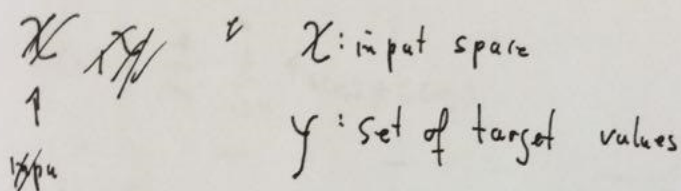


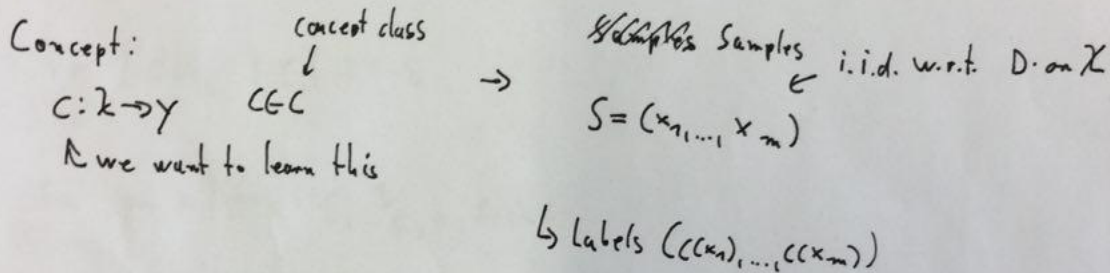
Starting point:

Terminology:



For simplicity:

$$Y = \{0, 1\}$$



Task: Given  ~~$S$~~   $S$ , find suitable  $h_S \in \mathcal{H}$   $\downarrow$  Hypothesis class  
~~Hypothesis~~

Selection: Error function:

For  $h \in \mathcal{H}$  and concept  $c$ , underlying distribution  $D$ :

Generalization Error / Risk:

$$R(h) = \Pr_{x \sim D} [h(x) \neq c(x)] = \mathbb{E}_{x \sim D} [\mathbb{1}_{h(x) \neq c(x)}]$$

More accessible :

Empirical Error / Empirical Risk:

For  $h \in H$  and target concept  $c^*$ , for sample  $S = (x_1, \dots, x_m)$  :

$$\hat{R}(h) = \frac{1}{m} \sum_{i=1}^m 1_{h(x_i) \neq c(x_i)}$$

PAC - Framework :

Concept class  $C$  is (by def.) PAC learnable iff:  $\exists$  algorithm  $A$ ,  $\text{poly}(\cdot, \cdot, \cdot, \cdot)$  s.t.  $\forall \epsilon > 0, \delta > 0 \forall D \text{ on } \mathcal{X} \forall c \in C$ :

$$\Pr_{S \sim D^m} [R(h_S) \leq \epsilon] \geq 1 - \delta$$

$$\text{for } m \geq \text{poly}(\frac{1}{\epsilon}, \frac{1}{\delta}, n, \text{size}(C))$$

Last time: Bounds on  $R(h_S)$  !

Consistent case ( $R(h_S) = 0$ ) :

with probability at least  $(1 - \delta)$ ,

$$R(h_S) \leq \frac{1}{m} (\log |H| + \log \frac{1}{\delta}) \quad (\Rightarrow)$$

$\forall \epsilon, \delta > 0$  :

$$\Pr_{S \sim D^m} [R(h_S) \leq \epsilon] \geq 1 - \delta \text{ holds}$$

$$\text{if } m \geq \frac{1}{\epsilon} (\log |H| + \log \frac{1}{\delta})$$

Inconsistent case :

$|H| < \infty, \forall \delta > 0$  with prob. at least  $1 - \delta$  :

$$\forall h \in H, R(h) \leq \hat{R}(h) + \sqrt{\frac{\log |H| + \log \frac{1}{\delta}}{2m}}$$

Problem:  $|H| \stackrel{!}{\neq} \infty$

Remedy today!

First: Introduce different measure of complexity!

Definition: Empirical Rademacher complexity

$G \ni g: Z \rightarrow [a, b]$ ,  $S = (z_1, \dots, z_m)$  a fixed sample of size  $m$ .

$$\hat{R}_S(G) = E_{\sigma} \left[ \sup_{g \in G} \frac{1}{m} \sum_{i=1}^m \sigma_i g(z_i) \right],$$

where  $\sigma = (\sigma_1, \dots, \sigma_m)^T$  with the  $\sigma_i$ 's i.i.d. (uniformly), taking values in  $\{-1, 1\}$ . " $\sigma_i$ 's" are called Rademacher variables.

