
Supplemental: Eigenvalue Decay Implies Polynomial-Time Learnability for Neural Networks

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A Background on Learning Models and Generalization Bounds

A.1 Model and Generalization Bounds

We will work in the general non-realizable model of statistical learning theory also known as the *agnostic model of learning*. In this model, the labels presented to the learner are arbitrary, and the goal is to output a hypothesis that is competitive with the best fitting function from some fixed class:

Definition A (Agnostic Learning [5, 3]). *A concept class $\mathcal{C} \subseteq \mathcal{Y}^{\mathcal{X}}$ is agnostically learnable with respect to loss function $l : \mathcal{Y}' \times \mathcal{Y} \rightarrow \mathbb{R}^+$ (where $\mathcal{Y} \subseteq \mathcal{Y}'$) and distribution D over $\mathcal{X} \times \mathcal{Y}$, if for every $\delta, \epsilon > 0$ there exists a learning algorithm \mathcal{A} given access to examples drawn from D , \mathcal{A} outputs a hypothesis $h : \mathcal{X} \rightarrow \mathcal{Y}'$, such that with probability at least $1 - \delta$,*

$$E_{(\mathbf{x}, y) \sim D}[l(h(\mathbf{x}), y)] \leq \min_{c \in \mathcal{C}} E_{(\mathbf{x}, y) \sim D}[l(c(\mathbf{x}), y)] + \epsilon. \quad (1)$$

Furthermore, we say that \mathcal{C} is efficiently agnostically learnable to error ϵ if \mathcal{A} can output an h satisfying Equation (1) with running time polynomial in n , $1/\epsilon$ and $1/\delta$.

The agnostic model generalizes Valiant’s PAC model of learning [6], and so all of our results will hold for PAC learning as well. The following is a well known theorem for proving generalization based on Rademacher complexity.

Theorem A ([1]). *Let \mathcal{D} be a distribution over $\mathcal{X} \times \mathcal{Y}$ and let $l : \mathcal{Y}' \times \mathcal{Y}$ be a b -bounded loss function that is L -Lipschitz in its first argument. Let \mathcal{F} be a class of functions from \mathcal{X} to \mathcal{Y}' and for any $f \in \mathcal{F}$, and $S = ((\mathbf{x}_1, y_1), \dots, (\mathbf{x}_m, y_m)) \sim \mathcal{D}^m$ and $\delta > 0$, with probability at least $1 - \delta$ we have,*

$$\left| E_{(\mathbf{x}, y) \sim \mathcal{D}}[l(f(\mathbf{x}), y)] - \frac{1}{m} \sum_{i=1}^m l(f(\mathbf{x}_i), y_i) \right| \leq 4 \cdot L \cdot \mathcal{R}_m(\mathcal{F}) + 2 \cdot b \cdot \sqrt{\frac{\log(1/\delta)}{2m}}$$

where $\mathcal{R}_m(\mathcal{F})$ is the Rademacher complexity of the function class \mathcal{F} .

The Rademacher complexity of this linear class can be bounded by using the following theorem.

Theorem B ([4]). *Let \mathcal{K} be a subset of a Hilbert space equipped with inner product $\langle \cdot, \cdot \rangle$ such that for each $x \in \mathcal{K}$, $\langle \mathbf{x}, \mathbf{x} \rangle \leq X^2$, and let $\mathcal{W} = \{\mathbf{x} \rightarrow \langle \mathbf{x}, \mathbf{w} \rangle \mid \langle \mathbf{w}, \mathbf{w} \rangle \leq W^2\}$ be a class of linear functions. Then it holds that*

$$\mathcal{R}_m(\mathcal{W}) \leq X \cdot W \cdot \sqrt{\frac{1}{m}}.$$

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B Proof of Theorem 8

We bound the error for each of the approximations: sparsification, preconditioning and lagrangian relaxation in the following lemma.

