

Private learning implies quantum stability

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We show the following web of implications:

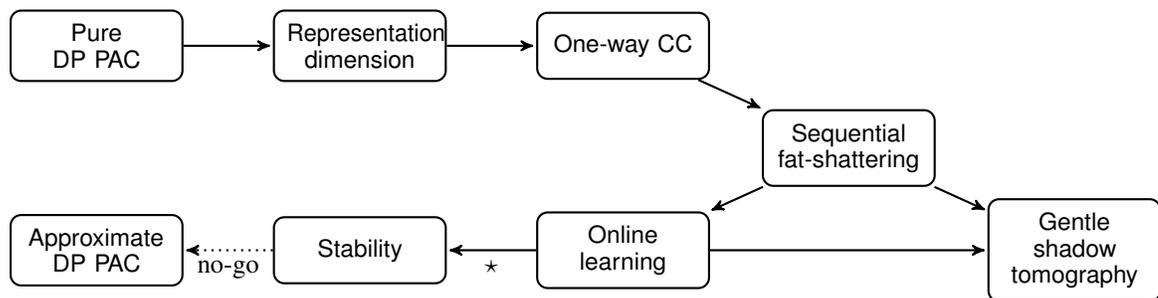


Figure 1: Summary of results for learning real-valued concept classes and quantum states with imprecise feedback. Except for the \star -arrow, an arrow $A \rightarrow B$ implies that, if the sample complexity of learning in model A or the combinatorial parameter A is S_A , then the complexity of learning in model B or the combinatorial parameter B is $S_B = \text{poly}(S_A)$. The dotted arrow signifies that a technique used to prove that arrow for Boolean functions is a no-go for our quantum learning setting.

1

2 A Preliminaries

3 **Notation.** Throughout this paper we will use the following notation. We let \mathcal{X} be the input domain
 4 of real-valued functions (eventually when instantiating to quantum learning, we will let \mathcal{X} be the set
 5 of all possible 2-outcome measurements denoted by \mathcal{M}). We will let \mathcal{C} be a concept class of real
 6 valued functions, i.e., $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ and let \mathcal{H} be a *collection* of concept classes \mathcal{C} . For a
 7 distribution $D : \mathcal{X} \rightarrow [0, 1]$, two functions $h, c : \mathcal{X} \rightarrow [0, 1]$ and a distance parameter $r \in [0, 1]$, we
 8 define loss as

$$\text{Loss}_D(h, c, r) := \Pr_{x \sim D} [|h(x) - c(x)| > r]. \quad (1)$$

9 **The quantum learning setting.** While we are interested in the quantum learning setting – learning
 10 n -qubit quantum states in the class \mathcal{U} over an orthogonal basis of n -qubit quantum measurements,
 11 \mathcal{M} – our results apply more generally to learning an arbitrary real-valued function class $\mathcal{C} = \{f : \mathcal{X} \rightarrow [0, 1]\}$
 12 with imprecise adversarial feedback. Therefore the learning models we introduce, and
 13 our theorems in the rest of this paper, will be for the more general real-valued setting.

14 For $\mathcal{X} = \mathcal{M}$, these two problems are equivalent: there is a one-to-one mapping between the set of all
 15 quantum states and real-valued functions on \mathcal{M} , i.e., for every σ , one can clearly associate a function
 16 $f_\sigma : \mathcal{M} \rightarrow [0, 1]$ defined as $f_\sigma(M) = \text{Tr}(M\sigma)$ and for the converse direction, given an arbitrary
 17 $c : \mathcal{M} \rightarrow [0, 1]$, one can find a density matrix σ for which $c(M) = \text{Tr}(M\sigma)$ for all $M \in \mathcal{M}$ (and
 18 this uses the orthogonality of \mathcal{M} crucially). Hence, if one can learn \mathcal{C} for $\mathcal{X} = \mathcal{M}$ then one can learn
 19 the class of quantum states \mathcal{U} , and the converse is also true. When \mathcal{U} is a subset of the set of all

20 n -qubit states, the learner we construct is an improper learner, i.e., it could output σ not in \mathcal{U} , which
 21 nevertheless is useful for prediction.

22 A.1 Learning models of interest

23 **PAC learning.** We first introduce the PAC learning model for the real-valued concept classes.

24 **Definition A.1** (PAC learning). *Let $\alpha, \zeta \in [0, 1]$. An algorithm $\mathcal{A}(\zeta, \alpha)$ -PAC learns \mathcal{C} with sample
 25 complexity m if the following holds: for every $c \in \mathcal{C}$, and distribution $D : \mathcal{X} \rightarrow [0, 1]$, given
 26 m labelled examples $\{(x_i, \hat{c}(x_i))\}_{i=1}^m$ where each $x_i \sim D$ and $|c(x_i) - \hat{c}(x_i)| \leq \zeta/5$, then with
 27 probability at least $3/4$ (over random examples and randomness of \mathcal{A}) outputs a hypothesis h
 28 satisfying¹*

$$\Pr_{y \sim D} [|c(y) - h(y)| \geq \zeta] \leq \alpha. \quad (2)$$

29 We remark that in the definition above, we assume the success probability of the algorithm is $3/4$ for
 30 notational simplicity. With an overhead of $O(\log(1/\beta))$, we can boost $3/4$ to $1 - \beta$ using standard
 31 techniques as mentioned in [1].

32 **Online learning** Let us now introduce the online learning setting in the form of a game between
 33 two players: the learner and the adversary. As always, we shall be concerned with learning real-valued
 34 concept classes $\mathcal{C} := \{f : \mathcal{X} \rightarrow [0, 1]\}$ and we let the target function be $c \in \mathcal{C}$. In the rest of this
 35 paper, we will use the term “online learning” to refer to *improper* online learning², also known
 36 in the literature as online *prediction*, where the learner’s objective is to make predictions for $c(x)$
 37 given some point $x \in \mathcal{X}$, and it may do so using a hypothesis function $f(x)$ not necessarily in \mathcal{C} .
 38 Importantly, we also depart from the real-valued online learning literature in allowing the adversary
 39 to be imprecise; that is, for the adversary to respond to the learner with feedback that is ε -away from
 40 the true value (this is made more precise below). This generalization allows for the case when the
 41 feedback is generated by a randomized algorithm with approximation guarantees, a statistical sample,
 42 or a physical measurement.

43 The following setting, which we also call the *strong feedback* setting, was introduced by [2] to model
 44 online learning of quantum states. The following procedure repeats for T rounds: at the t -th round,

- 45 1. Adversary provides input point in the domain: $x_t \in \mathcal{X}$.
- 46 2. Learner has a local prediction function f_t which may not necessarily be in \mathcal{C} , and predicts
 47 $\hat{y}_t = f_t(x_t) \in [0, 1]$.
- 48 3. Adversary provides strong feedback $\hat{c}(x_t) \in [0, 1]$ satisfying $|\hat{c}(x_t) - c(x_t)| < \varepsilon$.
- 49 4. Learner suffers loss $|\hat{y}_t - c(x_t)|$.

50 At the end of T rounds, the learner has computed a function f_{T+1} , which functions as its prediction
 51 rule. If the learner is such that f_{T+1} is not guaranteed to be in \mathcal{C} , we call the learner an ‘improper
 52 learner’. Such a learner can, however, still make predictions $f_{T+1}(x)$ on any given input $x \in \mathcal{X}$.
 53 Alternatively, we could also require that the learner be ‘proper’, that is, it must output some $f_{T+1} \in \mathcal{C}$.
 54 Generally, the goal of the learner is either to make as few prediction mistakes as possible within
 55 T rounds (where a ‘mistake’ is defined as $|f(x_t) - c(x_t)| > \varepsilon$, to be discussed more below); or to
 56 minimize *regret* for a given notion of loss, which is the total loss of its predictions compared to the
 57 loss of the best possible prediction function that could be found with perfect foresight. Because the
 58 former, ‘mistake-bound’ setting is the one relevant to quantum states, we focus on that and will define
 59 it next.

60 Some variants of our strong feedback setting could also be considered, and we now explain how they
 61 are related to our setting. Firstly, [3] and [4] consider an alternative setting for online prediction of
 62 real-valued functions that differs from ours in step (3). There, the adversary’s feedback is $c(x_t)$ itself
 63 and is infinitely precise; to recover that setting from ours, we merely set $\varepsilon = 0$. Since in our setting
 64 we allow ε arbitrary, we accommodate the possibility of a precision-limited adversary, for instance if

¹An alternative definition of the PAC model of learning is the following: a learner obtains (x_i, b) where
 $b \in \{0, 1\}$ satisfies $\Pr[b = 1] = c(x_i)$. Both these models are equivalent up to poly-logarithmic factors.

²However, whenever we are concerned with online learning of *quantum states*, we take special care to ensure
 that our algorithms are proper, so that the learner’s hypothesis function corresponds to an actual quantum state.

65 the adversary’s feedback comes from some estimation process or physical measurement. A second
66 alternative setting is where the adversary only commits to providing *weak feedback*: $\widehat{c}(x_t) = 0$ if
67 $|\hat{y}_t - c(x_t)| < \varepsilon$ and $\widehat{c}(x_t) = 1$ otherwise. Additionally, the adversary specifies if $c(x_t) > \hat{y}_t + \varepsilon$,
68 or $c(x_t) < \hat{y}_t - \varepsilon$ to the learner. We have termed this ‘weak feedback’ because it contains only two
69 bits of information, whereas for the strong feedback setting considered above, the feedback contains
70 $O(\log(1/\varepsilon))$ bits of information.³

71 **Mistake bound for online learning.** We now introduce the notion of ‘mistake bound’ of an online
72 learner. Before defining the model, we first define an ε -mistake at step (3) of the the T -step procedure
73 we mentioned above.

74 **Definition A.2** (ε -mistake). *Let the target concept be c . At a given round, let the input point be x_t
75 and the learner’s guess be \hat{y}_t . The learner has made a mistake if $|\hat{y}_t - c(x_t)| \geq \varepsilon$.*

76 We now define the mistake-bound model of online learning.

77 **Definition A.3** (Mistake bound). *Let \mathcal{A} be an online learning algorithm for class \mathcal{C} . Given any
78 sequence $S = (x_1, \widehat{c}(x_1)), \dots, (x_T, \widehat{c}(x_T))$, where T is any integer, $c \in \mathcal{C}$ and \widehat{c} is the feedback of
79 the online learner on point x_i . Let $M_{\mathcal{A}}(S)$ be the number of mistakes \mathcal{A} makes on the sequence S .*

80 *We define the mistake bound of learner \mathcal{A} (for \mathcal{C}) as $\max_S M_{\mathcal{A}}(S)$ where S is a sequence of the
81 above form. We say that class \mathcal{C} is online learnable if there exists an algorithm \mathcal{A} for which
82 $M_{\mathcal{A}}(\mathcal{C}) \leq B < \infty$. We further define the mistake bound of a concept class as $M(\mathcal{C}) := \min_{\mathcal{A}} M_{\mathcal{A}}(\mathcal{C})$
83 where the minimization is over all valid online learners \mathcal{A} for \mathcal{C} .*

84 The mistake bound of class \mathcal{C} , $M(\mathcal{C})$ is one way to measure the online learnability of \mathcal{C} . For learning
85 Boolean function classes, [5] showed that this bound gives an operational interpretation to the
86 Littlestone dimension of the function class: $\min_{\mathcal{A}} M_{\mathcal{A}}(\mathcal{C}) = \text{Ldim}(\mathcal{C})$. For showing that there exists
87 \mathcal{A} such that $M_{\mathcal{A}}(\mathcal{C}) \leq \text{Ldim}(\mathcal{C})$, Littlestone constructed a generic algorithm – the *Standard Optimal*
88 *Algorithm* – to learn any class \mathcal{C} that makes at most $\text{Ldim}(\mathcal{C})$ -many mistakes on any sequence of
89 examples.

90 The mistake-bounded online learning model outlined in the previous few paragraphs recovers the
91 ‘online learning of quantum states’ model, proposed by [2], once we specialize to learning quantum
92 states using the translation we provide at the start of this section. Whereas [2]’s focus was on regret
93 bounds for online learning, we instead focus on online learning with bounded mistakes. While this
94 can be viewed as a special case of bounding regret (with an indicator loss function), the mistake-bound
95 viewpoint opens up windows to other models of learning, as we will see in the rest of this paper.

