$, the hypothesis $h^{*}=\arg \inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$ is consistent with $S_{n}$ for all $n \geq 0$ in Algorithm 1 .

Proof. Apply the bounds in Corollary 1 and proceed by induction on $n$. The base case is trivial since $S_{0}=\emptyset$. Now assume $h^{*}$ is consistent with $S_{n}$. Suppose upon receiving $x_{n+1}$, we discover $\operatorname{err}_{n}\left(h_{+1}\right)-\operatorname{err}_{n}\left(h_{-1}\right)>\Delta_{n}$. We will show that $h^{*}\left(x_{n+1}\right)=-1$ (assume both $h_{+1}$ and $h_{-1}$ exist, since it is clear $h^{*}\left(x_{n+1}\right)=-1$ if $h_{+1}$ does not exist). Suppose for the sake of contradiction that $h^{*}\left(x_{n+1}\right)=+1$. We know the that $\operatorname{err}_{n}\left(h^{*}\right) \geq \operatorname{err}_{n}\left(h_{+1}\right)$ (by inductive hypothesis) and $\operatorname{err}_{n}\left(h_{+1}\right)-\operatorname{err}_{n}\left(h_{-1}\right)>\beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}+\sqrt{\operatorname{err}_{n}\left(h_{-1}\right)}\right)$. In particular, $\operatorname{err}_{n}\left(h_{+1}\right)>\beta_{n}^{2}$. Therefore,

$$
\begin{aligned}
& \operatorname{err}_{n}\left(h^{*}\right)-\operatorname{err}_{n}\left(h_{-1}\right)=\left(\operatorname{err}_{n}\left(h^{*}\right)-\operatorname{err}_{n}\left(h_{+1}\right)\right)+\left(\operatorname{err}_{n}\left(h_{+1}\right)-\operatorname{err}_{n}\left(h_{-1}\right)\right) \\
& >\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}\left(\sqrt{\operatorname{err}_{n}\left(h^{*}\right)}-\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}\right)+\beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}+\sqrt{\operatorname{err}_{n}\left(h_{-1}\right)}\right) \\
& >\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h^{*}\right)}-\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}\right)+\beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}+\sqrt{\operatorname{err}_{n}\left(h_{-1}\right)}\right) \\
& =\beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h^{*}\right)}+\sqrt{\operatorname{err}_{n}\left(h_{-1}\right)}\right)
\end{aligned}
$$

Now Corollary 1 implies that $\operatorname{err}_{\mathcal{D}}\left(h^{*}\right)>\operatorname{err}_{\mathcal{D}}\left(h_{-1}\right)$, a contradiction.
Theorem 1. Let $\nu=\inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$ and $d=\operatorname{vcdim}(\mathcal{H})$. There exists a constant $c>0$ such that the following holds. If Algorithm 1 is given a stream of $m$ unlabeled examples, then with probability at least $1-\delta$, the algorithm returns a hypothesis with error at most $\nu+c \cdot((1 / m)(d \log m+\log (1 / \delta))+$ $\sqrt{(\nu / m)(d \log m+\log (1 / \delta))})$.

Proof. Lemma 3 implies that $h^{*}$ is consistent with $S_{m}$ with probability at least $1-\delta$. Using the same bounds from Corollary 1 (already applied in Lemma 3) on $h^{*}$ and $h_{f}$ together with the fact $\operatorname{err}_{m}\left(h_{f}\right) \leq \operatorname{err}_{m}\left(h^{*}\right)$, we have $\operatorname{err}_{\mathcal{D}}\left(h_{f}\right) \leq \nu+\beta_{m}^{2}+\beta_{m} \sqrt{\nu}+\beta_{m} \sqrt{\operatorname{err}_{\mathcal{D}}\left(h_{f}\right)}$, which in turn implies $\operatorname{err}_{\mathcal{D}}\left(h_{f}\right) \leq \nu+3 \beta_{m}^{2}+2 \beta_{m} \sqrt{\nu}$.

So, Algorithm 1 returns a hypothesis with error at most $\nu+\varepsilon$ when $m=\tilde{O}((d / \varepsilon)(1+\nu / \varepsilon))$; this is (asymptotically) the usual sample complexity of supervised learning. Since the algorithm requests at most $m$ labels, its label complexity is always at most $\tilde{O}((d / \varepsilon)(1+\nu / \varepsilon))$.