Lemma A. *The errors due to the following approximations can be bounded as follows.*

1. *Error due to sparsification:* $\|\bar{K}_\gamma \bar{\alpha}_\gamma - Y\|_2 \leq \|K_\gamma \alpha_\gamma - Y\|_2 + \frac{\eta\sqrt{m}}{\lambda+\gamma}$
2. *Error due to preconditioning:* $\|K_\gamma \alpha_\gamma - Y\|_2 \leq \|K\alpha - Y\|_2 + \frac{\gamma\sqrt{m}}{\lambda+\gamma}$
3. *Error due to lagrangian relaxation:* $\|K\alpha - Y\|_2 \leq \|K\alpha_B - Y\|_2 + \sqrt{\lambda m B}$

Proof. The errors can be bounded as follows.

1. We have,

$$\begin{aligned} & \|\bar{K}_\gamma \bar{\alpha}_\gamma - Y\|_2 - \|K_\gamma \alpha_\gamma - Y\|_2 \\ & \leq \|\bar{K}_\gamma \bar{\alpha}_\gamma - K_\gamma \alpha_\gamma\|_2 \end{aligned} \quad (2)$$

$$= \|\bar{K}_\gamma (\bar{K}_\gamma + \lambda m I)^{-1} Y - K_\gamma (K_\gamma + \lambda m I)^{-1} Y\|_2 \quad (3)$$

$$= \lambda m \left\| \left(-(\bar{K}_\gamma + \lambda m I)^{-1} + (K_\gamma + \lambda m I)^{-1} \right) Y \right\|_2 \quad (4)$$

$$= \lambda m \left\| (\bar{K}_\gamma + \lambda m I)^{-1} (\bar{K}_\gamma - K_\gamma) (K_\gamma + \lambda m I)^{-1} Y \right\|_2 \quad (5)$$

$$\leq \lambda m \left\| (\bar{K}_\gamma + \lambda m I)^{-1} \right\|_2 \|\bar{K}_\gamma - K_\gamma\|_2 \left\| (K + (\lambda + \gamma)mI)^{-1} \right\|_2 \|Y\|_2 \quad (6)$$

$$\leq \frac{\|\bar{K}_\gamma - K_\gamma\|_2}{(\lambda + \gamma)\sqrt{m}} \leq \frac{\eta\sqrt{m}}{\lambda + \gamma}. \quad (7)$$

Here 2 follows from triangle inequality, 3 follows from substitution and 4 follows from using $A(A + cI)^{-1} = (A + cI - cI)(A + cI)^{-1} = I - c(A + cI)^{-1}$. 5 follows from $a^{-1} - b^{-1} = -a^{-1}(a - b)b^{-1}$ and 6 follows from $\|AB\|_2 \leq \|A\|_2 \|B\|_2$. Lastly 7 follows from $\|A^{-1}\|_2 = \lambda_{\min}(A)^{-1}$, $\lambda_{\min}(A + cI) \geq c$ for psd A . We also use $K_\gamma = K + \gamma m I$ and $\|Y\|_2 \leq \sqrt{m}$.

2. Similar to the above proof, we have,

$$\begin{aligned} & \|K_\gamma \alpha_\gamma - Y\|_2 - \|K\alpha - Y\|_2 \\ & \leq \|K_\gamma \alpha_\gamma - K(K + \lambda m I)^{-1} Y\|_2 \end{aligned} \quad (8)$$

$$= \|K_\gamma (K_\gamma + \lambda m I)^{-1} Y - K(K + \lambda m I)^{-1} Y\|_2 \quad (9)$$

$$= \lambda m \left\| (K_\gamma + \lambda m I)^{-1} (K_\gamma - K) (K + \lambda m I)^{-1} Y \right\|_2 \quad (10)$$

$$\leq \lambda m \left\| (K + (\lambda + \gamma)mI)^{-1} \right\|_2 \|\gamma m I\|_2 \left\| (K + \lambda m I)^{-1} \right\|_2 \|Y\|_2 \quad (11)$$