96 A.2 Other tools of interest

97 A.2.1 Differentially-private learning

98 The task of designing randomized algorithms with privacy guarantees has attracted much attention
99 classically with the motivation of preserving user privacy [6]. Below we formally introduce *differential*
100 *privacy*, one way of formalizing privacy. Let \mathcal{A} be a learning algorithm. Let S be a sample set
101 consisting of labelled examples $\{(x_i, \ell_i)\}_{i \in [n]}$ where $x_i \in \mathcal{X}, \ell_i \in [0, 1]$, that is fed to a learning
102 algorithm \mathcal{A} . We say two sample sets S, S' are *neighboring* if there exists $i \in [n]$ such that
103 $(x_i, \ell_i) \neq (x'_i, \ell'_i)$ and for all $j \neq i$ it holds that $(x_j, \ell_j) = (x'_j, \ell'_j)$. Additionally, we define (ε, δ) -
104 indistinguishability of probability distributions: for $a, b, \varepsilon, \delta \in [0, 1]$ let $a \approx_{\varepsilon, \delta} b$ denote the statement
105 $a \leq e^\varepsilon b + \delta$ and $b \leq e^\varepsilon a + \delta$. We say that two probability distributions p, q are (ε, δ) -indistinguishable
106 if $p(E) \approx_{\varepsilon, \delta} q(E)$ for every event E .

107 **Definition A.4** (Differentially-private learning). *A randomized algorithm*

$$\mathcal{A} : (\mathcal{X} \times [0, 1])^n \rightarrow [0, 1]^X$$

108 *is (ε, δ) -differentially-private if for every two neighboring examples $S, S' \in (\mathcal{X} \times [0, 1])^n$, the output
109 distributions $\mathcal{A}(S)$ and $\mathcal{A}(S')$ are (ε, δ) -indistinguishable.*

³That is to say, a learner that works in the strong feedback setting can also work in the weak feedback setting,
by mounting a binary search of the range $[0, 1]$ to obtain for itself an ε -approximation of strong feedback at
every round. Conversely, a learner that works for the weak feedback setting also works in the strong feedback
setting, by throwing away some information in the strong feedback.

110 **Definition A.5** (Differentially-private PAC learning). *Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ be a concept class.*
 111 *Let $\zeta, \alpha \in [0, 1]$ be accuracy parameters and ε, δ be privacy parameters. We say \mathcal{C} can be learned*
 112 *with sample complexity $m(\zeta, \alpha, \varepsilon, \delta)$ in a private PAC manner if there exists an algorithm \mathcal{A} that*
 113 *satisfies the following:*

- 114 • **PAC learner** — *Algorithm \mathcal{A} is a (ζ, α) -PAC learner for \mathcal{C} with sample size m (as formulated*
 115 *in Definition A.1).*
- 116 • **Privacy** — *Algorithm \mathcal{A} is (ε, δ) -differentially private (as formulated in Definition A.4).*

117 *We shall say such a learner is $(\zeta, \alpha, \varepsilon, \delta)$ -PPAC.*

118 A.2.2 Communication complexity.

119 In this section, we introduce one-way classical and quantum communication complexity. Different
 120 from the usual setting, here we consider communication protocols that compute real-valued and not
 121 just Boolean functions. In the one-way classical communication model, there are two parties Alice and
 122 Bob. Let $\mathcal{C} \subseteq \{f : \{0, 1\}^n \rightarrow [0, 1]\}$ be a concept class. We consider the following task which we call
 123 $\text{Eval}_{\mathcal{C}}$: Alice receives a function $f \in \mathcal{C}$ and Bob receives an $x \in \mathcal{X}$. Alice and Bob share random bits
 124 and Alice is allowed to send classical bits to Bob, who needs to output a ζ -approximation of $f(x)$ with
 125 probability $1 - \varepsilon$. We let $R_{\zeta, \varepsilon}^{\rightarrow}(c, x)$ be the *minimum* number of bits that Alice communicates to Bob,
 126 so that he can output a ζ -approximation of $f(x)$ with probability at least $1 - \varepsilon$ (where the probability
 127 is taken over the randomness of Alice and Bob). Let $R_{\zeta, \varepsilon}^{\rightarrow}(\mathcal{C}) = \max\{R_{\zeta, \varepsilon}^{\rightarrow}(c, x) : c \in \mathcal{C}, x \in \mathcal{X}\}$.

128 We will also be interested in the quantum one-way communication model. The setting here is exactly
 129 the same as above, except that now Alice and Bob can apply quantum unitaries locally and Alice is
 130 allowed to send qubits instead of classical bits to Bob. Like before, we let $Q_{\zeta, \varepsilon}^{\rightarrow}(c, x)$ be the *minimum*
 131 number of qubits that Alice communicates to Bob, so that he can output a ζ -approximation of $c(x)$
 132 with probability at least $1 - \varepsilon$ (where the probability is taken over the randomness of Alice and Bob).
 133 Let $Q_{\zeta, \varepsilon}^{\rightarrow}(\mathcal{C}) = \max\{Q_{\zeta, \varepsilon}^{\rightarrow}(c, x) : c \in \mathcal{C}, x \in \mathcal{X}\}$.

134 A.2.3 Stability of algorithms

135 An important conceptual contribution in this paper is the concept of *stability* of algorithms. The
 136 notion of stability has been used in several previous works [6, 7, 8, 9, 10]. In the context of real-valued
 137 functions we are not aware of such a definition. We naturally extend previous definitions of stability
 138 from Boolean-valued functions to real-valued functions as follows.

Definition A.6 (Stability). *Let $\mathcal{C} \subseteq \{f : X \rightarrow [0, 1]\}$ be a concept class and $\eta, \zeta \in [0, 1]$. Let*
 $\mathcal{D} : \mathcal{X} \rightarrow [0, 1]$ be a distribution and $c \in \mathcal{C}$ be a target unknown concept. We say a learning algorithm
 \mathcal{A} is (T, η, ζ) -stable with respect to \mathcal{D} if: given T many labelled examples $S = \{(x_i, c(x_i))\}$ when
 $x_i \sim \mathcal{D}$, there exists a hypothesis f such that

$$\Pr[\mathcal{A}(S) \in \mathcal{T}(\zeta, f)] \geq \eta,$$

139 *where the probability is taken over the randomness of the algorithm \mathcal{A} and the examples S , and*
 140 *$\mathcal{T}(\zeta, f)$ is the function ball of radius ζ around f , i.e $\mathcal{T}(\zeta, f) = \{g : |g(x) - f(x)| < \zeta \text{ for every } x \in$*
 141 *$\mathcal{X}\}$.*

142 It is worth noting that in the standard notion of global stability (for example the one used in [7]), we
 143 say an algorithm \mathcal{A} is stable if a *single* function is output by \mathcal{A} with high probability. In the real-
 144 valued robust scenario, one cannot hope for similar guarantees because the adversary is allowed to be
 145 ζ -off with his feedback at every round. In particular, the adversary's feedback could correspond to a
 146 different function from the target concept c . However, the intuition is that any adversarially-chosen
 147 alternative function cannot be "too" far from c .

148 Inspired by the definition above we also define quantum stability as follows.

149 **Definition A.7** (Quantum Stability). *Let S be a class on n -qubit quantum states and $\eta, \zeta \in [0, 1]$.*
 150 *Let $\mathcal{D} : \mathcal{X} \rightarrow [0, 1]$ be a distribution over orthogonal 2-outcome measurements and $\rho \in S$ be an*
 151 *unknown quantum state. We say a learning algorithm \mathcal{A} is (T, η, ζ) -stable with respect to \mathcal{D} if: given*
 152 *T many labelled examples $Q = \{(E_i, \text{Tr}(\rho E_i))\}$ when $E_i \sim \mathcal{D}$, there exists a quantum state σ such*
 153 *that*

$$\Pr[\mathcal{A}(Q) \in \mathcal{B}(\varepsilon, \sigma)] \geq \eta, \quad (3)$$

154 where the probability is taken over the examples in Q and $\mathcal{B}(\varepsilon, \sigma)$ is the ball of states ε -close to σ
 155 with respect to \mathcal{X} , i.e., $\mathcal{B}(\varepsilon, \sigma) = \{\sigma' : |\text{Tr}(E\sigma) - \text{Tr}(E\sigma')| < \varepsilon \text{ for every } E \in \mathcal{X}\}$.

156 A.2.4 Combinatorial parameters.

157 We define some combinatorial parameters used in PAC learning and online learning real-valued
 158 function classes $\{f : \mathcal{X} \rightarrow [0, 1]\}$. These are the fat-shattering (for PAC learning) and sequential
 159 fat-shattering dimension (for online learning). They can be viewed as the real-valued analogs of
 160 the VC dimension and Littlestone dimension respectively for PAC learning and online learning
 161 Boolean function classes $\{f : \mathcal{X} \rightarrow \{0, 1\}\}$. Below we define the combinatorial parameters for
 162 real-valued functions.

163 **Fat-Shattering dimension** The set $\{x_1, \dots, x_k\} \subseteq \mathcal{X}$ is γ -fat-shattered by concept class \mathcal{C} if there
 164 exists real numbers $\{\alpha_1, \dots, \alpha_k\} \in [0, 1]$ such that for all k -bit strings $y = (y_1 \cdots y_k)$ there exists a
 165 concept $f \in \mathcal{C}$ such that if $y_i = 0$ then $f(x_i) \leq \alpha_i - \gamma$ and if $y_i = 1$ then $f(x_i) \geq \alpha_i + \gamma$.

166 The fat-shattering dimension of \mathcal{C} , or $\text{fat}_\gamma(\mathcal{C})$ is the largest k for which: there exists $\{x_1, \dots, x_k\} \in \mathcal{X}$
 167 that is γ -fat-shattered by \mathcal{C} . We remark that if the functions in \mathcal{C} have range $\{0, 1\}$ and $\gamma > 0$, then
 168 $\text{fat}_\gamma(\mathcal{C})$ is just the standard VC dimension.

169 **Sequential Fat-Shattering dimension** We also define an analog of the fat-shattering dimension
 170 for online learning. The presentation of this dimension closely follows [2]. We say a depth- k tree T
 171 is an ε -sequential fat-shattering tree for \mathcal{C} if it satisfies the following:

- 172 1. For every internal vertex $w \in T$, there is some domain point $x_w \in U$ and threshold
 173 $a_w \in [0, 1]$ associated with w , and
- 174 2. For each leaf vertex $v \in T$, there exists $f \in \mathcal{C}$ that causes us to reach v if we traverse T from
 175 the root such that at any internal node w we traverse the left subtree if $f(x_w) \leq a_w - \varepsilon$ and
 176 the right subtree if $f(x_w) \geq a_w + \varepsilon$. If we view the leaf v as a k -bit string, the function f is
 177 such that for all ancestors u of v , we have $f(x_u) \leq a_u - \varepsilon$ if $v_i = 0$, and $f(x_u) \geq a_u + \varepsilon$
 178 if $v_i = 1$, when u is at depth $i - 1$ from the root.

179 The ε -sequential fat-shattering dimension of \mathcal{C} , denoted $\text{sfat}_\varepsilon(\mathcal{C})$, is the largest k such that we can
 180 construct a complete depth- k binary tree T that is an ε -sequential fat-shattering tree for \mathcal{C} . Again,
 181 we remark that if the functions in \mathcal{C} have range $\{0, 1\}$ and $\varepsilon > 0$, then $\text{sfat}_\varepsilon(\mathcal{C})$ is just the standard
 182 Littlestone dimension [5].

183 **Representation dimension.** The representation dimension of concept class \mathcal{C} roughly considers the
 184 collection of all distributions over sets of hypothesis functions (not necessarily from the class \mathcal{C}) that
 185 “cover” \mathcal{C} . We make this precise below. This dimension is known to capture the sample complexity
 186 of various models of differential private learning Boolean functions [11, 12]. Because we shall be
 187 concerned with learning real-valued concept classes, we define these notions below with an additional
 188 ‘tolerance’ parameter ζ .

189 **Definition A.8** (Deterministic representation dimension DRdim , real-valued analog of [12]). *Let*
 190 $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ *be a concept class. A class of functions* \mathcal{H} *deterministically* (ζ, ε) -*represents* \mathcal{C}
 191 *if for every* $f \in \mathcal{C}$ *and every distribution* $\mathcal{D} : \mathcal{X} \rightarrow [0, 1]$, *there exists* $h \in \mathcal{H}$ *such that*

$$\Pr_{x \sim \mathcal{D}} [|h(x) - f(x)| > \zeta] \leq \varepsilon. \quad (4)$$

192 *The deterministic representation dimension of* \mathcal{C} *(abbreviated* $\text{DRdim}(\mathcal{C})$) *is*

$$\text{DRdim}_{\zeta, \varepsilon}(\mathcal{C}) = \min_{\mathcal{H}} \log |\mathcal{H}| \quad (5)$$

193 *where the minimization is over* \mathcal{H} *that deterministically* (ζ, ε) -*represent* \mathcal{C} .