### 3.4 Label complexity analysis

We can also bound the label complexity of our algorithm in terms of the disagreement coefficient $\theta$. This yields tighter bounds when $\theta$ is bounded independently of $1 /(\varepsilon+\nu)$. The key to deriving our label complexity bounds based on $\theta$ is noting that the probability of requesting the $(n+1)$ th label is intimately related to $\theta$ and $\Delta_{n}$.

Lemma 4. There exist constants $c_{1}, c_{2}>0$ such that, with probability at least $1-2 \delta$, for all $n \geq 1$, the following holds. Let $h^{*}\left(x_{n+1}\right)=\hat{y}$ where $h^{*}=\arg \inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$. Then, the probability that Algorithm 1 requests the label $y_{n+1}$ is

$$
\operatorname{Pr}_{x_{n+1} \sim \mathcal{D}_{\mathcal{X}}}\left[\text { Request } y_{n+1}\right] \leq \operatorname{Pr}_{x_{n+1} \sim \mathcal{D}_{\mathcal{X}}}\left[\operatorname{err}_{\mathcal{D}}\left(h_{-\hat{y}}\right) \leq c_{1} \nu+c_{2} \beta_{n}^{2}\right]
$$

where $\beta_{n}$ is as defined in Corollary 1 and $\nu=\inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$.
Proof. See Appendix A.
Lemma 5. In the same setting as Lemma 4, there exists a constant $c>0$ such that $\operatorname{Pr}_{x_{n+1} \sim \mathcal{D}_{\mathcal{X}}}\left[\right.$ Request $\left.y_{n+1}\right] \leq$ $c \cdot \theta \cdot\left(\nu+\beta_{n}^{2}\right)$, where $\theta=\theta\left(\mathcal{D}, \mathcal{H}, 3 \beta_{m}^{2}+2 \beta_{m} \sqrt{\nu}\right)$ is the disagreement coefficient, $\nu=\inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$, and $\beta_{n}$ is as defined in Corollary 1.

Proof. Suppose $h^{*}\left(x_{n+1}\right)=-1$. By the triangle inequality, we have that $\operatorname{err}_{\mathcal{D}}\left(h_{+1}\right) \geq \rho\left(h_{+1}, h^{*}\right)-\nu$, where $\rho$ is the disagreement metric on $\mathcal{H}$ (Definition 1). By Lemma 4, this implies that the probability of requesting $y_{n+1}$ is at most the probability that $\rho\left(h_{+1}, h^{*}\right) \leq\left(c_{1}+1\right) \nu+c_{2} \beta_{n}^{2}$ for some constants $c_{1}, c_{2}>0$. We can choose the constants so that $\left(c_{1}+1\right) \nu+c_{2} \beta_{n}^{2} \geq \nu+3 \beta_{m}^{2}+2 \beta_{m} \sqrt{\nu}$. Then, the definition of the disagreement coefficient gives the conclusion that $\operatorname{Pr}_{x_{n+1} \sim \mathcal{D}_{\mathcal{X}}}\left[\rho\left(h_{+1}, h^{*}\right) \leq\left(c_{1}+1\right) \nu+c_{2} \beta_{n}^{2}\right] \leq \theta \cdot\left(\left(c_{1}+1\right) \nu+c_{2} \beta_{n}^{2}\right)$.

Now we give our main label complexity bound for agnostic active learning.
Theorem 2. Let $m$ be the number of unlabeled data given to Algorithm 1, $d=\operatorname{vcdim}(\mathcal{H}), \nu=\inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)$, $\beta_{m}$ as defined in Corollary 1, and $\theta=\theta\left(\mathcal{D}, \mathcal{H}, 3 \beta_{m}^{2}+2 \beta_{m} \sqrt{\nu}\right)$. There exists a constant $c_{1}>0$ such that for any $c_{2} \geq 1$, with probability at least $1-2 \delta$ :

1. If $\nu \leq\left(c_{2}-1\right) \beta_{m}^{2}$, Algorithm 1 returns a hypothesis with error as bounded in Theorem 1 and the expected number of labels requested is at most

$$
1+c_{1} c_{2} \theta \cdot\left(d \log ^{2} m+\log \frac{1}{\delta} \log m\right)
$$

2. Else, the same holds except the expected number of labels requested is at most

$$
1+c_{1} \theta \cdot\left(\nu m+d \log ^{2} m+\log \frac{1}{\delta} \log m\right)
$$

Furthermore, if $L$ is the expected number of labels requested as per above, then with probability at least $1-\delta^{\prime}$, the algorithm requests no more than $L+\sqrt{3 L \log \left(1 / \delta^{\prime}\right)}$ labels.