What is happening?

$$g_S := (g(z_1), \dots, g(z_m))^T$$

$\sigma \cdot g_S$ : measures correlation of  $g_S$  with random noise

$\sup_{g \in G} \frac{\sigma \cdot g_S}{m}$ : measure how well  $G$  correlates with  $\sigma$  over  $S$ .

$\hat{R}_S$ : measures on average how well " $G$ " correlates with random noise

Definition: Rademacher complexity.

Let samples be drawn according to  $D$ . Define:

$$R_m(G) := \mathbb{E}_{S \sim D^m} [\hat{R}_S(G)]$$

We will need:

Mc Diar mids inequality:

Let  $(Z_1, \dots, Z_N) = Z$  be a finite seq. of independent random variables, each with  $h$  values in  $Z$  and  $\varphi: Z^h \rightarrow \mathbb{R}$  a meas. fct. s.t.  $|\varphi(z) - \varphi(z')| \leq \nu_i$  whenever  $z$  and  $z'$  only differ in the  $i$ th coordinate. Then  $\forall \varepsilon > 0$

$$\mathbb{P}[\varphi(Z) - \mathbb{E}[\varphi(Z)] \geq \varepsilon] \leq \exp\left[-\frac{2\varepsilon^2}{\sum_{i=1}^n \nu_i}\right]$$

(Same for  $\varphi \leftrightarrow \mathbb{E}(\varphi)$ ).



Theorem:

Let  $G$  be a family of functions mapping from  $Z$  to  $[0, 1]$ . Then  $\forall \delta > 0$  with probability at least  $1 - \delta$ :

$\forall g \in G$ :

$$\mathbb{E}[g(z)] \leq \frac{1}{m} \sum_{i=1}^m g(z_i) + 2R_m(G) + \sqrt{\frac{\log \frac{1}{\delta}}{2m}} \quad (I)$$

$$\mathbb{E}[g(z)] \leq \frac{1}{m} \sum_{i=1}^m g(z_i) + 2\hat{R}_S(G) + 3\sqrt{\frac{\log \frac{2}{\delta}}{2m}}$$

Pf.: For  $S = (z_1, \dots, z_m)$ ,  $g \in G$ , Let:

$$E_S[g] := \sum_{i=1}^m g(z_i).$$

Define

$$\phi(S) := \sup_{g \in G} E[g] - E_S^1[g].$$

Let  $S$  and  $S'$  be two samples differing in exactly one point,  
a.g.  $z_m$  in  $S$  and  $z'_m$  in  $S'$ .

Then

$$\begin{aligned} \phi(S') - \phi(S) &\leq \sup_{g \in G} \left[ E_{S'}^1[g] - E_S^1[g] \right] \\ &= \sup_{g \in G} \frac{g(z_m) - g(z'_m)}{m} \leq \frac{1}{m} \\ & \quad g: z \rightarrow [0, 1]. \end{aligned}$$

Similarly

$$\phi(S) - \phi(S') \leq \frac{1}{m}. \quad \text{Thus } |\phi(S) - \phi(S')| \leq \frac{1}{m}.$$

Mc Diarmid,  $V_i = \frac{1}{m}$ :

$$\mathbb{P}[\phi(S) - E_S[\phi(S)] \geq \varepsilon] \leq e^{-2m\varepsilon^2} =: \delta$$

→ solving for  $\varepsilon$ :

$$\phi(S) \leq E_S[\phi(S)] + \sqrt{\frac{\log \frac{1}{\delta}}{2m}}$$

Next we bound

$$\begin{aligned} E_S [\phi(S)] &= E_S \left[ \sup_{g \in H} E[g] - \hat{E}_S(g) \right] \\ &= E_S \left[ \sup_{g \in H} E_{S'} \left[ \hat{E}_{S'}(g) - \hat{E}_S(g) \right] \right] \\ &\leq E_{S, S'} \left[ \sup_{g \in H} \left( \hat{E}_{S'}(g) - \hat{E}_S(g) \right) \right] \end{aligned}$$

Jensen's;  $\sup(\cdot)$  is convex

convex  $\uparrow$

$$\int \left( \int g d\mu \right) \leq \int g d\mu$$

$$\begin{aligned} &= E_{S, S'} \left[ \sup_{g \in H} \frac{1}{m} \sum_{i=1}^m \left( g(z_i') - g(z_i) \right) \right] \\ &= E_{S, S'} \left[ \sup_{g \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i (g(z_i') - g(z_i)) \right] \end{aligned}$$

$\uparrow$   
if  $\sigma_i = 1$ : no problem

if  $\sigma_i = -1$ : switch  $z_i \leftrightarrow z_i'$  in  $S$  and  $S'$ .