194 **Definition A.9** (Probabilistic representation dimension PRdim , real-valued analog of [13]). *Let*
 195 $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ *be a concept class. Let* \mathcal{H} *be a collection of concept classes of real-valued*
 196 *functions, and* $\mathcal{P} : \mathcal{H} \rightarrow [0, 1]$. *We say* $(\mathcal{H}, \mathcal{P})$ *is* $(\zeta, \varepsilon, \delta)$ -*representation of* \mathcal{C} *if for every* $f \in \mathcal{C}$
 197 *and distribution* $\mathcal{D} : \mathcal{X} \rightarrow [0, 1]$, *with probability at least* $1 - \delta$ *(over the choice of* $\mathcal{H} \sim \mathcal{P}$)*, there*
 198 *exists* $h \in \mathcal{H}$ *such that*

$$\Pr_{x \sim \mathcal{D}} [|h(x) - f(x)| > \zeta] \leq \varepsilon. \quad (6)$$

199 The probabilistic representation dimension of \mathcal{C} (abbreviated $\text{PRdim}(\mathcal{C})$) is

$$\text{PRdim}_{\zeta, \varepsilon, \delta}(\mathcal{C}) = \min_{(\mathcal{H}, \mathcal{P})} \max_{\mathcal{H} \in \text{supp}(\mathcal{H})} \log |\mathcal{H}|, \quad (7)$$

200 where the outer minimization is over all sets $(\mathcal{H}, \mathcal{P})$ of valid $(\zeta, \varepsilon, \delta)$ -representations.

201 B Robust standard optimal algorithm and mistake bounds

202 In this section, we present an algorithm that improperly online-learns a real-valued function class \mathcal{C} ,
 203 making at most $\text{sfat}(\mathcal{C})$ many mistakes (see Definition A.3). This algorithm is an important tool for
 204 results in the rest of the paper. All results in this section are presented for the general case of online-
 205 learning arbitrary real-valued function classes, with imprecise adversarial feedback. Ultimately, we
 206 will use this algorithm as a subroutine for the specific setting of quantum learning.

207 For learning a Boolean function class \mathcal{C} , [5] showed that the mistake bound $M(\mathcal{C})$ is equal to the
 208 Littlestone dimension $\text{Ldim}(\mathcal{C})$, thus giving an operational interpretation to this dimension. The
 209 aim of this section is to examine if the same operational interpretation holds for the sequential
 210 fat-shattering dimension, in the context of online-learning real-valued functions with strong feedback
 211 (which is also the setting most relevant to quantum learning).

212 Our algorithm’s learning setting generalizes that of [3] and [4], who also studied online learning of
 213 real-valued and multi-class functions (i.e. functions mapping to a finite set), albeit, the former in
 214 the case of precise adversarial feedback ($\varepsilon = 0$). [4] defined several extensions of the Littlestone
 215 dimension Ldim_τ for $\tau \in (0, 2)$ and showed that for learning a multi-class function class \mathcal{C} , $\text{Ldim}_\tau <$
 216 $M(\mathcal{C}) < \text{Ldim}_{2\tau}$. They also showed that for a real-valued function class \mathcal{C} , $\text{sfat}(\mathcal{C})$ is linked to the
 217 Ldim_τ of a discretization of the function class, thus effectively transforming any real-valued learning
 218 problem into a multi-class learning problem. However, their approach does not work for our setting,
 219 for the following reason: if c is the target real-valued function, and the true value of $c(x)$ is ε -close
 220 to a boundary of some class within the discretized range, our ε -imprecise adversary could choose a
 221 value of the feedback $\hat{c}(x)$ that falls in the neighboring class. Hence the resulting multi-class learner
 222 has to deal with the adversary reporting the wrong class, which is beyond the scope of what they
 223 considered.

224 In Section B.1, we first construct an algorithm Robust Standard Optimal Algorithm (RSOA) whose
 225 mistake bound satisfies $M_{\text{RSOA}}(\mathcal{C}) \leq \text{sfat}(\mathcal{C})$ for online-learning with strong feedback. In Section B.2,
 226 we prove some of the properties of this algorithm, which are essential for proving later results in
 227 this paper. Moreover, for online learning with weak feedback, we show that $M(\mathcal{C}) \geq \text{sfat}(\mathcal{C})$.
 228 However, since the type of feedback differs in these two models we consider, we cannot yet state
 229 that $M(\mathcal{C}) = \text{sfat}(\mathcal{C})$ when \mathcal{C} is a real-valued function class (this would be the real-valued analog of
 230 the relation $M(\mathcal{C}) = \text{Ldim}(\mathcal{C})$ for Boolean function classes). It is an open question whether we can
 231 close this gap, but for the rest of this paper, we are concerned solely with online learning with strong
 232 feedback and hence the implication $M_{\text{RSOA}}(\mathcal{C}) \leq \text{sfat}(\mathcal{C})$ is sufficient.

233 B.1 Robust Standard Optimal Algorithm

234 In this section, we give an algorithm to to online-learn real-valued functions with strong feedback.
 235 In order to handle subtleties caused by learning functions with output in $[0, 1]$ instead of $\{0, 1\}$, we
 236 define the notion of an ζ -cover. This was introduced by [3] and in order to handle inaccuracies in the
 237 output of an adversary, we extend their notion to define an *interleaved ζ -cover*.

238 **Definition B.1** (ζ -cover and interleaved ζ -cover). *Let $0 < \zeta < 1$ be such that $1/\zeta$ is an integer.*
 239 *A ζ -cover of the $[0, 1]$ interval is a set of non-overlapping half-open intervals (‘bins’) of width ζ*
 240 *given by $\{[0, \zeta), [\zeta, 2\zeta), \dots, [1 - \zeta, 1]\}$ with the midpoints $\mathcal{I}_\zeta = \{\zeta/2, 3\zeta/2, \dots, 1 - \zeta/2\}$ where*
 241 *$|\mathcal{I}_\zeta| = 1/\zeta$. Given a ζ -cover \mathcal{I}_ζ , the corresponding interleaved ζ -cover $\tilde{\mathcal{I}}_\zeta$ is the set of overlapping*
 242 *half-open intervals (‘super-bins’) of width 2ζ (each consisting of two adjacent bins in \mathcal{I}_ζ) given by*
 243 *$\{[0, 2\zeta), [\zeta, 3\zeta), \dots, [1 - 2\zeta, 1]\}$ with the midpoints $\tilde{\mathcal{I}}_\zeta = \{\zeta, 2\zeta, \dots, 1 - \zeta\}$ where $|\tilde{\mathcal{I}}_\zeta| = |\mathcal{I}_\zeta| - 1$.*
 244 *We denote a super-bin with midpoint r as $\text{SB}(r)$.*

245 We will also need the definition of a ζ -ball.

246 **Definition B.2** (ζ -ball). *An ζ -ball around an arbitrary point $x \in [0, 1]$ (denoted $B(\zeta, x)$) is the open*
 247 *interval of radius ζ around x , i.e., $B(\zeta, x) := (x - \zeta, x + \zeta)$*

248 As we mentioned earlier, the FAT-SOA algorithm of [3] used α -covers to understand real-valued
 249 online learning, however, it does not suffice in the setting of quantum learning since the output of the
 250 adversary could be imprecise. To account for this, we use interleaved α -covers defined above. Our
 251 learning algorithm will take advantage of the following property enjoyed by the interleaved α -cover:
 252 the ζ -ball of any point is guaranteed to be *entirely* contained inside some super-bin, i.e., for every
 253 $x \in (\zeta, 1 - \zeta)$, $\alpha > 2\zeta$ and $r = \arg \min_{r \in \tilde{\mathcal{J}}_{2\zeta}} \{|x - r|\}$, we have $B(\zeta, x) \subset \text{SB}(r)$. Finally, we
 254 need one more notation: given a set of functions $V \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$, $r \in \tilde{\mathcal{J}}_{2\zeta}$ and $x \in \mathcal{X}$, define
 255 a (possibly empty) subset $V(r, x) \subseteq V$ as

$$V(r, x) = \{f \in V : f(x) \in B(2\zeta, r)\},$$

256 i.e., $V(r, x)$ are the set of functions $f \in V$ for which $f(x)$ is within a 2ζ -ball around r or $f(x) \in$
 257 $[r - 2\zeta, r + 2\zeta]$. We are now ready to present our mistake-bounded online learning algorithm for
 258 learning real-valued functions. Our algorithm is Algorithm 1.

Algorithm 1 Robust Standard Optimal Algorithm, RSOA $_{\zeta}$

Input: Concept class $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$, target (unknown) concept $c \in \mathcal{C}$, and $\zeta \in [0, 1]$.

Initialize: $V_1 \leftarrow \mathcal{C}$

- 1: **for** $t = 1, \dots, T$ **do**
- 2: A learner receives x_t and maintains set V_t , a set of ‘‘surviving functions’’.
- 3: For every super-bin midpoint $r \in \tilde{\mathcal{J}}_{2\zeta}$ the learner computes the set of functions $V_t(r, x_t)$.
- 4: A learner finds the super-bin which achieves the maximum $\text{sfat}(\cdot)$ dimension

$$R_t(x_t) := \left\{ \arg \max_{r \in \tilde{\mathcal{J}}_{2\zeta}} \text{sfat}_{2\zeta}(V_t(r, x_t)) \in \tilde{\mathcal{J}}_{2\zeta} \right\}$$

- 5: The learner computes the mean of the set $R_t(x_t)$, i.e., let

$$\hat{y}_t := \frac{1}{|R_t(x_t)|} \sum_{r \in R_t(x_t)} r.$$

- 6: The learner outputs \hat{y}_t and receives feedback $\hat{c}(x_t)$.
- 7: Learner makes the update $V_{t+1} \leftarrow \{g \in V_t \mid g(x_t) \in B(\zeta, \hat{c}(x_t))\}$
- 8: **end for**

Outputs: The intermediate predictions \hat{y}_t for $t \in [T]$, and a final prediction function/hypothesis which is given by $f(x) := R_{T+1}(x)$.

259 We first provide some intuition about this algorithm. At round t , the set of functions that has ‘survived’
 260 all previous rounds is V_t : in particular, V_t consists of functions which are consistent with the feedback
 261 received in the previous $t - 1$ iterations. Here, ‘consistent’ means that suppose x_1, \dots, x_{t-1} were
 262 presented to a learner previously, then, for every $g \in V_t$, $g(x_i) \in B(\zeta, \hat{c}(x_i))$ for $i \in [t - 1]$. This is
 263 clear from Line 7 of the algorithm; indeed, notice that V_t either stays the same as V_{t-1} or shrinks at
 264 every round. At round t , once a learner receives x_t , it always replies with \hat{y}_t that is either ζ -close
 265 to the true $c(x_t)$ else, aims to reduce V_{t-1} as much as possible. In particular, for every super-bin
 266 $r \in \tilde{\mathcal{J}}_{2\zeta}$, the learner identifies the subset of surviving functions that map to that super-bin at x_t , i.e.,
 267 $f \in V_t$ that satisfy $f(x_t) \in B(2\zeta, r)$. This forms the set $V_t(r, x_t)$. The learner then computes $\text{sfat}_{2\zeta}$
 268 of the set of functions $V_t(r, x_t)$ and picks out the super-bins $r \in \tilde{\mathcal{J}}_{2\zeta}$ that maximize this combinatorial
 269 quantity, and output the mean of their midpoints as the prediction \hat{y}_t . Intuitively, the parameter $\text{sfat}(\cdot)$
 270 serves as a surrogate metric for the number of functions mapping to a certain interval. Using $\text{sfat}(\cdot)$
 271 to define this prediction rule thus maximizes the number of eliminated functions for every mistake
 272 of the learner. Once it receives the feedback $\hat{c}(x_t)$, the learner updates V_t to V_{t+1} and this process
 273 repeats for T steps. We now list a few properties of this algorithm.

274 **B.2 Properties and guarantees of RSOA**

275 **Lemma B.3.** RSOA $_{\zeta}$ (denoted RSOA) has the following properties:

276 1. ζ -consistency: at the t -th iteration every $f \in V_t$ satisfies $|f(x_i) - \widehat{c}(x_i)| \leq \zeta$ for $i \in [t-1]$.
 277 2. Correctness: the target function c is never eliminated, i.e., $c \in V_t$ for every $t \in [T]$.

278 3. For every $t \in [T], x \in \mathcal{X}$, any pair of points $r, r' \in \tilde{\mathcal{F}}_{2\zeta}$ for which

$$\text{sfat}_{2\zeta}(V_t(r, x)) = \text{sfat}_{2\zeta}(V_t(r', x)) = \text{sfat}_{2\zeta}(V_t) \quad (8)$$

279 also satisfies $|r - r'| < 4\zeta$. Additionally for all $r \in \tilde{\mathcal{F}}_{2\zeta}$, $\text{sfat}_{2\zeta}(V_t(r, x)) \leq \text{sfat}_{2\zeta}(V_t)$.