Proof. Follows from Lemma 5 and a Chernoff bound for the Poisson trials $\mathbb{1}\left[\right.$ Request $\left.y_{n}\right]$.
With the substitution $\varepsilon=3 \beta_{m}^{2}+2 \beta_{m} \sqrt{\nu}$ as per Theorem 1 , Theorem 2 entails that for any hypothesis class and data distribution for which the disagreement coefficient $\theta=\theta(\mathcal{D}, \mathcal{H}, \varepsilon)$ is bounded independently of $1 /(\varepsilon+\nu)$ (see [12] for some examples), Algorithm 1 only needs $\tilde{O}\left(\theta d \log ^{2}(1 / \varepsilon)\right)$ labels to achieve error $\varepsilon \approx \nu$ and $\tilde{O}\left(\theta d\left(\log ^{2}(1 / \varepsilon)+(\nu / \varepsilon)^{2}\right)\right)$ labels to achieve error $\varepsilon \ll \nu$. The latter matches the dependence on $\nu / \varepsilon$ in the $\Omega\left((\nu / \varepsilon)^{2}\right)$ lower bound [14].

The linear dependence on $\theta$ improves on the quadratic dependence required by $A^{2}$ [12]. For an illustrative consequence of this, suppose $\mathcal{D}_{\mathcal{X}}$ is the uniform distribution on the sphere in $\mathbb{R}^{d}$ and $\mathcal{H}$ is homogeneous linear separators; in this case, $\theta=\Theta(\sqrt{d})$. Then the label complexity of $A^{2}$ depends at least quadratically on the dimension, whereas the corresponding dependence for our algorithm is $d^{3 / 2}$. A specially-designed setting of $\Delta_{n}$ (say, specific to the input distribution and hypothesis class) may be able to reduce the dependence to $d$ (see [2]).

## 4 Experiments

We implemented Algorithm 1 in a few simple cases to experimentally demonstrate the label complexity improvements. In each case, the data distribution $\mathcal{D}_{\mathcal{X}}$ was uniform over $[0,1]$; the stream length was $m=$ 10000, and each experiment was repeated 20 times with different random seeds. Our first experiment studied linear thresholds on the line. The target hypothesis was fixed to be $h^{*}(x)=\operatorname{sign}(x-0.5)$. For this hypothesis class, we used two different noise models, each of which ensured $\inf _{h \in \mathcal{H}} \operatorname{err}_{\mathcal{D}}(h)=\operatorname{err}_{\mathcal{D}}\left(h^{*}\right)=\nu$ for a prespecified $\nu \in[0,1]$. The first model was random misclassification: for each point $x \sim \mathcal{D} \mathcal{X}$, we independently labeled it $h^{*}(x)$ with probability $1-\nu$ and $-h^{*}(x)$ with probability $\nu$. In the second model (also used in [4]), for each point $x \sim \mathcal{D}_{\mathcal{X}}$, we independently labeled it +1 with probability $(x-0.5) /(4 \nu)+0.5$ and -1 otherwise, thus concentrating the noise near the boundary. Our second experiment studied intervals on the line. Here, we only used random misclassification, but we varied the target interval length $p_{+}=\operatorname{Pr}_{x \sim \mathcal{D}_{\mathcal{X}}}\left[h^{*}(x)=+1\right]$.

The results show that the number of labels requested by Algorithm 1 was exponentially smaller than the total number of data seen $(m)$ under the first noise model, and was polynomially smaller under the second noise model (see Figure 2 ( $\mathrm{a} \& \mathrm{~b}$ ); we verified the polynomial vs. exponential distinction on separate log-log scale plots). In the case of intervals, we observe an initial phase (of duration roughly $\propto 1 / p_{+}$) in which every label is requested, followed by a more efficient phase, confirming the known active-learnability of this class $[7,12]$. These improvements show that our algorithm needed significantly fewer labels to achieve the same error as a standard supervised algorithm that uses labels for all points seen.