But we average over  $S, S'$ .

$$\begin{aligned} &\leq E_{S, S'} \left[ \sup_{g \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i g(z_i) \right] + E_{S, S'} \left[ \sup_{g \in H} \frac{1}{m} \sum_{i=1}^m -\sigma_i g(z_i) \right] \\ &= 2 E_{S, S'} \left[ \sup_{g \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i g(z_i) \right] = 2 \mathcal{R}_m(G). \end{aligned}$$

Thus

$$(I): E[g(z)] \leq \frac{1}{m} \sum_{i=1}^m g(z_i)$$

$$\phi(S) \leq 2R_m + \sqrt{\frac{\log \frac{1}{\delta}}{2m}}$$

$$\downarrow \phi(S) := \sup_{g \in G} E(g) - E_S(g)$$

With prob. at least  $1-\delta$

$$E(g(z)) \leq \sup_{g \in G} E(g(z)) \leq E_S[g] + 2R_m + \sqrt{\frac{\log \frac{1}{\delta}}{2m}}$$

For II:  $S \rightarrow S_{\frac{\delta}{2}}$

Then with prob. at least  $1-\delta/2$ :

$$E(g(z)) \leq E_S[g] + 2\hat{R}_S(G) + \sqrt{\frac{\log \frac{2}{\delta}}{2m}}$$

Note:

$$\hat{R}_S(G) - \hat{R}_{S'}(G) = E \left[ \sup_{g \in G} g(z) - \sup_{g \in G} g(z') \right]$$

$$\hat{R}_S(G) - \hat{R}_{S'}(G) = E \left[ \sup_{g \in G} \frac{1}{m} \left( \sum_{i=1}^{m-1} \sigma_i g(z_i) + \sigma_m g(z'_m) \right) \right]$$

$$- E \left[ \sup_{g \in G} \frac{1}{m} \sum_{i=1}^{m-1} g(z_i) \sigma_i \right]$$

$$\leq \frac{1}{m}$$

$$\sigma_m g(z'_m) \leq \sigma_m g(z) + \tau$$

→ Mc Diar mind again:

$$\mathcal{R}_m \leq \hat{\mathcal{R}}_S^1(G) + \sqrt{\frac{\log \frac{2}{\delta}}{2m}}$$

with prob. at least  $1 - \delta/2$

→ with probability at least  $1 - \delta$

$$E(g(z)) \leq E_S^1[g] + 2 \hat{\mathcal{R}}_S^1(G) + 3 \sqrt{\frac{\log \frac{2}{\delta}}{2m}}$$

Lemma:

Let  $H$  be a family of functions taking values in  $[-1, 1]$ .

Let  $G$  be the family of zero-one loss fcts. associated to  $G$ :

$$G = \{x, y \mapsto 1_{h(x) \neq y} : h \in H\}$$

For any sample  $S = ((x_1, y_1), \dots, (x_m, y_m))$  of elements in  $\mathcal{X} \times \{-1, 1\}$ ,

let  $S_{\mathcal{X}} = (x_1, \dots, x_m)$ . Then

$$\hat{\mathcal{R}}_S^1(G) = \frac{1}{2} \hat{\mathcal{R}}_{S_{\mathcal{X}}}^1(H)$$

Pf.:

$$\hat{\mathcal{R}}_S^1(G) = E \left[ \sup_{h \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i 1_{h(x_i) \neq y_i} \right]$$

$$= E \left[ \sup_{h \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i \frac{1 - \gamma_i h(x_i)}{2} \right]$$

$$= \frac{1}{2} E \left[ \sup_{h \in H} \frac{1}{m} \sum_{i=1}^m -\sigma_i \gamma_i h(x_i) \right]$$

$$= \frac{1}{2} E \left[ \sup_{h \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right] = \frac{1}{2} \hat{\mathcal{R}}_{S_{\mathcal{X}}}^1(H)$$



Note: this implies  $R_m(G) = \frac{1}{2} R_m(H)$  by taking expectations!

→ use this for bounds on Risk function!