280 4. RSOA is deterministic, i.e., for the same sequence of inputs $(x_1, \widehat{c}(x_1)), \dots, (x_T, \widehat{c}(x_T))$
 281 provided by the adversary to the learner (each of which is followed by a response $\widehat{y}_1, \dots, \widehat{y}_T$
 282 of the learner), the RSOA algorithm produces the same function f .

283 *Proof.* The first item follows by construction. At the end of i th round, the following update is
 284 performed: $V_{i+1} \leftarrow \{g \in V_i \mid g(x) \in B(\zeta, \widehat{c}(x_i))\} \subseteq V_i$. This eliminates all functions g for
 285 which $g(x_i) \notin B(\zeta, \widehat{c}(x_i))$ from the set V_{i+1} , hence all functions for which $|f(x_i) - \widehat{c}(x_i)| > \zeta$ are
 286 eliminated.

287 The second item follows trivially: by assumption $y_t = c(x_t)$ is in the ζ -ball of $\widehat{c}(x_t)$. Thus the target
 288 concept c is never eliminated in the update $V_{t+1} \leftarrow \{g \in V_t \mid g(x) \in B(\zeta, \widehat{c}(x_t))\}$.

289 We now show the third item. Suppose by contradiction, there is a pair $r, r' \in \tilde{\mathcal{F}}_{2\zeta}$ such that

$$\text{sfat}_{2\zeta}(V_t(r, x)) = \text{sfat}_{2\zeta}(V_t(r', x)) = \text{sfat}_{2\zeta}(V_t)$$

290 and $|r - r'| > 4\zeta$. Let $\text{sfat}_{2\zeta}(V_t) = d$. Without loss of generality, we assume $r > r'$. Then let
 291 $s = (r + r')/2$. Clearly, for every $f \in V_t(r, x)$ we have $f(x) \geq s + \zeta$ and $g \in V_t(r', x)$ we have
 292 $g(x) \leq s - \zeta$. This means that, given a sequential fat-shattering tree of depth d for $V_t(r, x)$, and the
 293 tree also of depth d for $V_t(r', x)$, we may join them together by adding a root node with the label x
 294 and the threshold s , and this new tree of depth $d+1$ is sequentially fat-shattered by $V_t(r, x) \cup V_t(r', x)$
 295 and hence by V_t (which is a superset). This contradicts the assumption that $\text{sfat}_{2\zeta}(V_t) = d$, because
 296 by definition of $\text{sfat}(\cdot)$ dimension, d is the depth of the *deepest* tree for the functions in V_t . The
 297 “additionally” part follows immediately because $V_t(r, x) \subseteq V_t$.

298 The final item of the lemma is clear because steps 3 to 7 in the RSOA algorithm are deterministic and
 299 involve no randomness from a learner. \square

300 Having established these properties, are now ready to prove our main theorem bounding the maximum
 301 number of prediction mistakes that RSOA makes.

302 **Theorem B.4** (RSOA mistake bound). *Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ be a concept class and $\zeta > 0$.
 303 Given the setting of online learning with strong feedback, i.e., at every round $t \in [T]$, the feedback
 304 $\widehat{c}(x_t)$ is ζ -close to the true value $|c(x_t) - \widehat{c}(x_t)| \leq \zeta$, RSOA_ζ (described in Algorithm 1) is such that,
 305 for every T , the algorithm makes a predictions \widehat{y}_t satisfying*

$$\sum_{t=1}^T \mathbb{I}[|\widehat{y}_t - c(x_t)| > 5\zeta] \leq \text{sfat}_{2\zeta}(\mathcal{C})$$

306 *Proof.* The intuition is that whenever the learner makes a mistake, functions are eliminated from the
 307 ‘surviving set’, such that $\text{sfat}(\cdot)$ of the remaining functions decreases by 1. Since the true function c
 308 is never eliminated from V_t , and the $\text{sfat}(\cdot)$ dimension of a set consisting of a single function is 0, no
 309 more than $\text{sfat}(\cdot)$ mistakes can be made.

310 First observe that, whenever the algorithm makes a mistake, i.e., $|\widehat{y}_t - c(x_t)| > 5\zeta$, it also follows
 311 that $|\widehat{y}_t - \widehat{c}(x_t)| > 4\zeta$ because $\widehat{c}(x_t)$ is an ζ -approximation of $c(x_t)$. Below we show that on every
 312 round where $|\widehat{y}_t - \widehat{c}(x_t)| > 4\zeta$, $\text{sfat}(V_{t+1}) \leq \text{sfat}(V_t) - 1$. Together with property 2 of Lemma B.3
 313 and the fact that $V_1 = \mathcal{C}$ this already implies that no more than $\text{sfat}(\mathcal{C})$ mistakes are made by RSOA.

314 Suppose $|\widehat{y}_t - \widehat{c}(x_t)| > 4\zeta$. Fix t and x_t . Observe that by property 3 Eq. (8) (in Lemma B.3) there are
 315 at most three super-bins whose midpoints r satisfy $\text{sfat}_{2\zeta}(V_t(r, x)) = \text{sfat}_{2\zeta}(V_t)$, i.e., between 0 and
 316 3 super-bins achieve the upper-bound on $\text{sfat}(\cdot)$ at each round, which we now call $\text{UB}_t := \text{sfat}_{2\zeta}(V_t)$.
 317 We now analyze each of four cases for the number of upper-bound-achieving super-bins.

318 **Case 1:** $\text{sfat}_{2\zeta}(V_t(r, x_t)) < \text{UB}_t$ for every $r \in \tilde{\mathcal{J}}_{2\zeta}$, i.e., no super-bins achieve UB_t . Every update
319 of V_t updates it to the functions within some ζ -ball, $\bigcirc := B(\zeta, \hat{c}(x_t))$. Observe that \bigcirc is entirely
320 contained within some super-bin, call it SB (note that even if \hat{c}_t is at the boundary of two super-bins, it
321 would still be inside the super-bin that is in-between the two, by definition of the interleaved ζ -cover).
322 Hence, $\text{sfat}(\bigcirc) \leq \text{sfat}(\text{SB}) < \text{UB}_t$ where the second inequality is by the assumption of the case.

Case 2: There exists exactly one $r \in \tilde{\mathcal{J}}_{2\zeta}$ such that

$$\text{sfat}_{2\zeta}(V_t(r, x_t)) = \text{UB}_t,$$

323 i.e., exactly one super-bin (centered at $r = 2k\zeta$ for some $k \in \mathbb{Z}_+$) achieves UB_t , let's call this
324 $\text{SB}^* = [2(k-1)\zeta, 2(k+1)\zeta)$. Since the super-bin's midpoint is at some bin boundary, the prediction
325 is $\hat{y}_t = 2k\zeta$. Similar to the previous case, the update step retains only the functions in some
326 $\bigcirc := B(\zeta, \hat{c}(x_t))$. However, since $|\hat{y}_t - \hat{c}(x_t)| > 4\zeta$, we either have $\hat{c}(x_t) < 2(k-2)\zeta$ or
327 $\hat{c}(x_t) > 2(k+2)\zeta$. \bigcirc , therefore, is entirely contained within some super-bin $\text{SB} \neq \text{SB}^*$. Since there
328 is only one maximizing super-bin SB^* , we have $\text{sfat}(\bigcirc) \leq \text{sfat}(\text{SB}) < \text{sfat}(\text{SB}^*) = \text{UB}_t$.

Case 3: There exists $r_1, r_2 \in \tilde{\mathcal{J}}_{2\zeta}$ such that

$$\text{sfat}_{2\zeta}(V_t(r_1, x_t)) = \text{sfat}_{2\zeta}(V_t(r_2, x_t)) = \text{UB}_t,$$

329 i.e., two super-bins (centered at r_1, r_2 respectively) achieve UB_t , call them $\text{SB}_1^*, \text{SB}_2^*$. Using Property
330 3 of Lemma B.3, these two super-bins must either be touching at a boundary (hence $\hat{y}_t = 2k\zeta$ where
331 $\text{SB}_1^* = [2k\zeta, 2(k+2)\zeta)$, $\text{SB}_2^* = [2(k-2)\zeta, 2k\zeta)$) or intersecting at one bin (hence $\hat{y}_t = (2k+1)\zeta$
332 where $\text{SB}_1^* = [2k\zeta, 2(k+2)\zeta)$, $\text{SB}_2^* = [2(k-1)\zeta, 2(k+1)\zeta)$). In the former case, $\hat{c}(x_t) < 2(k-2)\zeta$
333 or $\hat{c}(x_t) > 2(k+2)\zeta$ and thus neither SB_1^* nor SB_2^* entirely contains \bigcirc , though there is some super-
334 bin that does. In the latter case, $\hat{c}(x_t) < (2k-3)\zeta$ or $\hat{c}(x_t) > (2k+5)\zeta$ and thus neither SB_1^*
335 nor SB_2^* entirely contains \bigcirc , though there is some super-bin that does. Identical reasoning to the
336 previous two cases shows that the update thus decreases $\text{sfat}(\cdot)$ on the remaining functions.

Case 4: There exists $r_1, r_2, r_3 \in \tilde{\mathcal{J}}_{2\zeta}$ such that

$$\text{sfat}_{2\zeta}(V_t(r_1, x_t)) = \text{sfat}_{2\zeta}(V_t(r_2, x_t)) = \text{sfat}_{2\zeta}(V_t(r_3, x_t)) = \text{UB}_t,$$

337 i.e., three super-bins (centered at r_1, r_2, r_3 respectively) achieve UB_t . Call them $\text{SB}_1^*, \text{SB}_2^*, \text{SB}_3^*$.
338 By Property 3 of Lemma B.3, there is only one configuration these three super-bins could be in,
339 namely two super-bins have to be touching at a boundary, with the last super-bin straddling them:
340 $\text{SB}_1^* = [2k\zeta, 2(k+2)\zeta)$, $\text{SB}_2^* = [2(k-1)\zeta, 2(k+1)\zeta)$, $\text{SB}_3^* = [2(k-2)\zeta, 2k\zeta)$. Then $\hat{y}_t = 2k\zeta$
341 and $\hat{c}(x_t) < 2(k-2)\zeta$ or $a - t > 2(k+2)\zeta$. None of $\text{SB}_1^*, \text{SB}_2^*, \text{SB}_3^*$ entirely contains \bigcirc , though
342 there is some super-bin that does, and identical reasoning to the previous three cases shows that the
343 update thus decreases $\text{sfat}(\cdot)$ on the remaining functions. \square

344 Theorem B.4 says that the RSOA algorithm for a concept class \mathcal{C} in the strong feedback model,
345 makes at most $\text{sfat}(\mathcal{C})$ mistakes. This is also the setting in the rest of the paper as well as most of
346 the real-valued online learning literature. A natural question is, can we make fewer mistakes than
347 the RSOA algorithm? Below we consider the *weak* feedback model of online learning and show no
348 learner can do better than making $\text{sfat}(\cdot)$ mistakes. An interesting open question is, can we even
349 improve the lower bound in the theorem below for the strong feedback model setting?

350 **Theorem B.5.** *Let $\zeta \in [0, 1]$ and $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$. Every online learner \mathcal{A} (in the weak
351 feedback setting) for the class \mathcal{C} , satisfies $M_{\mathcal{A}}(\mathcal{C}) \geq \text{sfat}_{\zeta}(\mathcal{C})$.*

352 *Proof.* We construct an adversary that can always force at least $\text{sfat}(\mathcal{C})$ mistakes in the weak model of
353 learning (where the adversary only gives two bits of feedback to the learner). To do so, the adversary
354 traverses the ζ -fat-shattered tree starting at the root node, at every round interacting with the learner
355 based on the information at the current node, *always* claiming the learner made a mistake, and then
356 moving to one of the two daughter nodes. In particular, the interaction at node v of the tree, which is
357 associated with (x_v, a_v) , is as follows: The adversary gives the learner the point x_v . If the learner
358 predicts $\hat{y}_t < a_v$, claim the learner is wrong and go to the right daughter node, thus committing the
359 adversary to the subset of functions $f \in \mathcal{C}$ such that $f(x_v) \geq a_v + \zeta$. Go to the opposite node if the
360 learner predicts $\hat{y}_t \geq a_v$. After $\text{sfat}_{\zeta}(\mathcal{C})$ rounds, the adversary will have reached a leaf node. At this
361 point, by the definition of the $\text{sfat}(\cdot)$ tree, there is at least one function consistent with all previous
362 commitments of the adversary. This becomes the target function, which the adversary then commits
363 to in the first place. Since the depth of the tree is by definition $\text{sfat}_{\zeta}(\mathcal{C})$, the learner will have made
364 $\text{sfat}_{\zeta}(\mathcal{C})$ mistakes by the time the adversary reaches a leaf and has to commit to a function. \square

365 **C Online learning implies stability**

366 In this section we show that online learnability of a real-valued function class implies that there
 367 exists a real-valued DP PAC learner for the same class. More precisely, we will assume that the
 368 $\text{sfat}(\cdot)$ dimension of the function class is bounded (which implies its online learnability, as discussed
 369 in Section B); then we will explicitly describe an algorithm that uses this learner to learn in a
 370 globally-stable manner.