As a sanity check, we examined the locations of data for which Algorithm 1 requested a label. We looked at two particular runs of the algorithm: the first was with $\mathcal{H}=$ intervals, $p_{+}=0.2, m=10000$, and $\nu=0.1$; the second was with $\mathcal{H}=$ boxes $(d=2), p_{+}=0.49, m=1000$, and $\nu=0.01$. In each case, the data distribution was uniform over $[0,1]^{d}$, and the noise model was random misclassification. Figure 2 (c \& d) shows that, early on, labels were requested everywhere. But as the algorithm progressed, label requests concentrated near the boundary of the target hypothesis.

## 5 Conclusion and future work

We have presented a simple and natural approach to agnostic active learning. Our extension of the selective sampling scheme of Cohn, et al. [6]

1. simplifies the maintenance of the region of uncertainty with a reduction to supervised learning, and
2. guards against noise with a subtle algorithmic application of generalization bounds.

Our algorithm relies on a threshold parameter $\Delta_{n}$ for comparing empirical errors. We prescribe a very simple and natural choice for $\Delta_{n}$ - a normalized generalization bound from supervised learning - but one could hope for a more clever or aggressive choice, akin to those in [2] for linear separators.
Finding consistent hypotheses when data is separable is often a simple task. In such cases, reduction-based active learning algorithms can be relatively efficient (answering some questions posed in [15]). On the other hand, agnostic learning suffers from severe computational intractability for many hypothesis classes (e.g. [11]). Thus, an important direction in agnostic active learning is to develop algorithms that only require solving tractable (e.g. convex) optimization problems. A similar reduction-based scheme may be possible.


Figure 2: ( $\mathrm{a} \& \mathrm{~b}$ ) Labeling rate plots. The plots show the number of labels requested (vertical axis) versus the total number of points seen (labeled + unlabeled, horizontal axis) using Algorithm 1. (a) $\mathcal{H}=$ thresholds: under random misclassification noise with $\nu=0$ (solid), 0.1 (dashed), 0.2 (dot-dashed); under the boundary noise model with $\nu=0.1$ (lower dotted), 0.2 (upper dotted). (b) $\mathcal{H}=$ intervals: under random misclassification with $\left(p_{+}, \nu\right)=(0.2,0.0)($ solid $),(0.1,0.0)$ (dashed), $(0.2,0.1)$ (dot-dashed), ( $0.1,0.1$ ) (dotted). (c \& d) Locations of label requests. (c) $\mathcal{H}=$ intervals, $h^{*}=[0.4,0.6]$. The top histogram shows the locations of first 400 label requests (the x-axis is the unit interval); the bottom histogram is for all (2141) label requests. (d) $\mathcal{H}=$ boxes, $h^{*}=[0.15,0.85]^{2}$. The first 200 requests occurred at the $\times \mathrm{s}$, the next 200 at the $\nabla \mathrm{s}$, and the final 109 at the $\bigcirc \mathrm{s}$.

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## A Proof of Lemma 4

Let $\gamma_{n}=\sqrt{(4 / n) \ln \left(8\left(n^{2}+n\right) \mathcal{S}(\mathcal{H}, 2 n) / \delta\right)}$ (which is at most $\left.\beta_{n}\right)$. With probability at least $1-2 \delta$ :

- (Lemma 1) For all $n \geq 1$, all $h \in \mathcal{H}$, we have

$$
-\gamma_{n}^{2}-\gamma_{n} \sqrt{\operatorname{err}_{\mathcal{D}}(h)} \leq \operatorname{err}_{\mathcal{D}}(h)-\operatorname{err}_{n}^{\prime}(h) \leq \gamma_{n} \sqrt{\operatorname{err}_{\mathcal{D}}(h)} .
$$

- (Lemma 3) $h^{*}$ is consistent with $S_{n}$ for all $n \geq 0$.

Throughout, we make repeated use of the simple fact $A \leq B+C \sqrt{A} \Rightarrow A \leq B+C^{2}+C \sqrt{B}$ for non-negative $A, B, C$.