$$\leq \frac{\gamma\sqrt{m}}{\lambda + \gamma}. \quad (12)$$

3. Since α minimizes Optimization Problem 4, we have

$$\|K\alpha - Y\|_2^2 \leq \|K\alpha - Y\|_2^2 + \lambda m \alpha^T K \alpha \quad (13)$$

$$\leq \|K\alpha_B - Y\|_2^2 + \lambda m \alpha_B^T K \alpha_B \quad (14)$$

$$\leq \|K\alpha_B - Y\|_2^2 + \lambda m B \quad (15)$$

where the last inequality follows from $\alpha_B^T K \alpha_B \leq B$ by the constraint of the bounded optimization problem. Taking the square-root, we get,

$$\|K\alpha - Y\|_2 \leq \sqrt{\|K\alpha_B - Y\|_2^2 + \lambda m B} \leq \|K\alpha_B - Y\|_2 + \sqrt{\lambda m B} \quad (16)$$

□

Note that $\bar{K}\bar{\alpha}_\gamma = K_\gamma\alpha^*$ by the definition of α^* , from the previous lemma, we have,

$$\|\bar{K}\bar{\alpha}_\gamma - Y\|_2 - \|K\alpha_B - Y\|_2 \leq \frac{\eta\sqrt{m}}{\lambda + \gamma} + \frac{\gamma\sqrt{m}}{\lambda + \gamma} + \sqrt{\lambda m B} = \beta \quad (17)$$

where $\beta = \frac{(\eta + \gamma)\sqrt{m}}{\lambda + \gamma} + \sqrt{\lambda m B}$. Squaring and then dividing by m on both sides, we get

$$\frac{1}{m} \|\bar{K}\bar{\alpha}_\gamma - Y\|_2^2 \leq \frac{1}{m} \|K\alpha_B - Y\|_2^2 + 2\frac{\beta}{m} \|K\alpha_B - Y\|_2 + \frac{\beta^2}{m} \quad (18)$$

$$\leq \frac{1}{m} \|K\alpha_B - Y\|_2^2 + 2\frac{\beta}{\sqrt{m}} + \frac{\beta^2}{m} \quad (19)$$

$$\leq \frac{1}{m} \|K\alpha_B - Y\|_2^2 + 3\frac{\beta}{\sqrt{m}} \quad (20)$$

The second inequality follows from $\|K\alpha_B - Y\|_2^2 \leq \|Y\|_2^2 \leq m$ since 0 is a feasible solution for Optimization Problem 3. The last inequality follows from assuming $\frac{\beta}{\sqrt{m}} \leq 1$ which holds for our choice of β . Setting the values in the lemma satisfies the last inequality gives us $\beta \leq \frac{\epsilon\sqrt{m}}{3}$ giving us the desired bound.

C Proof of Theorem 10

Observe that,

$$\begin{aligned} d_\eta(K_\gamma) &= \text{tr}(K_\gamma(K_\gamma + \eta m I)^{-1}) \\ &= \sum_{i=1}^m \frac{\lambda_i(K_\gamma)}{\lambda_i(K_\gamma) + \eta m} \\ &\leq \sum_{i=1}^j \frac{\lambda_i(K_\gamma)}{\lambda_i(K_\gamma)} + \sum_{i=j+1}^m \frac{\lambda_i(K_\gamma)}{\eta m} \\ &\leq j + \sum_{i=j+1}^m \frac{\gamma m + \lambda_i(K)}{\eta m} \\ &\leq j + 1 + \sum_{i=j+1}^m \frac{\lambda_i(K)}{\eta m} \end{aligned}$$

Here the second equality follows from trace of matrix being equal to the sum of the eigenvalues and the last follows from $\gamma m \leq \eta$.