371 This, however, is only half of the implication shown in [7]. There, they go one step further and turn
 372 their stable learner into an approximately DP PAC learner, concluding overall that online learning
 373 implies approximate DP PAC learning. Supposing we could prove the same for our learning model,
 374 then combining this with the implication shown in Section D (that pure DP PAC learning implies
 375 online learning) would make for almost a complete chain of implications starting at pure DP PAC
 376 learning, implying online learning, and finally implying approximate DP PAC learning. However,
 377 in the second half of this section, we use an argument from fingerprinting codes to show that the
 378 transformation in [7] from a stable learner to a DP PAC learner does not work with the stability
 379 guarantees we obtain for our real-valued learning setting.

380 We will use the following notation throughout this section. Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ be a concept
 381 class and $c \in \mathcal{C}$ be a target concept. Let $D : \mathcal{X} \rightarrow [0, 1]$ be a distribution. In a slight abuse of
 382 notation, we use the notation $(x, \hat{c}(x)) \sim D$ to mean that x is drawn from the distribution D and $\hat{c}(x)$
 383 satisfies $|\hat{c}(x) - c(x)| < \zeta$. Also, we say $B \sim D^m$ to mean that a learner receives m such examples
 384 $\{(x_i, \hat{c}(x_i))\}_{i=1}^m$. We say that the learner has made a *mistake* on input x if he has made a 5ζ -mistake
 385 (refer to Definition A.2). Finally, because we are concerned with *real-valued* learning, it is often the
 386 case that functions in the vicinity of the target function are considered “close enough” as hypotheses,
 387 and so we will make use of the following notion of *function ball*:

388 **Definition C.1** (Function ball of radius r around c). *Given a set of functions $\mathcal{H} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$,
 389 a function ball of radius r around $c \in \mathcal{H}$ is the set of all functions $f \in \mathcal{H}$ such that*

$$|f(x) - c(x)| < r \quad \text{for every } x \in \mathcal{X}, \quad (9)$$

390 *and we denote such a function ball by $\mathcal{T}(r, c)$.⁴ Moreover, for a set of functions $\mathcal{E} = \{f_1, \dots, f_k\}$,
 391 we let $\mathcal{T}(r, \mathcal{E}) = \cup_{i=1}^k \mathcal{T}(r, f_i)$.*

392 In Section C.1, we prove that given a mistake-bounded online learner, there exists a stable learner.
 393 In Section C.2, we prove that stability does not, in turn, imply approximate DP learning using the
 394 transformation of [7], without a domain size dependence in the sample complexity. In Section C.3,
 395 we turn our attention to how our results apply to learning quantum states.

396 **C.1 Online learning implies stability**

397 In this subsection we prove the following theorem:

Theorem C.2. *Let $\alpha, \zeta \in [0, 1]$. Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ be a concept class with $\text{sfat}_{2\zeta}(\mathcal{C}) = d$.
 Let $D : \mathcal{X} \rightarrow [0, 1]$ be a distribution and let $S = \{(x_i, \hat{c}(x_i))\}$ be a set of*

$$T = O\left(\zeta^{-d} \cdot \frac{d}{\alpha}\right)$$

398 *examples where $x_i \sim D$ and $|\hat{c}(x_i) - c(x_i)| < \zeta$ where $c \in \mathcal{C}$ is a unknown concept. There exists a
 399 $(T, \zeta^{-O(d)}, O(\zeta))$ -stable learning algorithm \mathcal{G} , that outputs f satisfying $\text{Loss}_D(f, c, O(\zeta)) \leq \alpha$.*

400 The algorithm \mathcal{G} is the RSOA run on a carefully tailored input distribution over the examples, with
 401 T being the overall sample complexity of our algorithm. Most of the work in the proof arises in
 402 explaining how to tailor the set of examples drawn from the original distribution D into a new set
 403 S on which RSOA is guaranteed to succeed. In this section, when we write $\text{RSOA}_\zeta(S)$ where S is
 404 a sample, i.e., $S = \{(x_i, \hat{c}(x_i))\}$, we mean that we feed the examples in S into RSOA sequentially,
 405 as in the online learning setting. We will prove this theorem in three parts, corresponding to the
 406 subsequent three sub-subsections:

⁴The symbol \mathcal{T} stands for ‘tube’ since for a member of the function ball, closeness to c must be satisfied at not just a single point but all points in the domain. We usually omit mentioning the function class \mathcal{C} , which is usually taken to be \mathcal{R} , the set of all functions output by RSOA. Because RSOA is an improper learner, \mathcal{R} is not the same as \mathcal{C} .

- 407 • Our Algorithm 2, is a tailoring algorithm that *defines* distributions $\text{ext}(\mathcal{D}, k)$ for $k \in [d]$ as a
408 function of the distributions \mathcal{D} , to which we have black-box access. Just as in [7], the key
409 idea for the tailoring is to inject examples into the sample that would force mistakes. We
410 have adapted this idea for the robust, real-valued setting. Unfortunately, this algorithm could
411 potentially use an unbounded number of examples (in the worst case), which we handle next.
- 412 • Next, we seek to impose a cutoff on the number of examples drawn in the algorithm above.
413 In Lemma C.5, we compute the expected number of examples drawn by Algorithm 2. Then,
414 we use Markov’s inequality to compute what the cutoff should be. The final tailoring
415 algorithm is simply Algorithm 2, cut off when the number of examples drawn exceeds this
416 threshold.
- 417 • Finally, we state the globally-stable learning algorithm Algorithm 3, which essentially
418 invokes Algorithm 2 with the cutoff we defined above. In Theorem C.6 we prove the
419 correctness and sample complexity of Algorithm 3.

420 C.1.1 Sampling from the distributions $\text{ext}(D, k)$

421 In the following, the symbol $S \circ T$ between two sets of examples means the concatenation of the two
422 sets S, T . Intuitively our learning algorithm is going to obtain T examples overall and break these
423 examples into blocks of size m (a parameter which will be fixed later in Theorem C.6), each block
424 followed by a single mistake example, all of which which are fed to an online learner. Additionally,
425 below we can think of $k \leq \text{sfat}(\mathcal{C})$ as the number of mistakes we want to inject into the examples we
426 feed to an online learner.

Algorithm 2 An algorithm to sample from distributions $\text{ext}(D, k)$.

Input: Distribution $D : \mathcal{X} \rightarrow [0, 1]$, $m \geq 1$, $k \in \{0, \dots, d\}$.

Output: A sample from the distribution $\text{ext}(D, k)$.

For $k \geq 0$, the distributions $\text{ext}(D, k) : \mathcal{X}^{k(m+1)} \times [0, 1] \rightarrow [0, 1]$ are defined inductively as follows:

1. $\text{ext}(D, 0)$: output the empty sample \emptyset with probability 1.
 2. Sampling from $\text{ext}(D, k)$ involves recursively sampling from $\text{ext}(D, k - 1)$ as follows:
 - (a) Draw $S^{(0)}, S^{(1)} \sim \text{ext}(D, k - 1)$ and two sets of m examples $B^{(0)}, B^{(1)} \sim D^m$.
 - (b) Let $f_0 = \text{RSOA}_\zeta(S^{(0)} \circ B^{(0)})$, $f_1 = \text{RSOA}_\zeta(S^{(1)} \circ B^{(1)})$.
 - (c) If $|f_0(x) - f_1(x)| \leq 11\zeta$ for every $x \in \mathcal{X}$ then go back to step (i).
 - (d) Else pick x' such that $|f_0(x') - f_1(x')| > 11\zeta$ and sample $\alpha \sim \mathcal{I}_\zeta$ uniformly.⁵
 - (e) Let $M_k := (x', \alpha) \in \mathcal{X} \times [0, 1]$. If $|\alpha - f_0(x')| < |\alpha - f_1(x')|$, output $S^{(1)} \circ B^{(1)} \circ M_k$,
else output $S^{(0)} \circ B^{(0)} \circ M_k$.
-

427 **Intuition of the algorithm.** We first explain Algorithm 2 on an intuitive level. Recall the goal:
428 using our RSOA online learning algorithm for \mathcal{C} , we would like to design a *globally stable* PAC
429 learner for \mathcal{C} . To this end, let D be the unknown distribution (under which we need the PAC learner
430 to work).

431 Algorithm 2 ‘tailors’ a sample (fed to the online learner) as follows: in the k th iteration it repeatedly
432 draws pairs of batches of $(k - 1)(m + 1)$ examples from $\text{ext}(D, k - 1)$ and then decides whether to
433 keep or discard each batch based on the outcome of running RSOA on the batches. If some batch
434 is kept, it is appended with a *single* example which is guaranteed to force a mistake on RSOA, and
435 the resulting sample S is output by the algorithm. This process of outputting S can be regarded as
436 drawing sample S from the distribution $\text{ext}(D, k)$. The structure of S is illustrated in Figure 2. Each
437 B_i is a block of m examples each drawn i.i.d. from D . Each $M_i = (x_i, \alpha_i)$, forces a mistake when S
438 is fed to RSOA. S has k blocks and k mistake examples in total.

439 We now focus on explaining steps 2(i) to 2(v) which ‘force a mistake’. In step 2(i) we draw two
440 examples, $S^{(0)} \circ B^{(0)}$ and $S^{(1)} \circ B^{(1)}$. In 2(ii), we feed $S^{(0)} \circ B^{(0)}$ into RSOA, which returns

⁵Recall the definition of the ζ -cover, $\mathcal{I}_\zeta = \{\zeta/2, 3\zeta/2, \dots, 1 - \zeta/2\}$

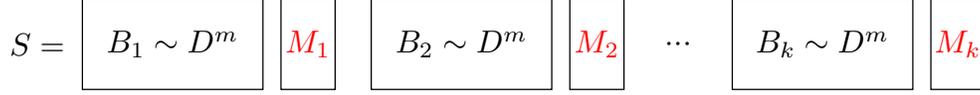


Figure 2: Structure of curated sample S obtained resulting from Algorithm 2. Each B_i is a block of m examples $(x, c(x))$ where $x \sim D$ and $M_i = (x, b)$ is an example which forces a *mistake*.

441 function f_0 , and do the same for $S^{(1)} \circ B^{(1)}$, returning f_1 . There are now two possibilities, either
 442 f_0, f_1 are “close” or f_0 and f_1 differ significantly at some $x \in \mathcal{X}$ and step 2(iii) checks which is the
 443 case as follows.

- 444 1. f_0, f_1 agree to within 11ζ on every point in \mathcal{X} : then draw a new pair $S^{(0)} \circ B^{(0)}$ and
 445 $S^{(1)} \circ B^{(1)}$ afresh, going back to step 2i).
- 446 2. $|f_0(x) - f_1(x)| > 11\zeta$ for some $x \in \mathcal{X}$. Note that this x need not be from an example
 447 previously given to the learner. Intuitively, in this case, the predictions f_0 and f_1 are so far
 448 apart at x that they cannot both be 5ζ -correct, and so at least one of them is a mistake. More
 449 precisely, in the ζ -cover, let $b_c \in \mathcal{J}_\varepsilon$ be the midpoint of the bin (of width ζ) that contains
 450 $c(x)$. Since $|f_0(x) - f_1(x)| > 11\zeta$, at least one of the predictions $f_0(x), f_1(x)$ is 5ζ -far
 451 from b_c (though we don’t know which it is, since we don’t know c !).

452 Steps 2(i) to 2(iii) are repeated until we are in the second case. Note that steps 2(i) to 2(iii) could be
 453 repeated an unbounded number of times, each repetition drawing fresh examples. For the remainder
 454 of this section, we assume that steps 2(i) to 2(iii) terminate eventually so that we may argue about
 455 the final output sample. In Section C.1.2, we show it suffices to “impose” a cut-off of T examples so
 456 that with high probability the algorithm (with an appropriate value of k) terminates before drawing
 457 T -many examples.