Now suppose $h^{*}\left(x_{n+1}\right)=-1$ and Algorithm 1 requests the label $y_{n+1}$. We need to show that $\operatorname{err}_{\mathcal{D}}\left(h_{+1}\right) \leq$ $c_{1} \nu+c_{2} \beta_{n}^{2}$ for some positive constants $c_{1}$ and $c_{2}$. Since the algorithm requests a label, we have

$$
\operatorname{err}_{n}\left(h_{+1}\right)-\operatorname{err}_{n}\left(h_{-1}\right) \leq \beta_{n}^{2}+\beta_{n}\left(\sqrt{\operatorname{err}_{n}\left(h_{+1}\right)}+\sqrt{\operatorname{err}_{n}\left(h_{-1}\right)}\right) .
$$

We bound the LHS from below with $\operatorname{err}_{n}\left(h_{+1}\right)-\operatorname{err}_{n}\left(h_{-1}\right) \geq \operatorname{err}_{n}\left(h_{+1}\right)-\operatorname{err}_{n}\left(h^{*}\right)=\operatorname{err}_{n}^{!}\left(h_{+1}\right)-\operatorname{err}_{n}^{\prime}\left(h^{*}\right)$ and the RHS from above using $\operatorname{err}_{n}\left(h_{+1}\right) \leq \operatorname{err}_{n}^{\prime}\left(h_{+1}\right)$ and $\operatorname{err}_{n}\left(h_{-1}\right) \leq \operatorname{err}_{n}^{!}\left(h^{*}\right)$. Therefore,

$$
\operatorname{err}_{n}^{\prime}\left(h_{+1}\right) \leq \operatorname{err}_{n}^{\prime}\left(h^{*}\right)+\beta_{n}^{2}+\beta_{n} \sqrt{\operatorname{err}_{n}^{\prime}\left(h_{+1}\right)}+\beta_{n} \sqrt{\operatorname{err}_{n}^{\prime}\left(h^{*}\right)}
$$

which, in turn, implies

$$
\operatorname{err}_{n}^{\prime}\left(h_{+1}\right) \leq \operatorname{err}_{n}^{\prime}\left(h^{*}\right)+2 \beta_{n}^{2}+\beta_{n} \sqrt{\operatorname{err}_{n}^{\prime}\left(h^{*}\right)}+\beta_{n} \sqrt{\operatorname{err}_{n}^{\prime}\left(h^{*}\right)+\beta_{n}^{2}+\beta_{n} \sqrt{\operatorname{err}_{n}^{\prime}\left(h^{*}\right)}}
$$

Uniform convergence of errors allows the bounds $\operatorname{err}_{n}^{\prime}\left(h_{+1}\right) \geq \operatorname{err}_{\mathcal{D}}\left(h_{+1}\right)-\gamma_{n} \sqrt{\operatorname{err}_{\mathcal{D}}\left(h_{+1}\right)}$ and $\operatorname{err}_{n}^{\prime}\left(h^{*}\right) \leq$ $\nu+\gamma_{n}^{2}+\gamma_{n} \sqrt{\nu}$, so it follows that

$$
\begin{aligned}
\operatorname{err}_{\mathcal{D}}\left(h_{+1}\right)-\beta_{n} \sqrt{\operatorname{err}_{\mathcal{D}}\left(h_{+1}\right)} \leq & \nu+3 \beta_{n}^{2}+\beta_{n} \sqrt{\nu}+\beta_{n} \sqrt{\nu+\beta_{n}^{2}+\beta_{n} \sqrt{\nu}} \\
& +\beta_{n} \sqrt{\nu+2 \beta_{n}^{2}+\beta_{n} \sqrt{\nu}+\beta_{n} \sqrt{\nu+\beta_{n}^{2}+\beta_{n} \sqrt{\nu}}} \\
\leq & \nu+(4+\sqrt{3}) \beta_{n}^{2}+3 \beta_{n} \sqrt{\nu} .
\end{aligned}
$$

This implies $\operatorname{err}_{\mathcal{D}}\left(h_{+1}\right) \leq 3 \nu+(12+2 \sqrt{3}) \beta_{n}^{2}$ as needed.

## B Recasting $A^{2}$ with reductions to supervised learning

Here we recast the $A^{2}$ algorithm [1] with reductions to supervised learning, making it more straightforwardly implementable.
Our reduction uses the subroutine $\operatorname{LEARN}_{\mathcal{H}}(S, T)$, a supervised learner that returns a hypothesis $h \in \mathcal{H}$ consistent with $S$ and with minimal error on $T$ (or fails if none exist). The original $A^{2}$ algorithm explicitly maintains version spaces and regions of uncertainty; these sets are implicitly maintained with our reduction:

1. The first argument $S$ to $\operatorname{LEARN}_{\mathcal{H}}$ forces the algorithm to only consider hypotheses in the current version space.
2. Upon receiving a labeled sample $T$ from the current region of uncertainty, we use LEARN $\mathcal{H}_{\mathcal{H}}$ to determine which unlabeled data the algorithm is still uncertain of.