1. For (C, p) -polynomial eigenvalue decay with $p > 1$,

$$\sum_{i=k+1}^m \frac{\lambda_i(K)}{\eta m} = \sum_{i=k+1}^m \frac{C i^{-p}}{\eta} \leq \frac{C}{\eta} \int_{k+1}^{\infty} i^{-p} di = \frac{C(k+1)^{-p+1}}{(p-1)\eta}$$

Substituting $j = \left(\frac{C}{(p-1)\eta}\right)^{1/p}$ we get the required bound.

2. For C -exponential eigenvalue decay,

$$\sum_{i=k+1}^m \frac{\lambda_i(K)}{\eta m} = \sum_{i=k+1}^m \frac{C e^{-i}}{\eta} \leq \sum_{i=k+1}^{\infty} \frac{C e^{-i}}{\eta} = \frac{C e^{-k}}{(e-1)\eta}$$

Substituting $j = \log\left(\frac{C}{(e-1)\eta}\right)$ we get the required bound.

Remark: Based on the above analysis, observe that we only need the eigenvalue decay to hold after the j th eigenvalue for j defined above. Thus the top $j - 1$ eigenvalues need not be constrained.

D Proof of Theorem 11

For $\mathcal{S} = (\mathbf{x}_i, y_i)_{i=1}^m$ and $h_{\mathcal{S}}$ the output of the compression scheme, we have

$$\frac{1}{m} \sum_{i=1}^m (h_{\mathcal{S}}(\mathbf{x}_i) - y_i)^2 \leq \frac{1}{m} \sum_{i=1}^m \left(\sum_{j \in \mathcal{I}} (K(\mathbf{x}_j, \mathbf{x}_i) + \gamma m \mathbb{1}[\mathbf{x}_j = \mathbf{x}_i]) \tilde{\alpha}_j^* - y_i \right)^2 \quad (21)$$

$$\leq \frac{1}{m} \sum_{i=1}^m \left(\sum_{j \in \mathcal{I}} (K(\mathbf{x}_j, \mathbf{x}_i) + \gamma m \mathbb{1}[\mathbf{x}_j = \mathbf{x}_i]) \alpha_j^* - y_i \right)^2 + \frac{\epsilon}{2} \quad (22)$$

$$= \frac{1}{m} \|K_{\gamma} \alpha^* - Y\|_2^2 + \frac{\epsilon}{2} \quad (23)$$

$$= \frac{1}{m} \|\bar{K}_{\gamma} \bar{\alpha}_{\gamma} - Y\|_2^2 + \frac{\epsilon}{2} \quad (24)$$

$$= \frac{1}{m} \|K \alpha_B - Y\|_2^2 + \frac{\epsilon}{2} + \frac{\epsilon}{2} \quad (25)$$

$$= \min_{h \in H_{\psi}} \left(\frac{1}{m} \sum_{i=1}^m (h(\mathbf{x}_i) - y_i)^2 \right) + \epsilon \quad (26)$$

Here 21 follows from the fact that since the output is in $[0, 1]$ clipping only reduces the loss, 22 follows from the precision used while compressing and since square loss is 2-Lipschitz, 23 follows from representing it in the matrix form, 24 follows since $\alpha^* = K_{\gamma}^{-1} \bar{K}_{\gamma} \bar{\alpha}_{\gamma}$ by definition, 25 follows from Theorem 8 with the given parameters satisfying the theorem for $\epsilon/2$ and lastly 26 follows from the definition of α_B .

The size of the above scheme can be bounded using the following lemma.