458 In order to create M_k , we uniformly draw some $\alpha \sim \mathcal{J}_\zeta$ (the set of all possible bin midpoints),
 459 which means $\alpha = b_c$ with probability ζ .⁶ If $\alpha = b_c$, we are guaranteed that f_i is a mistake for
 460 $i := \arg \max_i |\alpha - f_i(x)|$. Therefore, we concatenate our mistake example with $S^{(i)} \circ B^{(i)}$, eventually
 461 outputting $S := S^{(i)} \circ B^{(i)} \circ (x, \alpha)$ as the output of Algorithm 2. By the end of these steps, we
 462 will have a sample $S' \circ B' \circ M_k$ where $S' \sim \text{ext}(D, k-1)$, $B' \sim D^m$ and M_k is a single ‘mistake’
 463 example with the following two properties: (i) $M_k = (x', \alpha)$ is a valid example (i.e., $|\alpha - c(x')| \leq \zeta$).
 464 (ii) If RSOA is fed $S' \circ B' \circ M_k$, RSOA will make a mistake upon seeing the example M_k , i.e., at
 465 the round corresponding to M_k , RSOA predicts \hat{y} such that $|\hat{y} - c(x')| > 5\zeta$.

466 **Key Lemma.** We now prove our key lemma on global stability. Let \mathcal{R} be the set of all possible
 467 functions that could be output by the RSOA algorithm when run for arbitrarily many rounds.

468 **Lemma C.3** (Some function ball is output by RSOA with high probability). *Let $\text{sfat}_{2\zeta}(\mathcal{C}) = d$.
 469 There exists $k \leq d$ and some $f \in \mathcal{R}$ such that*

$$\Pr_{\substack{S \sim \text{ext}(D, k), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(5\zeta, f)] \geq \zeta^d. \quad (10)$$

470 *Proof.* Towards contradiction, suppose for every $k \leq d$ and $f \in \mathcal{R}$, we have

$$\Pr_{\substack{S \sim \text{ext}(D, d), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(5\zeta, f)] < \zeta^d. \quad (11)$$

471 In particular, Eq. (11) holds for $f = c$ where c is the target concept.

472 In Step 2(iv), Algorithm 2 picks α uniformly from the set of midpoints in \mathcal{J}_ζ . Call a mistake example
 473 (x, α) ‘valid’ if $|\alpha - c(x)| \leq \zeta$. Notice there are actually two midpoints in \mathcal{J}_ζ which are less than ζ

⁶Note that this step crucially differs from [7] since for them the true value of $f_0(x)$ or $f_1(x)$ is always 0 or 1, so they can flip a coin and force a mistake with probability at least 1/2.

474 away from any $c(x)$, and hence, the probability that a mistake example is valid is $2\zeta > \zeta$. Hence the
 475 probability that all d mistake examples are valid is at least ζ^d . In the event that all mistake examples
 476 are valid, S is a valid sample. Since S contains d mistake examples, and Theorem B.4 guarantees
 477 that RSOA_ζ on a valid sample always outputs some hypothesis function in $\mathcal{T}(5\zeta, c)$ after making d
 478 mistakes, this contradicts Eq. (11). \square

479 **Lemma C.4** (Generalization). *Let $\text{ext}(D, \ell)$ be such that $\ell \geq 1$ and there exists f such that*

$$\Pr_{\substack{S \sim \text{ext}(D, \ell), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(5\zeta, f)] \geq \zeta^d. \quad (12)$$

480 *(The above property is the analog of the distribution $\text{ext}(D, \ell)$ being ‘well-defined’ in [7].)*

481 *Then, every f satisfying Eq. (12) also satisfies $\text{Loss}_D(f, c, 6\zeta) \leq d \ln(1/\zeta)/m$.*

482 *Proof.* Let $S \sim \text{ext}(D, \ell)$ and $B \sim D^m$. Suppose $\text{RSOA}_\zeta(S \circ B)$ outputs a function $f' \in \mathcal{T}(5\zeta, f)$.
 483 Now, for $f' \in \mathcal{R}$, let $E_{f'}$ be the event that $\text{RSOA}_\zeta(S \circ B)$ outputs f' . Then observe that

$$\begin{aligned} \Pr_{\substack{S \sim \text{ext}(D, \ell), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(5\zeta, f)] &= \sum_{f': f' \in \mathcal{T}(5\zeta, f)} \Pr_{\substack{S \sim \text{ext}(D, \ell), \\ B \sim D^m}} [E_{f'}] \\ &\leq \sum_{f': f' \in \mathcal{T}(5\zeta, f)} \Pr_{\substack{S \sim \text{ext}(D, \ell), \\ B \sim D^m}} [B \text{ is } \zeta\text{-consistent with } f'] \\ &\leq \Pr_{\substack{S \sim \text{ext}(D, \ell), \\ B \sim D^m}} [B \text{ is } 6\zeta\text{-consistent with } f], \end{aligned} \quad (13)$$

484 where the first inequality follows from combining two observations:

- 485 1. Since B is a subset of the examples fed to RSOA_ζ , by Property 1 in Lemma B.3, if
 486 $\text{RSOA}_\zeta(S \circ B)$ outputs f' then f' is ζ -consistent with all m examples in B ;
- 487 2. By Property 4 of Lemma B.3 (for a fixed sample, no two different functions can be output
 488 by RSOA), $\{E_{f'}\}_{f' \in \mathcal{R}}$ are disjoint on the sample space;

489 and the last inequality used that f' is in a 5ζ -ball of f , hence f is $\zeta + 5\zeta = 6\zeta$ consistent with
 490 B . Recall that Eq. (12) shows that the LHS of Eq. (13) is lower-bounded by ζ^d . If we define
 491 $\text{Loss}_D(f, c, 6\zeta) := \alpha$, then by the definition of loss, since B is a sample of m i.i.d. examples drawn
 492 from D , the RHS of the inequality above is $(1 - \alpha)^m$. Putting together the lower and upper bound
 493 $\zeta^d \leq (1 - \alpha)^m \leq e^{-\alpha m}$, proves the lemma statement. \square

494 C.1.2 A Monte Carlo version of the tailoring algorithm

495 Algorithm 2 that we described in the previous section could potentially run steps (i) – (iii) forever.
 496 Apriori it is not clear why this algorithm terminates. In this section, we compute the expected number
 497 of examples drawn by Algorithm 2 and eventually use Markov’s inequality to define a “stopping
 498 criterion” (a sample complexity cutoff) on Algorithm 2 so that the algorithm eventually stops drawing
 499 a certain number of examples. The reason the number of examples drawn is a random variable is
 500 that steps 2(i) to 2(iii) of Algorithm 2 must be repeated until there is one round where f_0, f_1 are
 501 distance more than 11ζ apart, i.e., there exists $x \in \mathcal{X}$ satisfying $|f_0(x) - f_1(x)| > 11\zeta$.

502 **Lemma C.5** (Expected number of examples drawn in Steps 2(i) to 2(iii)). *Let $\zeta \in [0, 1/2]$ and*
 503 *let k^* be the smallest value (guaranteed to exist by Lemma C.3) for which*

$$\Pr_{\substack{S \sim \text{ext}(D, k^*), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(11\zeta, f)] \geq \zeta^d \quad (14)$$

504 *holds. Let $\ell \leq k^*$ and M_ℓ denote the number of examples drawn from D in order to generate a*
 505 *sample $S \sim \text{ext}(D, \ell)$. Then*

$$\mathbb{E}[M_\ell] \leq 4^{\ell+1} \cdot m,$$

506 *where the expectation is taken over the random sampling process in Algorithm 2.*

Proof. Because we have chosen k^* to be the smallest value for which Eq. (14) is true, this implies that for every $\ell' < k^*$ and $f \in \mathcal{R}$, we have

$$\Pr_{\substack{S \sim \text{ext}(D, \ell'), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(11\zeta, f)] < \zeta^d$$

which is equivalent to

$$\Pr_{\substack{S \sim \text{ext}(D, \ell'), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \notin \mathcal{T}(11\zeta, f)] \geq 1 - \zeta^d.$$

507 Now consider sampling from $\text{ext}(D, \ell)$ such that $0 \leq \ell \leq k^*$. Call each round of 2(i) to 2(iii)
 508 ‘successful’ if it results in f_0, f_1 such that $|f_0(x) - f_1(x)| > 11\zeta$ for some x . Upon success, the
 509 algorithm proceeds to step 2(iv). Let us assume that the probability of success for the ℓ th round is θ .
 510 Then one can express θ as follows:

$$\begin{aligned} \theta &= \sum_{f_0 \in \mathcal{R}} \Pr_{\substack{S_0 \sim \text{ext}(D, \ell-1), \\ B_0 \sim D^m}} [\text{RSOA}(S_0 \circ B_0) = f_0] \cdot \Pr_{\substack{S_1 \sim \text{ext}(D, \ell-1), \\ B_1 \sim D^m}} [\text{RSOA}(S_1 \circ B_1) = f_1, f_1 \notin \mathcal{T}(11\zeta, f_0)] \\ &\geq (1 - \zeta^d) \sum_{f_0 \in \mathcal{R}} \Pr_{\substack{S_0 \sim \text{ext}(D, \ell-1), \\ B_0 \sim D^m}} [\text{RSOA}(S_0 \circ B_0) = f_0] = 1 - \zeta^d, \end{aligned}$$

511 where the first equality is because ‘success’ is defined as $|f_0(x) - f_1(x)| > 11\zeta$ at some x , equivalently
 512 $f_1 \notin \mathcal{T}(11\zeta, f_0)$, and we used Eq. (C.1.2) in the inequality.

513 Furthermore, sampling from $\text{ext}(D, \ell)$ involves sampling from $\text{ext}(D, \ell - 1), \dots, \text{ext}(D, 0)$. There-
 514 fore, the number of examples drawn to sample from $\text{ext}(D, \ell)$, M_ℓ , is a function of $M_{\ell-1}, \dots, M_0$.

515 Let $M_\ell^{(j)}$ be the number of examples drawn during the j th attempt at sampling from distribution
 516 $\text{ext}(D, \ell)$ and write $M_\ell = \sum_{j=1}^{\infty} M_\ell^{(j)}$. While sampling from distribution $\text{ext}(D, \ell)$, if we succeed

517 prior to the j -th attempt, $M_\ell^{(j)} = 0$; otherwise, if the first $j - 1$ attempts end in failure, we have to
 518 draw two examples from $\text{ext}(D, \ell - 1)$ and two examples from D^m . Therefore, we may define the
 519 recursive equation

$$\mathbb{E} [M_\ell^{(j)}] = (1 - \theta)^{j-1} \cdot (2\mathbb{E} [M_{\ell-1}] + 2m), \quad (15)$$

520 since each attempt involves drawing two examples from $\text{ext}(D, \ell - 1)$ and two examples from D^m
 521 and we used the fact that the probability of failure is $(1 - \theta)^{j-1}$. Therefore, we have

$$\begin{aligned} \mathbb{E} [M_\ell] &= \sum_j \mathbb{E} [M_\ell^{(j)}] = \sum_{j=1}^{\infty} (1 - \theta)^{j-1} \cdot (2\mathbb{E} [M_{\ell-1}] + 2m) \\ &= \frac{1}{\theta} \cdot (2\mathbb{E} [M_{\ell-1}] + 2m) \\ &\leq \frac{1}{1 - \zeta^d} \cdot (2\mathbb{E} [M_{\ell-1}] + 2m) \leq 4 \cdot (\mathbb{E} [M_{\ell-1}] + m), \end{aligned} \quad (16)$$

522 where we have used the fact that $\zeta < 1/2$ to obtain the last inequality. Using that $\mathbb{E}[M_0] = 0$ and
 523 using induction on Eq. (16) gives us the lemma statement. \square

524 C.1.3 Final algorithm

525 Putting together these pieces, we now prove our main theorem.

526 **Theorem C.6** (Globally stable learner from online learner). *Let $\alpha > 0$. Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$
 527 be a concept class with $\text{sfat}_{2\zeta}(\mathcal{C}) = d$. Let $c \in \mathcal{C}$ be the target concept. Let*

$$T = (2 \cdot (4/\zeta)^{d+1} + 1) \cdot \frac{d \ln(1/\zeta)}{\alpha}.$$

528 *Let $D : \mathcal{X} \rightarrow [0, 1]$ be a distribution. There exists a randomized algorithm $G : (\mathcal{X} \times [0, 1])^T \rightarrow$
 529 $[0, 1]^{\mathcal{X}}$ that satisfies the following: given T many examples $S = \{(x_i, \hat{c}(x_i))\}$ where $x \sim D$, there
 530 exists a hypothesis f such that*

$$\Pr[G(S) \in \mathcal{T}(11\zeta, f)] \geq \frac{\zeta^d}{2(d+1)} \text{ and } \text{Loss}_D(f, c, 12\zeta) \leq \alpha \quad (17)$$

Algorithm 3 Final globally-stable algorithm G to learn concept class $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$.