## B. 1 Algorithm

The algorithm, specified in Figure 3, uses an initial unlabeled sample $X \subseteq \mathcal{X}$ of size $m=\tilde{O}\left(d / \varepsilon^{2}\right)$ drawn i.i.d. from the input distribution $\mathcal{D}_{\mathcal{X}}$. This set $X$ serves as a proxy for $\mathcal{D}_{\mathcal{X}}$ so that computing the mass of the

## Reduction-based $A^{2}$

Input: $X:=\left\{x_{1}, x_{2}, \ldots, x_{m}\right\}$ i.i.d. from $\mathcal{D}_{\mathcal{X}}$.
Initially, $U_{1}:=X, S_{1}:=\emptyset, n_{1}:=0$.
For phase $i=1,2, \ldots$ :

1. Let $T_{i, n_{i}}$ be a random subset of $U_{i}$ of size $2^{n_{i}}$, and let $T_{i, n_{i}}^{\mathcal{O}}:=\left\{(x, \mathcal{O}(x)): x \in T_{i, n_{i}}\right\}$, requesting labels as needed (some may have already been requested in previous repeats of this phase).

- If $\left(\left|U_{i}\right| /|X|\right) \Delta_{i, n_{i}} \leq \varepsilon$, then return $h_{f}:=\operatorname{LEARN}_{\mathcal{H}}\left(S_{i}, T_{i, n_{i}}\right)$.

2. Initialize temporary variables $C^{\prime}:=\emptyset, S^{\prime}:=\emptyset$.
3. For each $x \in U_{i}$ :
(a) For each $\hat{y} \in\{ \pm 1\}$, let $h_{\hat{y}}:=\operatorname{LEARN}_{\mathcal{H}}\left(S_{i}, T_{i, n_{i}}^{\mathcal{O}}\right)$.
(b) If $\operatorname{err}\left(h_{-\hat{y}}, T_{i, n_{i}}^{\mathcal{O}}\right)-\operatorname{err}\left(h_{\hat{y}}, T_{i, n_{i}}^{\mathcal{O}}\right)>\Delta_{i, n_{i}}$ (or if no such $h_{-\hat{y}}$ exists) for some $\hat{y} \in\{ \pm 1\}$, then $C^{\prime}:=C^{\prime} \cup\{x\}$ and $S^{\prime}:=S^{\prime} \cup\{(x, \hat{y})\}$.
4. $U_{i+1}:=U_{i} \backslash C^{\prime}, S_{i+1}:=S_{i} \cup S^{\prime}$.

- If $\left|U_{i+1}\right| /|X| \leq \varepsilon$, then return $h_{f}:=\operatorname{LEARN}_{\mathcal{H}}\left(S_{i+1}, \emptyset\right)$.

5. If $\left|U_{i+1}\right|>(1 / 2)\left|U_{i}\right|$, then set $n_{i}:=n_{i}+1$ and repeat phase $i$.
6. Else set $n_{i+1}:=0$ and continue to phase $i+1$.

Figure 3: $A^{2}$ recast with reductions to supervised learning. The setting of $\Delta_{i, n_{i}}$ is discussed in the analysis.
current region of uncertainty can be performed simply by counting. Consequently, the algorithm will learn a hypothesis with error close to the minimal error achievable on $X$. However, this can easily be translated to errors with respect to the full distribution by standard uniform convergence arguments.