Lemma B. *The bit complexity of the side information of the selection scheme κ given above is $O\left(d \log\left(\frac{d}{\delta}\right) \log\left(\frac{\sqrt{m} B M d \log(d/\delta)}{\epsilon^4}\right)\right)$ where d is the η -effective dimension of K_{γ} for $\eta = \frac{\epsilon^3}{5832B}$ and $\gamma = \frac{\epsilon^3}{5832Bm}$.*

Proof. From the selection scheme we can bound the norm of $\alpha^* = K_{\gamma}^{-1} \bar{K}_{\gamma} \bar{\alpha}_{\gamma}$ for $\gamma = \frac{\epsilon^3}{5832Bm}$, the side information, as follows,

$$\|\alpha^*\|_2 = \|K_{\gamma}^{-1} \bar{K}_{\gamma} \bar{\alpha}_{\gamma}\|_2 \quad (27)$$

$$= \|K_{\gamma}^{-1} \bar{K}_{\gamma} (\bar{K}_{\gamma} + \lambda m I)^{-1} Y\|_2 \quad (28)$$

$$\leq \|K_{\gamma}^{-1}\|_2 \|\bar{K}_{\gamma} (\bar{K}_{\gamma} + \lambda m I)^{-1}\|_2 \|Y\|_2 \quad (29)$$

$$\leq \frac{1}{\gamma m} \cdot 1 \cdot \sqrt{m} \quad (30)$$

$$= \frac{1}{\gamma \sqrt{m}} = \frac{5832 \sqrt{m} B}{\epsilon^3}. \quad (31)$$

Thus we can upper bound the bit complexity of the non-decimal part of α^* as,

$$\begin{aligned} \sum_{i \in \mathcal{I}} \log(|\alpha_i^*|) &= \frac{1}{2} \sum_{i=1}^{|\mathcal{I}|} \log((\alpha_i^*)^2) \\ &\leq \frac{|\mathcal{I}|}{2} \log\left(\frac{\sum_{i=1}^{|\mathcal{I}|} (\alpha_i^*)^2}{|\mathcal{I}|}\right) \\ &\leq |\mathcal{I}| \log\left(\frac{\|\alpha^*\|_2}{\sqrt{|\mathcal{I}|}}\right) \leq |\mathcal{I}| \log\left(\frac{5832 \sqrt{m} B}{\epsilon^3}\right) \end{aligned}$$

where $|\mathcal{I}| = O\left(d \log\left(\frac{d}{\delta}\right)\right)$ according to Theorem 7. Since each non-zero index has $\frac{\epsilon}{4M|\mathcal{I}|}$ precision, we need $|\mathcal{I}| \log\left(\frac{4M|\mathcal{I}|}{\epsilon}\right)$ bits for the decimal part. Combining the two-parts we get the required bound. \square

E Proof of Theorem 13

Since \mathcal{C} is ϵ_0 -approximated by H_ψ we have,

$$\min_{h \in H_\psi} \left(\frac{1}{m} \sum_{i=1}^m (h(\mathbf{x}_i) - y_i)^2 \right) \leq \min_{c \in \mathcal{C}} \left(\frac{1}{m} \sum_{i=1}^m (c(\mathbf{x}_i) - y_i)^2 \right) + 2\epsilon_0 \leq \frac{1}{m} \sum_{i=1}^m (c^*(\mathbf{x}_i) - y_i)^2 + 2\epsilon_0$$

where $c^* \in \mathcal{C}$ be such that it minimizes $\mathbb{E}_{(x,y) \sim \mathcal{D}}(c(x) - y)^2$ over all $c \in \mathcal{C}$. The first inequality follows from square loss being 2-Lipschitz and the last inequality follows from c^* being a feasible solution.