Theorem: Rademacher Complexity bounds (binary)

Let  $H$  be a family of functions, taking values in  $\{-1, +1\}$ .

Let  $D$  be the dist. over the input space  $X$ .

Then  $\forall \delta > 0$  with probability at least  $1 - \delta$  over ~~draw~~ a sample  $S$ ,  $\forall h \in H$ :

$$R(h) \leq \hat{R}(h) + R_m(H) + \sqrt{\frac{\log \frac{1}{\delta}}{2m}} \quad (\text{III})$$

$$R(h) \leq \hat{R}(h) + \hat{R}_S(H) + 3\sqrt{\frac{\log \frac{1}{\delta}}{2m}} \quad (\text{IV})$$

Pf. Apply the two previous results!

(IV) is Data dependent

Can we compute  $\hat{R}_S(H)$ ? Note

$$\hat{R}_S(H) = E_{\sigma} \left[ \sup_{h \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right] = -E_{\sigma} \left[ \inf_{h \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i) \right]$$

For fixed ~~\*~~ value of  $\sigma$ , computing  $\inf_{h \in H} \frac{1}{m} \sum_{i=1}^m \sigma_i h(x_i)$

is empirical risk minimization → could be computationally hard. → Better estimates?

Growth function:

Def.: Growth function:

$\Gamma_H: \mathbb{N} \rightarrow \mathbb{N}$  for a hypothesis set  $H$  is defined via:

$$\forall m \in \mathbb{N}: \Gamma_H(m) = \max_{\{x_1, \dots, x_m\}} |\{h(x_1), \dots, h(x_m)\}| : h \in H$$

Maximum # of distinct ways in which  $m$  points can be classified.

Lemma: Growth function under compositions:

Consider function classes:

$$\mathcal{F}_1 \subseteq Y^X, \quad \mathcal{F}_2 \subseteq Z^Y \quad \text{and} \quad \mathcal{F} = \mathcal{F}_2 \circ \mathcal{F}_1$$

The respective growth functions satisfy

$$\Gamma(n) \leq \Gamma_1(n) \Gamma_2(n)$$

Proof:

Fix an arbitrary ~~subset~~ subset  $A \subseteq X$  of cardinality  $n$ .  
with  $g := \mathcal{F}_1|_A$ , we can write:

$$\mathcal{F}|_A = \bigcup_{g \in \mathcal{G}} \{f \circ g \mid f \in \mathcal{F}_2\}. \quad \text{Thus:}$$

$$|\mathcal{F}|_A \leq |\mathcal{F}_1|_A \max_{g \in \mathcal{G}} |\{f \circ g \mid f \in \mathcal{F}_2\}|$$

$$\leq \Gamma_1(n) \max_{g \in \mathcal{G}} |\mathcal{F}_2|_{g(A)}$$

$$\leq \Gamma_1(n) \Gamma_2(n)$$

Next we want to relate the growth function to the Rademacher complexity.

We use Massart's lemma:

Lemma:

Let  $A \subseteq \mathbb{R}^m$  be a finite set with  $r = \max_{x \in A} \|x\|_2$ .

Then:

$$\mathbb{E}_{\sigma} \left[ \frac{1}{m} \sup_{x \in A} \sum_{i=1}^m \sigma_i x_i \right] \leq \frac{r \sqrt{2 \log |A|}}{m}$$

where  $\sigma_i$ 's are independent uniform random variables, taking values in  $\{-1, +1\}$  and  $x = \begin{pmatrix} x_1 \\ \vdots \\ x_m \end{pmatrix}$ .

Pf.:

For  $\forall t > 0$ :

Jensen

$$\begin{aligned} \exp\left(t \mathbb{E}_{\sigma} \left[ \sup_{x \in A} \sum_{i=1}^m \sigma_i x_i \right]\right) &\stackrel{\downarrow}{\leq} \mathbb{E}_{\sigma} \exp\left[t \sup_{x \in A} \sum_{i=1}^m \sigma_i x_i\right] \\ &= \mathbb{E}_{\sigma} \sup_{x \in A} \exp\left[t \sum_{i=1}^m \sigma_i x_i\right] \leq \sum_{x \in A} \mathbb{E}_{\sigma} \left( \exp\left[t \sum_{i=1}^m \sigma_i x_i\right] \right). \end{aligned}$$