We can think of the initial sample $X$ from $\mathcal{D}_{\mathcal{X}}$ as just the $x$ parts of a labeled sample $Z=\left\{\left(x_{1}, y_{1}\right), \ldots,\left(x_{m}, y_{m}\right)\right\}$ from $\mathcal{D}$; the labels $y_{1}, \ldots, y_{m}$ remain hidden unless the algorithm requests them. Let $\mathcal{O}: X \rightarrow\{ \pm 1\}$ be the mapping from the unlabeled data in $X$ to their respective hidden labels. Also, for any unlabeled subset $T$ of $X$, let $T^{\mathcal{O}}=\{(x, \mathcal{O}(x)): x \in T\}$ be the corresponding labeled subset of $Z$.
The algorithm proceeds in phases; the goal of each phase $i$ is to cut the current region of uncertainty $U_{i}$ in half. Toward this end, the algorithm labels a random subset of $U_{i}$ and uses LEARN $\mathcal{H}_{\mathcal{H}}$ to check which points in $U_{i}$ it is still uncertain about. The algorithm is uncertain about a point $x \in U_{i}$ if it cannot infer $h^{*}(x)$, where $h^{*}=\arg \min _{h \in \mathcal{H}} \operatorname{err}\left(h, X^{\mathcal{O}}\right)$.

## B. 2 Analysis

Let $h^{*}=\arg \min _{h \in \mathcal{H}} \operatorname{err}\left(h, X^{\mathcal{O}}\right)$ and let $\mathcal{H}_{i}=\left\{h \in \mathcal{H}: h(x)=\hat{y} \forall(x, \hat{y}) \in S_{i}\right\}$. We assume that with probability at least $1-\delta$, the following holds for all phases $i \geq 1$ (including repeats):

$$
\forall h \in \mathcal{H}_{i} \operatorname{err}\left(h^{*}, T_{i, n_{i}}^{\mathcal{O}}\right)-\operatorname{err}\left(h, T_{i, n_{i}}^{\mathcal{O}}\right) \geq \operatorname{err}\left(h^{*}, U_{i}^{\mathcal{O}}\right)-\operatorname{err}\left(h, U_{i}^{\mathcal{O}}\right)-\Delta_{i, n_{i}} .
$$

For example, standard generalization bounds can be used here for the $\Delta_{i, n_{i}}$, with appropriate $\delta$-sharing.
Lemma 6. With probability at least $1-\delta$, for all $i \geq 1$, we have $h^{*} \in \mathcal{H}_{i}$ and $\operatorname{err}\left(h^{*}, U_{i}^{\mathcal{O}}\right) \leq \operatorname{err}\left(h, U_{i}^{\mathcal{O}}\right)$ for all $h \in \mathcal{H}_{i}$.

Proof. By induction. The base case is trivial. So assume it's true for $i$ and we'll show it's true for $i+1$.

Suppose for sake of contradiction that some $(x, y)$ is added to $S^{\prime}$ in step 3 , but $h^{*}(x) \neq y$. Then

$$
\begin{aligned}
\operatorname{err}\left(h^{*}, U_{i}^{\mathcal{O}}\right)-\operatorname{err}\left(h_{\hat{y}}, U_{i}^{\mathcal{O}}\right) & \geq \operatorname{err}\left(h^{*}, T_{i, n_{i}}^{\mathcal{O}}\right)-\operatorname{err}\left(h_{\hat{y}}, T_{i, n_{i}}^{\mathcal{O}}\right)-\Delta_{i, n_{i}} \\
& \geq \operatorname{err}\left(h_{-\hat{y}}, T_{i, n_{i}}^{\mathcal{O}}\right)-\operatorname{err}\left(h_{\hat{y}}, T_{i, n_{i}}^{\mathcal{O}}\right)-\Delta_{i, n_{i}} \\
& >\Delta_{i, n_{i}}-\Delta_{i, n_{i}}
\end{aligned}
$$

so $\operatorname{err}\left(h^{*}, U_{i}^{\mathcal{O}}\right)>\operatorname{err}\left(h_{\hat{y}}, U_{i}^{\mathcal{O}}\right)$, a contradiction of the inductive hypothesis. Therefore, $h^{*}(x)=y$ for all $(x, y) \in S^{\prime}$ (and thus those ultimately added to $S_{i+1}$ ), so $h^{*} \in \mathcal{H}_{i+1}$.
The error of a hypothesis $h \in \mathcal{H}_{i+1}$ on $X^{\mathcal{O}}$ decomposes as follows:

$$
\begin{aligned}
\operatorname{err}\left(h, X^{\mathcal{O}}\right)= & \frac{\left|X \backslash U_{i+1}\right|}{|X|} \operatorname{err}\left(h, X \backslash U_{i+1}^{\mathcal{O}}\right)+\frac{\left|U_{i+1}\right|}{|X|} \operatorname{err}\left(h, U_{i+1}^{\mathcal{O}}\right) \\
= & \frac{\left|X \backslash U_{i+1}\right|}{|X|} \operatorname{err}\left(h^{*}, X \backslash U_{i+1}^{\mathcal{O}}\right)+\frac{\left|U_{i+1}\right|}{|X|} \operatorname{err}\left(h^{*}, U_{i+1}^{\mathcal{O}}\right) \\
& +\frac{\left|U_{i+1}\right|}{|X|}\left(\operatorname{err}\left(h, U_{i+1}^{\mathcal{O}}\right)-\operatorname{err}\left(h^{*}, U_{i+1}^{\mathcal{O}}\right)\right) \\
= & \operatorname{err}\left(h^{*}, X^{\mathcal{O}}\right)+\frac{\left|U_{i+1}\right|}{|X|}\left(\operatorname{err}\left(h, U_{i+1}^{\mathcal{O}}\right)-\operatorname{err}\left(h^{*}, U_{i+1}^{\mathcal{O}}\right)\right)
\end{aligned}
$$

(the second equality follows because hypotheses in $\mathcal{H}_{i+1}$ agree on $X \backslash U_{i+1}^{\mathcal{O}}=\left\{x:(x, y) \in S_{i+1}\right\}$ ). Since $\operatorname{err}\left(h, X^{\mathcal{O}}\right) \geq \operatorname{err}\left(h^{*}, X^{\mathcal{O}}\right)$, we have $\operatorname{err}\left(h, U_{i+1}^{\mathcal{O}}\right) \geq \operatorname{err}\left(h^{*}, U_{i+1}^{\mathcal{O}}\right)$ for all $h \in \mathcal{H}_{i+1}$.
Lemma 7. If Reduction-based $A^{2}$ returns a hypothesis $h_{f}$, then $h_{f}$ has error $\operatorname{err}\left(h_{f}, X^{\mathcal{O}}\right) \leq \operatorname{err}\left(h^{*}, X^{\mathcal{O}}\right)+\varepsilon$.
Proof. We use the same decomposition of $\operatorname{err}\left(h, X^{\mathcal{O}}\right)$ for $h \in \mathcal{H}_{i}$ as in the previous lemma. If $h=$ $\arg \min _{h^{\prime} \in \mathcal{H}_{i}} \operatorname{err}\left(h^{\prime}, T_{i, n_{i}}^{\mathcal{O}}\right)$, then $\operatorname{err}\left(h, U_{i}^{\mathcal{O}}\right) \leq \operatorname{err}\left(h^{*}, U_{i}^{\mathcal{O}}\right)+\Delta_{i, n_{i}}$ and thus $\operatorname{err}\left(h, X^{\mathcal{O}}\right) \leq \operatorname{err}\left(h^{*}, X^{\mathcal{O}}\right)+$ $\left(\left|U_{i}\right| /|X|\right) \Delta_{i, n_{i}}$. Also, any hypothesis $h \in \mathcal{H}_{i}$ has error at most $\operatorname{err}\left(h^{*}, X^{\mathcal{O}}\right)+\left|U_{i}\right| /|X|$. The exit conditions ensure that these upper bounds are always at most $\operatorname{err}\left(h^{*}, X^{\mathcal{O}}\right)+\varepsilon$.

Both the fall-back label complexity guarantee as well as those for certain specific hypothesis classes and distributions (e.g. thresholds on the line, homogeneous linear separators under the uniform distribution) carry over from $A^{2}$ proper to Reduction-based $A^{2}$.


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[^1]:    ${ }^{2}$ Although our algorithm is most naturally seen as an extension of Cohn-Atlas-Ladner, a similar reduction to supervised learning can be used for $A^{2}$, as we demonstrate in Appendix B.

[^2]:    ${ }^{3}$ The $\tilde{O}$ notation suppresses $\log 1 / \delta$ and terms polylogarithmic in those that appear.
    ${ }^{4}$ If LEARN $\mathcal{H}_{\mathcal{H}}$ cannot find a hypothesis consistent with $S \cup\left\{\left(x_{n}, y\right)\right\}$ for some $y$, then it is clear that $h^{*}(x)=-y$. In this case, we simply add $\left(x_{n},-y\right)$ to $S$, regardless of $\Delta_{n-1}$.