Let K be the empirical gram matrix corresponding to k_ψ on \mathcal{S} . Let $h_\mathcal{S}$ be the hypothesis output by Algorithm 1 with input $(\mathcal{S}, K, \epsilon_1, \delta/4, B, M)$ for $\epsilon_1 > 0$ chosen later. From Theorem 11 with probability $1 - \delta/4$, we have

$$\frac{1}{m} \sum_{i=1}^m (h_\mathcal{S}(\mathbf{x}_i) - y_i)^2 \leq \min_{h \in H_\psi} \left(\frac{1}{m} \sum_{i=1}^m (h(\mathbf{x}_i) - y_i)^2 \right) + \epsilon_1.$$

We know that for every $c \in \mathcal{C}$, the square loss is bounded by 1, thus using Chernoff-Hoeffding inequality, with probability $1 - \delta/4$, we have

$$\frac{1}{m} \sum_{i=1}^m (c^*(\mathbf{x}_i) - y_i)^2 \leq \mathbb{E}_{(\mathbf{x},y) \sim \mathcal{D}}(c^*(\mathbf{x}) - y)^2 + \epsilon_2$$

where $\epsilon_2 = \sqrt{\frac{\log(4/\delta)}{2m}}$.

Now the output of $h_\mathcal{S}$ lies in $[0, 1]$ thus for all (\mathbf{x}, y) , $(y - h_\mathcal{S}(\mathbf{x}))^2$ lies in $[0, 1]$. Thus viewing $h_\mathcal{S}$ as the output of the compression scheme (κ, ρ) of size k (Theorem 11), by Theorem 4, we have with probability $1 - \delta/4$,

$$\left| \mathbb{E}_{(\mathbf{x},y) \sim \mathcal{D}}(h_\mathcal{S}(\mathbf{x}) - y)^2 - \frac{1}{m} \sum_{i=1}^m (h_\mathcal{S}(\mathbf{x}_i) - y_i)^2 \right| \leq \sqrt{\frac{\epsilon_3}{m} \sum_{i=1}^m (h_\mathcal{S}(\mathbf{x}_i) - y_i)^2 + \epsilon_3} \leq \epsilon_3 + \sqrt{\epsilon_3} \leq 2\sqrt{\epsilon_3}$$

where $\epsilon_3 = 50 \cdot \frac{k \log(m/k) + \log(4/\delta)}{m}$.

Combining the above, we have with probability $1 - \delta$,

$$\mathbb{E}_{(\mathbf{x},y) \sim \mathcal{D}}(h_\mathcal{S}(\mathbf{x}) - y)^2 \leq \frac{1}{m} \sum_{i=1}^m (h_\mathcal{S}(\mathbf{x}_i) - y_i)^2 + 2\sqrt{\epsilon_3} \quad (32)$$

$$\leq \min_{h \in H_\psi} \left(\frac{1}{m} \sum_{i=1}^m (h(\mathbf{x}_i) - y_i)^2 \right) + \epsilon_1 + 2\sqrt{\epsilon_3} \quad (33)$$

$$\leq \frac{1}{m} \sum_{i=1}^m (c^*(\mathbf{x}_i) - y_i)^2 + 2\epsilon_0 + \epsilon_1 + 2\sqrt{\epsilon_3} \quad (34)$$

$$\leq \min_{c \in \mathcal{C}} (\mathbb{E}_{(\mathbf{x},y) \sim \mathcal{D}}(c(\mathbf{x}) - y)^2) + 2\epsilon_0 + \epsilon_1 + \epsilon_2 + 2\sqrt{\epsilon_3} \quad (35)$$

Using Theorem 10 we can bound k depending on the different eigenvalue decay assumption. Now we set $\epsilon_1 = \epsilon/3$ and substituting for m . Recall that ϵ_2 and ϵ_3 are functions of m and for the chosen m , they are bounded by $\epsilon/3$ giving us the desired bound. Since Algorithm 1 runs in time $\text{poly}(m, n)$ we get the required time complexity.

F Proof of Theorem 15

We use the following theorem that follows directly from the structural results in [2] (and uses the composed-kernel technique of Zhang et al. [7]).