Since  $\sigma_i$ 's are independent

$$\begin{aligned} \sum_{x \in A} \mathbb{E}_{\sigma} \exp\left(t \sup_{x \in A} \sum_{i=1}^m \sigma_i x_i\right) &\leq \sum_{x \in A} \prod_{i=1}^m \mathbb{E}_{\sigma_i} \exp[t \sigma_i x_i] \\ &\leq \sum_{x \in A} \prod_{i=1}^m \exp\left[\frac{t^2 (d_i r_i)^2}{8}\right] \end{aligned}$$

Hoeffding

$$= \sum_{x \in A} \exp\left[\frac{t^2}{2} \sum_{i=1}^m x_i^2\right] \leq \sum_{x \in A} \exp\left[\frac{t^2 r^2}{2}\right] = |A| e^{\frac{t^2 r^2}{2}}$$

log and divide by  $t$ :

$$\mathbb{E}_{\sigma} \left[ \sup_{x \in A} \sum_{i=1}^m \sigma_i x_i \right] \leq \frac{\log |A|}{t} + \frac{t r^2}{2}$$

minimize upper bound at  $t = \frac{\sqrt{2 \log |A|}}{r}$ :

$$\mathbb{E}_{\sigma} \left[ \sup_{x \in A} \sum_{i=1}^m \sigma_i x_i \right] \leq r \sqrt{2 \log |A|}$$

Hoeffding:  $x$  be any R.V. with  $\mathbb{E}[x] = 0$  and s.t.  $a \leq x \leq b$ . Then  $\forall \lambda \in \mathbb{R}$ ,  $\mathbb{E}[e^{\lambda x}] \leq \exp\left(\frac{\lambda^2 (b-a)^2}{8}\right)$   $a \leq 0 \leq b$ !

Corr.:

Let  $G$  be a family of fcts.  $\rightarrow \{-1, +1\}$ . Then:

$$R_m(G) \leq \sqrt{\frac{2 \log T_G(m)}{m}}$$

Proof:

For a fixed sample  $S = (x_1, \dots, x_m)$ , we denote by  $G|_S$  the set of vectors of function values  $(g(x_1), \dots, g(x_m))^T$  where  $g \in G$ . Since values are in  $\{-1, +1\}$ ,  $\sqrt{m}$  is norm bound. Then apply Massart's lemma as follows

$$R_m(G) = E_S \left[ E_{\sigma} \left[ \sup_{u \in G|_S} \frac{1}{m} \sum_{i=1}^m \sigma_i u_i \right] \right] \leq E_S \left[ \frac{\sqrt{m} \sqrt{2 \log |G|_S}}{m} \right]$$

By def.  $|G|_S \leq T_G(m)$ . Thus

$$R_m(G) \leq E_S \left[ \frac{\sqrt{m} \sqrt{2 \log T_G(m)}}{m} \right] = \sqrt{\frac{2 \log T_G(m)}{m}}$$

Cor.: Growth function generalization bound:

$\mathcal{H}$  be a family of functions taking values in  $\{-1, +1\}$ .

Then  $\forall \delta > 0$  with prob. at least  $1 - \delta$ ,  $\forall h \in \mathcal{H}$ :

$$R(h) \leq \hat{R}(h) + \sqrt{\frac{d \log \Gamma_{\mathcal{H}}(m)}{m}} + \sqrt{\log\left(\frac{1}{\delta}\right) / 2m}$$

Growth function eval. for ~~the~~ every  $m$  tedious.

→ Scalar measure of complexity?

Vapnik - Chervonenkis dimension

If  $|Y| = d$  :  $\Gamma(n)$  behaviour peculiar!

$\exists d \in \mathbb{N}_0^{\infty}$  s.t.  $\Gamma(n) = 2^n$  for  $n \leq d$

$\Gamma(n)$  poly. bdd. for  $n > d$ .

Def.:

For  $F \subseteq Y^{\mathcal{X}}$  with  $Y$  binary:

$$VCdim(F) := \max \{n \in \mathbb{N}_0 \mid \Gamma(n) = 2^n\}$$

if the max. exists and  $VCdim(F) = \infty$  otherwise

In other words

If  $VCdim(F) = d$ , then  $\exists A \subseteq \mathcal{X}$  of  $d$  pts.

s.t.  $F|_A = Y^A$  and the  $VCdim$  is the largest

such number!  $\perp$

Example I:

If  $\mathcal{F} = \{ \mathbb{R} \ni x \mapsto \operatorname{sgn}[x-b] \}_{b \in \mathbb{R}}$ , then