1. Draw $k \in \{0, 1, \dots, d\}$ uniformly at random.
 2. Let $\text{ext}(D, k)$ be the distribution described in Algorithm 2 but additionally imposing a cutoff T on sample complexity (i.e. we output ‘fail’ if the number of examples drawn in sampling from $\text{ext}(D, k)$ ever exceeds T), where the auxiliary sample size is set to $m = d \ln(1/\zeta)/\alpha$ and cutoff $T = 2 \cdot (4/\zeta)^{d+1} \cdot m$.⁷
- Let $B \sim D^m$ and $S \sim \text{ext}(D, k)$ and output $h = \text{RSOA}_\zeta(S \circ B)$.
-

531 *Proof.* The algorithm G in the theorem statement is exactly the algorithm we defined in the previous
 532 two sections along with a cutoff at T examples.

533 Note that because we have enforced the cutoff at T examples in drawing $S \sim \text{ext}(D, k)$, the sample
 534 complexity of G is $|S| + |B| \leq T + m = (2 \cdot (4/\zeta)^{d+1} + 1) \cdot \frac{d \ln(1/\zeta)}{\alpha}$ as stated in the theorem
 535 statement. Lemma C.3 guarantees that there exists $k \leq d$ and f^* such that Eq. (12) holds. Let k^* be
 536 the smallest k such that Lemma C.3 holds with the constant 5ζ replaced by 11ζ , and

$$\Pr_{\substack{S \sim \text{ext}(D, k^*), \\ B \sim D^m}} [\text{RSOA}_\zeta(S \circ B) \in \mathcal{T}(11\zeta, f^*)] \geq \zeta^d. \quad (18)$$

537 Then Lemma C.4 (with a simple modification for the new constant) implies that $\text{Loss}_D(f, c, 12\zeta) \leq$
 538 $d \ln(1/\zeta)/m \leq \alpha$.

539 We now show that the probability that G outputs some function in $\mathcal{T}(11\zeta, f^*)$ is $\frac{1}{2(d+1)} \cdot \zeta^d$. Firstly,
 540 with probability $\frac{1}{d+1}$, the randomly drawn k in step 2 is k^* . Conditioned on this, we now show that
 541 with high probability, the loop in Steps 2(i) to 2(iii) will terminate after drawing $T = 2 \cdot (4/\zeta)^{d+1} \cdot m$
 542 examples.

$$\Pr [M_{k^*} > 2 \cdot (4/\zeta)^{d+1} \cdot m] \leq \Pr [M_{k^*} > 2 \cdot \zeta^{-d} \cdot 4^{k^*+1} \cdot m] \leq \zeta^d/2, \quad (19)$$

543 where the first inequality used $k^* \leq d$ and the second inequality is by Markov’s inequality and
 544 Lemma C.5. Putting together Eq. (18) and (19) the probability that $\text{RSOA}(S \circ B)$ outputs a function
 545 in $\mathcal{T}(11\zeta, f^*)$ and also Algorithm 2 terminates before the cutoff T is

$$\Pr_{\substack{S \sim \text{ext}(D, k^*), \\ B \sim D^m}} [\text{RSOA}(S \circ B) \in \mathcal{T}(11\zeta, f^*) \text{ and } M_{k^*} \leq 2 \cdot (4/\zeta)^{d+1} \cdot m] \geq \zeta^d - \zeta^d/2 = \zeta^d/2 \quad (20)$$

546 Multiplying this together with $1/(d+1)$ yields our claim. \square

547 C.2 Quantum stability does not imply quantum approximate DP (without a domain-size 548 dependence)

549 In the previous section we showed that if a concept class \mathcal{C} can be learned in the quantum online
 550 learning framework, then there exists a globally stable learner (with appropriate parameters) for \mathcal{C} as
 551 well. This implication was first pointed out by [7] for Boolean-valued \mathcal{C} s. In fact, they went one step
 552 further and created a *approximately differentially-private* learner from a stable learner. In this sense,
 553 stability can be viewed as an intermediate property between online learnability and approximate
 554 differential privacy in the Boolean setting. Jung et al. [4] used the same technique to show that
 555 stability implies approximate differential privacy in the *multiclass* learning setting as well (i.e., when
 556 the concept class to be learned maps to a discrete set $\{1, \dots, k\}$), but they do not show that an
 557 analogous implication holds for real-valued learning, which they mention briefly. Note that their
 558 real-valued learning setting is less general than ours, as they assume that they receive exact feedback
 559 on each example (we discuss this at the end of this section).

560 A natural question is: does this result still hold in the quantum learning setting, i.e. does quantum
 561 stability imply quantum differential privacy? In this section, we show that the [7] method for showing

⁷For simplicity in notation, we assume cd/α is an integer. If not, one can set $m = \lceil cd/\alpha \rceil$.

562 this implication for Boolean functions – which held up in the case of learning multiclass functions
563 – fails for learning real-valued functions with imprecise feedback. Unlike in the former two cases,
564 the transformation from stable learner to approximate DP learner necessarily incurs a domain-size
565 dependence in the sample complexity. This is undesirable because, when \mathcal{X} is a real-interval or if it
566 is unbounded, this quantity could potentially be infinite.

567 C.2.1 Lower-bounding the sample complexity of the stability \rightarrow privacy transformation

568 In the Boolean setting, [7] showed that one could use the stable histograms algorithm [14] and the
569 Generic Private Learner of [11], to convert a Boolean globally-stable learner, in a black-box fashion,
570 to a private learner. This learner’s sample complexity depends on $\text{Ldim}(\mathcal{C})$ and the privacy and
571 accuracy parameters of the stable learner, but *not* the domain size of the function class. We now show
572 that this technique cannot possibly yield a domain size-independent sample complexity for quantum
573 learning.

574 Our stable learner G has the following guarantees (given in Theorem C.6): there exists some *function*
575 *ball* (around the target concept) such that the collective probability of G outputting its member
576 functions is high. Contrast this with the global stability guarantee for learning Boolean functions [7],
577 which says that G outputs some *fixed function* with high probability. The stability guarantees differ
578 because, in our setting, the learner only obtains ε -accurate feedback from the adversary. Hence the
579 learner cannot uniquely identify the target concept c , since all functions that are in the ε -ball of c
580 would be consistent with the feedback of the adversary, and we thus allow the learner to output a
581 function in the ε -ball around the target concept. However, this difference critically prevents us from
582 using the [7] technique to transform a stable learner into a private learner in the quantum case. We
583 sketch this argument below⁸, which relies on ideas from classical fingerprinting codes [16] (which
584 were also used earlier by Aaronson and Rothblum [17] in order to give lower bounds on gentle
585 shadow tomography).

586 [7]’s transformation from stable learner to private learner, applied to our setting, would be as follows:
587 generate a list of functions in \mathcal{C} by running the stable learner $G(S)$ of Theorem C.6, n many times,
588 each of which outputs a single $f_i \in \mathcal{C}$. By Theorem C.6 and a Chernoff bound, one can show
589 that with high probability, an $\eta = \zeta^d$ -fraction of the list should be in $\mathcal{T}(\zeta, f^*)$ for some f^* . Next
590 one would like to *privately* output some function in $\mathcal{T}(\zeta, f^*)$. We now cast this in terms of the
591 following problem:

592 **Problem C.7** (Query release for function balls). *Given a list of n functions $\{f_i : \mathcal{X} \rightarrow \mathbb{R}\}_{i \in [n]}$, an*
593 *η -fraction of which are in $\mathcal{T}(\zeta, f^*)$ for some $f^* : \mathcal{X} \rightarrow \mathbb{R}$, output some function $g \in \mathcal{T}(\zeta, f^*)$.*

594 We could also consider the following problem of clique identification on a discrete domain.

595 **Problem C.8** (Clique identification on a discrete domain). *Given a symmetric, reflexive relation*
596 *$R \subseteq \mathcal{Y} \times \mathcal{Y}$ and a dataset $D \in \mathcal{Y}^n$ under the promise that $(x, y) \in R$ for every $x, y \in D$, find any*
597 *point $z \in \mathcal{Y}$ such that $(x, z) \in R$ for every $x \in D$. Clique identification on a discrete domain is*
598 *clique identification with $\mathcal{Y} = [4]^d$ and $R = \{(x, y) \in \mathcal{Y} \times \mathcal{Y} : \|x - y\|_\infty \leq 1\}$.*

599 Problem C.8 reduces to Problem C.7. To see this, note that when we choose the functions f in
600 Problem C.7 to be of the form $f : [d] \rightarrow [4]$, $\eta = 1$ and $\zeta = 1/2$, and let D consist of the n vectors
601 $[f_i(1), \dots, f_i(d)]$, $i \in [n]$, we recover Problem C.8. Hence, any DP algorithm for query release for
602 function balls is also a DP algorithm for clique identification on a discrete domain. However, we
603 claim the following:

604 **Claim C.9.** *For $\delta < 1/500$, any $(1, \delta < 1/n)$ -DP algorithm⁹ solving Problem C.8 with probability*
605 *at least $1499/1500$ requires $n \geq \tilde{\Omega}(\sqrt{d})$.*

606 We will prove the claim later, but we first explain why it implies a necessary domain size dependence
607 in the transformation we hope to achieve. Noting that $d = |\mathcal{X}|$ in the translation from Problem C.7 to
608 Problem C.8, we conclude from Claim C.9 that any $(1, \delta)$ -DP algorithm for Problem C.7 requires
609 $n \geq \tilde{\Omega}(\sqrt{|\mathcal{X}|})$. Hence, any algorithm to convert the stable real-valued learner G of Theorem C.6
610 into an approximate-DP learner that also solves Problem C.7, also requires to run the stable learner

⁸The following argument was communicated to us by Mark Bun [15].

⁹It is not hard to modify this proof so as to allow an ε privacy parameter.

611 n -many times, each of which consumes T examples. Hence the total number of examples needed is

$$\tilde{\Omega} \left(\sqrt{|\mathcal{X}|} (2 \cdot (4/\zeta)^{d+1} + 1) \cdot \frac{d \ln(1/\zeta)}{\alpha} \right). \quad (21)$$

612 In particular, this lower bound is also optimal for query release up to poly-logarithmic factors, i.e.,
 613 using $\tilde{O}(\sqrt{|\mathcal{X}|})$ examples one can solve Problem C.7 using the Private Multiplicative Weights method
 614 by Hardt and Rothblum [18] (as also referenced in the work of Bun et al. [16]).

615 To prove Claim C.9, we first need to first define weakly-robust fingerprinting codes (first introduced
 616 by Boneh and Shaw [19], then developed in [16]).

617 **Definition C.10.** An (n, d) -fingerprinting code with security s and robustness r is a pair of random
 618 variables (G, T) where $G \in \{2, 3\}^{n \times d}$ and $T : \{2, 3\}^d \rightarrow 2^{[n]}$ that satisfy the following. We say
 619 that a column $j \in [d]$ is marked if there exists $b \in \{2, 3\}$ such that $x_{i,j} = b$ for all $i \in [n]$. Similarly,
 620 we say a string $w \in \{2, 3\}^d$ is feasible for G if for at least a $1 - r$ fraction of the marked columns
 621 $j \in G$, the entry w_j agrees with the common value in that column. Moreover, we need the notion of
 622 soundness and completeness as follows:

- 623 • **Completeness** For every $A : \{2, 3\}^{n \times d} \rightarrow \{2, 3\}^d$, we have
 624 $\Pr_{w \leftarrow A(G)}[w \text{ is feasible for } G \text{ and } T(w) = \emptyset] \leq s$
- 625 • **Soundness** For every $i \in [n]$ and algorithm $A : \{2, 3\}^{n \times d} \rightarrow \{2, 3\}^d$, we have
 626 $\Pr_{w \leftarrow A(G_{-i})}[T(w) \ni i] \leq s$

627 We will also need the following theorem by [20] who gave explicit construction of fingerprinting
 628 codes.

629 **Theorem C.11** ([20]). Then, for every $s \in (0, 1)$, there exists an (n, d) -fingerprinting code with
 630 security s and robustness $r = 1/25$ with $d = \tilde{O}(n^2 \log(1/s))$.

631 With this we now prove our main claim.

632 *Proof of Claim C.9.* The idea is to construct, from any $(\varepsilon = 1, \delta = 1/4n)$ -DP clique identification
 633 algorithm with success probability at least $1499/1500$, an adversary $A : \{2, 3\}^{n \times d} \rightarrow \{2, 3\}^d$ for
 634 any (n, d) fingerprinting code with robustness $1/25$, such that the code cannot be $1/20n$ -secure
 635 against the adversary. However, because Theorem C.11 guarantees the existence of a sound and
 636 complete (n, d) -fingerprinting code with $(s = 1/20n, r = 1/25)$ -parameters as long as $n < \tilde{\Omega}(\sqrt{d})$,
 637 the claimed clique identification algorithm M must have $n \geq \tilde{\Omega}(\sqrt{d})$. We now go into more detail
 638 about how to construct the adversary.