Theorem C. Consider the following hypothesis class $\mathcal{H}_{\text{MK}_d} = \{\mathbf{x} \rightarrow \langle \mathbf{v}, \psi(\mathbf{x}) \rangle \mid \mathbf{v} \in \mathcal{K}_{\text{MK}_d}, \langle \mathbf{v}, \mathbf{v} \rangle \leq B\}$ where $\mathcal{K}_{\text{MK}_d}$ is the Hilbert space corresponding to the Multinomial Kernel³ and ψ is the corresponding feature vector. For $D > 0$, consider the composed class $\mathcal{H}^{(D)} = \{\mathbf{x} \rightarrow \langle \mathbf{v}, \psi^{(D)}(\mathbf{x}) \rangle \mid \mathbf{v} \in \mathcal{K}^{(D)}, \langle \mathbf{v}, \mathbf{v} \rangle \leq B\}$ where $\psi^{(D)}$ is the feature vector of the D -times composed kernel $K^{(D)}$ ⁴. Then for $\mathcal{X} = \mathbb{S}^{n-1}$,

1. **Single ReLU:** $\mathcal{C}_{\text{relu}} = \mathcal{N}[\sigma_{\text{relu}}, 0, \cdot, 1]$ is ϵ -approximated by \mathcal{H}_d for $d = O(1/\epsilon)$ and $B = 2^{(\tau/\epsilon)}$ with $M = d + 1$,
2. **Network of ReLUs:** $\mathcal{C}_{\text{relu}-D} = \mathcal{N}[\sigma_{\text{relu}}, D, W, T]$ is ϵ -approximated by $\mathcal{H}_{(D)}$ for $B = 2^{(\tau W^D D T / \epsilon)^D}$ with $M = 2$,
3. **Network of Sigmoids:** $\mathcal{C}_{\text{sig}-D} = \mathcal{N}[\sigma_{\text{sig}}, D, W, T]$ is ϵ -approximated by $\mathcal{H}_{(D)}$ for $B = 2^{(\tau T \log(W^D D / \epsilon))^D}$ with $M = 2$,

for some sufficiently large constant $\tau > 0$.

The proof follows from applying Theorem 13 to the appropriate kernel from previous theorem and substituting the corresponding eigenvalue decays to compute the sample size needed by Algorithm 1 for learnability. For example, for the case of single ReLU, $M = \text{poly}(1/\epsilon)$, $B = 2^{(\tau/\epsilon)}$ and we take $p \geq \xi/\epsilon$. So for any $C = (n \cdot 1/\epsilon)^{\zeta p}$, we obtain sample complexity $m = \tilde{O}((C 2^{(\tau/\epsilon)})^{1/p} \log(M)/\epsilon^{2+3/p}) = \text{poly}(n, 1/\epsilon)$. Since the algorithm takes time at most $\text{poly}(m, n)$, we obtain the required result.

G Proof of Corollary 16

By assumption the 2-norm of each weight vector is bounded by 1, which implies that the 1-norm of the weight vector to the one hidden unit at layer two is at most $\sqrt{\ell}$. Also observe that, the maximum 2-norm of any input vector \mathbf{z} to a hidden unit with weight vector \mathbf{w} is bounded by $\sqrt{\ell}$ hence $|\mathbf{w} \cdot \mathbf{x}| \leq \sqrt{\ell}$. Using these properties we can apply Theorem 15 with parameters $W = \sqrt{\ell}$, $T = \sqrt{\ell}$ and $D = 1$ to obtain the required result.

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³The multinomial kernel defined by [2] is $\text{MK}_d(\mathbf{x}, \mathbf{x}') = \sum_{i=0}^d (\mathbf{x} \cdot \mathbf{x}')^i$.

⁴[7] defined kernel $K^{(1)}(\mathbf{x}, \mathbf{x}') = \frac{1}{2 - (\mathbf{x} \cdot \mathbf{x}')}$. The corresponding composed kernel function is defined as $K^{(D)}(\mathbf{x}, \mathbf{x}') = \frac{1}{2 - K^{(D-1)}(\mathbf{x}, \mathbf{x}')}$