$\operatorname{vc dim}(\mathcal{F}) = 1$  since  $r(n) = n+1$

Example II:

Lemma: Can prove:

Let  $\mathcal{G}$  be a real vector space of functions from  $X$  to  $\mathbb{R}$  and

$\phi \in \mathbb{R}^X$ . Then  $\mathcal{F} := \{ x \mapsto \operatorname{sgn}[g(x) + \phi(x)] \}_{g \in \mathcal{G}} \subseteq \{-1, 1\}^X$

has  $\operatorname{vc dim}(\mathcal{F}) = \dim(\mathcal{G})$



example:

If  $\mathcal{F} = \{ \mathbb{R} \ni x \mapsto \text{sgn}[x-b] \}_{b \in \mathbb{R}}$ , then

$\text{VC dim } \mathcal{F} = 1$  since  $r(n) = n+1$ .

---

Theorem: VC-dichotomy of growth function  
Consider a function class  $\mathcal{F} \subseteq \mathcal{Y}^{\mathcal{X}}$  with binary target space  $\mathcal{Y}$  and VC-dim  $d$ . Then

$$r(n) = \begin{cases} 2^n & \text{if } n \leq d \\ \leq \left(\frac{en}{d}\right)^d & \text{if } n > d \end{cases}$$

Pf.:  $r(n) = 2^n \quad \forall n \leq d$  holds by def. of the VC dim.

For  $n > d$ , we show that  $\forall A \subseteq \mathcal{X}$  with  $|A| = n$ , the following is true:

$$|\mathcal{F}|_A \leq |\{B \subseteq A \mid \mathcal{F}|_B = \mathcal{Y}^B\}|.$$

If this holds, we can upper bound the r.h.s.

by ~~the~~ 
$$\sum_{i=0}^d \binom{n}{i} \leq \sum_{i=0}^n \binom{n}{i} \left(\frac{n}{d}\right)^{d-i}$$
$$= \left(\frac{n}{d}\right)^d \left(1 + \frac{d}{n}\right)^n \leq \left(\frac{n}{d}\right)^d e d.$$

Hence: prove

$$|\mathcal{F}|_A \leq |\{B \subseteq A \mid \mathcal{F}|_B = \gamma^B\}|$$

Induction on  $|A|$ .

For  $|A|=1$ : true (note that  $\emptyset \subseteq B$ )

Now assume it holds for  $|A|=n-1$ .

Let  $a$  be any element of  $A$  and define

$$\mathcal{F}' := \{h \in \mathcal{F}|_A \mid \exists g \in \mathcal{F}|_{A \setminus a} : h(a) = g(a) \wedge (h-g)|_{A \setminus a} = 0\}$$

$$\mathcal{F}_a := \mathcal{F}'|_{A \setminus a}$$

Then  $|\mathcal{F}|_A = |\mathcal{F}_a| + |\mathcal{F}_a|$ . Both terms

on r.h.s. can be bdd. by induction hypothesis.

For the first term:

$$|\mathcal{F}_a| \leq |\{B \subseteq A \setminus a \mid \mathcal{F}|_B = \gamma^B \wedge a \notin B\}|$$

The second term can be bdd. by

$$|\mathcal{F}_a| = |\mathcal{F}'|_{A \setminus a} \leq |\{B \subseteq A \setminus a \mid \mathcal{F}'|_B = \gamma^B\}|$$

$$= |\{B \subseteq A \setminus a \mid \mathcal{F}'|_{B \cup a} = \gamma^{B \cup a}\}|$$

$$= |\{B \subseteq A \mid \mathcal{F}'|_{B \cup a} = \gamma^{B \cup a} \wedge a \in B\}|$$

$$\leq |\{B \subseteq A \mid \mathcal{F}|_B = \gamma^B \wedge a \in B\}|$$

Cor ::

VC dim gen. bands

Let  $\mathcal{H}$  be a family of functions taking values in  $\{ -1, +1 \}$  with VC dim  $d$ .

Then  $\forall \delta > 0$  with prob. at least  $1 - \delta$ , the following holds  $\forall h \in \mathcal{H}$ :

$$R(h) \leq \hat{R}(h) + \sqrt{\frac{2d \log \frac{em}{\delta}}{n}} + \log \sqrt{\frac{\log \frac{2}{\delta}}{2n}}$$

$$\rightarrow R(h) \leq \hat{R}(h) + O\left(\sqrt{\frac{\log \frac{m}{d}}{m/d}}\right)$$