Let M be the alleged DP algorithm for clique identification, and let $G \in \{2, 3\}^{n \times d}$ be the G
 corresponding to the fingerprinting code. If we regard each of the rows of G as being a point in
 $\mathcal{Y} = [4]^d$, then taking D to be the set of all rows of G , D fulfils the promise of Problem C.8.
 Then the adversary A is constructed out of M as follows: on input D , run $M(D)$ producing a
 string $w \in [4]^d$. Return the string $w' \in \{2, 3\}^d$ where $w'_i = 2$ if $w_i \in \{1, 2\}$ and $w'_i = 3$ if
 $w_i \in \{3, 4\}$. A proof by contradiction, which we omit, shows that the string w' produced in this
 manner is feasible for the fingerprinting code with probability at least $2/3$. By completeness of the
 code, $\Pr[T(A(D)) \in [n]] \geq 2/3 - s \geq 1/2$. In particular, there exists some $i^* \in [n]$ such that
 $\Pr[T(A(D)) = i^*] \geq 1/2n$. Now by differential privacy,

$$\Pr[T(A(D_{-i^*})) = i^*] \geq e^{-\varepsilon} (\Pr[T(A(D)) = i^*] - \delta) \geq e^{-1} \left(\frac{1}{2n} - \frac{1}{4n} \right) \geq \frac{1}{20n}.$$

639 This contradicts the soundness of the code. □

640 C.2.2 A quadratically worse upper bound on the sample complexity of privacy

641 The previous subsection showed that going from a stable learner to a private learner of real-valued
 642 function classes should incur a sample complexity at least the root of domain size. Now we mention
 643 an explicit algorithm for pure-DP learning real-valued function classes over a finite domain – with no

644 need for the stability intermediate step – that needs at most linear-in- $|\mathcal{X}|$ examples. (This was also
645 pointed out in the Appendix of Jung et al. [4].)

646 The private algorithm that accomplishes this is the Generic Private Learner of [11, 7]. We give its
647 guarantees in the lemma below. Intuitively, this lemma states that given a collection of hypotheses,
648 one of which is guaranteed to have low loss α with respect to some unknown distribution and target
649 concept, by adding Laplace noise, one can *privately* output with high probability a hypothesis with
650 loss at most 2α with respect to the unknown target concept and distribution.

Lemma C.12 (Generic Private Learner [11, 7]). *Let $\mathcal{H} \subseteq \{h : \mathcal{X} \rightarrow [0, 1]\}$ be a set of hypotheses. For*

$$m = O\left(\frac{\log |\mathcal{H}|}{\alpha \varepsilon}\right)$$

651 *there exists an $(\varepsilon, 0)$ -differentially private generic learner $\text{GL} : (\mathcal{X} \times [0, 1])^m \rightarrow \mathcal{H}$ such that*
652 *the following holds. Let $D : \mathcal{X} \times [0, 1] \rightarrow [0, 1]$ be a distribution, $c : \mathcal{X} \rightarrow [0, 1]$ be a target*
653 *function, ζ be a distance parameter and $h^* \in \mathcal{H}$ be such that with $\text{Loss}_D(h^*, c, \zeta) \leq \alpha$. Then on*
654 *input $S \sim D^m$, algorithm GL outputs, with probability at least $2/3$, a hypothesis $\hat{h} \in \mathcal{H}$ such that*
655 *$\text{Loss}_D(\hat{h}, c, \zeta) \leq 2\alpha$.*

656 For every real-valued function class \mathcal{C} , one could discretize the $[0, 1]$ -range of its functions $h : \mathcal{X} \rightarrow$
657 $[0, 1]$ into bins of size ζ . This obtains a discretized function class \mathcal{H} with at most $(1/\zeta)^{|\mathcal{X}|}$ functions.
658 Plugging this bound into the lemma above, we obtain a private learner with sample complexity

$$m = O\left(\frac{|\mathcal{X}| \log(1/\zeta)}{\alpha \varepsilon}\right). \quad (22)$$

659 C.3 The quantum implications

660 We now turn to the quantum implications of the results in the previous sections. While we have stated
661 all our results for the case of learning real-valued functions with imprecise adversarial feedback, we
662 now expressly translate them to the setting of learning quantum states. Recall that, as stated in Section
663 A, in quantum learning we are given \mathcal{U} , a class of n -qubit quantum states from which the state to be
664 learned is drawn; \mathcal{M} , a set of 2-outcome measurements and $D : \mathcal{M} \rightarrow [0, 1]$, a distribution on the
665 set of measurements.¹⁰ Our results apply to quantum learning by associating, to every $\rho \in \mathcal{U}$, the
666 real-valued function $c_\rho : \mathcal{M} \rightarrow [0, 1]$ defined as $c_\rho(M) = \text{Tr}(M\rho) \in [0, 1]$ for every $M \in \mathcal{M}$, and
667 taking the function class to be $\mathcal{C}_\mathcal{U} = \{c_\rho\}_{\rho \in \mathcal{U}}$.

668 Section C.1 implies that given a $\mathcal{C}_\mathcal{U}$ with bounded sfat dimension, a stable learner for $\mathcal{C}_\mathcal{U}$ also exists.
669 To translate this result into the quantum learning setting, we define quantum stability as follows:

670 **Definition C.13** (Quantum stability). *A quantum learning algorithm $\mathcal{A} : (\mathcal{M} \times [0, 1])^T \rightarrow \mathcal{U}$ is*
671 *(T, ε, η) -stable with respect to distribution $D : \mathcal{M} \rightarrow [0, 1]$ if, given T many labelled examples*
672 *$S = \{(E_i, y_i)\}_{i \in [T]}$ where $|\text{Tr}(\rho E_i) - y_i| < \zeta$, there exists a state σ such that*

$$\Pr[\mathcal{A}(S) \in \mathcal{B}_\mathcal{M}(\varepsilon, \sigma)] \geq \eta, \quad (23)$$

673 *where the probability is taken over the examples in S and $\mathcal{B}_\mathcal{M}(\varepsilon, \sigma) := \{\rho : |\text{Tr}(E\rho) - \text{Tr}(E\sigma)| \leq \varepsilon\}$,*
674 *that is to say, the ball of states within distance ε of σ on \mathcal{M} .*

675 In other words, quantum stability means that up to an ε -distance on the measurements in \mathcal{M} , there is
676 some σ that is output by \mathcal{A} with “high” (at least η) probability. Then the quantum version of Theorem
677 C.6 is the following:

678 **Theorem C.14** (Quantum-stable learner from online learner). *Let \mathcal{U} be a class of quantum states*
679 *with $\text{sfat}_{2\zeta}(\mathcal{C}_\mathcal{U}) = d$, let \mathcal{M} be a set of orthogonal 2-outcome measurements and let $D : \mathcal{M} \rightarrow [0, 1]$*
680 *be a distribution over measurements. There exists an algorithm $\mathcal{G} : (\mathcal{M} \times [0, 1])^T \rightarrow \mathcal{U}$ that satisfies*
681 *the following: for every $\rho \in \mathcal{U}$, given*

$$T = \left(2 \cdot (4/\zeta)^{d+1} + 1\right) \cdot \frac{d \ln(1/\zeta)}{\alpha}.$$

¹⁰To be more clear, D can be viewed as a distribution over $\{(E_i, \mathbb{1} - E_i)\}_i$ where $\{E_i\}_i$ is an orthogonal basis for the space of operators on n -qubits satisfying $\|E_i\| \leq 1$.

682 many labelled examples $S = \{(E_i, y_i)\}_{i \in [T]}$ where $|\text{Tr}(\rho E_i) - y_i| < \zeta$ and $E_i \sim D$, there exists a σ
683 such that $\Pr_{S \sim D^T} [\mathcal{G}(S) \in \mathcal{B}_{\mathcal{M}}(11\zeta, \sigma)] \geq \frac{\zeta^d}{2(d+1)}$ and $\Pr_{E \sim D} [|\text{Tr}(\rho E) - \text{Tr}(\sigma E)| \leq 12\zeta] \geq 1 - \alpha$.

684 Namely, \mathcal{G} is $(T, 11\zeta, \frac{\zeta^d}{2(d+1)})$ -stable and furthermore, the state σ at the center of its ‘output ball’ has
685 loss α .

686 Section C.2 now gives a no-go result for going from the above-mentioned quantum-stable learner to
687 an approximate-DP one. It shows that the technique of [7] to convert a stable learner to a private one
688 necessarily incurs a domain-size dependence in the sample complexity.

689 We say a few words about the implications of this on quantum learning. As explained earlier, it is
690 often of most interest to choose \mathcal{M} to be some orthogonal set of measurements. If, say, we choose it
691 to be the orthogonal basis of n -qubit Paulis, then $|\mathcal{M}| = 4^n$ and so Equation (21) implies that one
692 needs sample complexity $\tilde{\Omega}(4^{n/2})$ in order to go from stability to approximate differential privacy,
693 whereas Equation (22) implies that even without stability, there exists a simple (pure) private learner
694 for $\mathcal{C}_{\mathcal{U}}$ whose sample complexity is $\tilde{O}(4^n)$, which is quadratically worse.

695 **Comparison to prior work [4].** After completion of this work, we were made aware by an
696 anonymous referee of the paper by Jung, Kim and Tewari [4] that extends the work of Bun et al. [7] to
697 two other classical settings – namely, multi-class learning (i.e., when the concept class to be learned \mathcal{C}
698 maps to a discrete set $\{1, \dots, k\}$) and real-valued learning (when \mathcal{C} takes on values in $[-1, 1]$). The
699 latter is relevant, because learning an unknown quantum state ρ amounts to learning the real-valued
700 function $\text{Tr}(\cdot \rho)$. Despite this similarity, our quantum learning setting and resulting analysis differs
701 from theirs in several crucial ways, which we now outline.

702 Firstly, [4]’s notion of stability for learning real-valued functions resembles our definition, *however*
703 in order to prove that online learnability implies stability, they *modify* the definition of Littlestone
704 dimension and use this modified notion in their work (in fact, we couldn’t find a version of the paper
705 that spells out the proof that online learnability implies a stable real-valued learner, but this seems
706 implicit from their proof for the multi-class case). In this work, we use the standard notion of $\text{sfat}(\cdot)$
707 – which we also bound in the case of quantum states – and still show this implication. Secondly,
708 for both PAC learning and online learning settings, [4] assume that the feedback received by the
709 learner is *exact*, i.e. for online learning, on input x , the adversary produces $c(x) \in [0, 1]$; for PAC
710 learning, the examples are of the form $(x, c(x))$. By contrast, in this work, we only assume that the
711 feedback in all learning models we consider (which includes both these settings) is a ε -approximation
712 of $c(x)$. This generalizes the previous settings and arises from the fact that, in quantum learning,
713 the feedback comes from some quantum estimation process or quantum measurement. Thus, all
714 implications proven in this work are robust to such adversarial imprecision. This imprecision crucially
715 bars the usage of [7]’s technique, developed for Boolean functions, to conclude that quantum stability
716 implies approximate differential private PAC learning with sample complexity independent of domain
717 size. Finally, one important contribution in this paper is to provide the implications of these real-
718 valued results in the quantum setting, for example the connections to shadow tomography, quantum
719 information theory, quantum one-way communication complexity.

720 **D Pure differential privacy implies online learnability**

721 In this section we will prove the converse direction of the implication we showed in the previous
722 section, namely that DP PAC learnability of a concept class \mathcal{C} implies online learnability of \mathcal{C} . To be
723 more precise, we will show that the sample complexity of *pure* DP PAC learning \mathcal{C} is linearly related
724 to the $\text{sfat}(\cdot)$ dimension of \mathcal{C} . Combining this with Theorem B.4 implies learnability in the pure DP
725 PAC setting implies online learnability of \mathcal{C} in the strong feedback setting. The implications we will
726 show are summarized in the diagram below:

727 This section is organized as follows. In Section D.1 we show that the sample complexity of pure
728 DP PAC is linearly related to the communication complexity of one-way public communication. As
729 shown in Figure 3, the link between these two notions goes through representation dimension. In
730 Section D.2 we show that one-way communication complexity is, in turn, characterized by $\text{sfat}(\cdot)$.
731 Additionally, we know from Theorem B.4 that this combinatorial dimension upper-bounds the mistake
732 bound of online learning \mathcal{C} , and this completes the chain of implications shown in Figure 3.

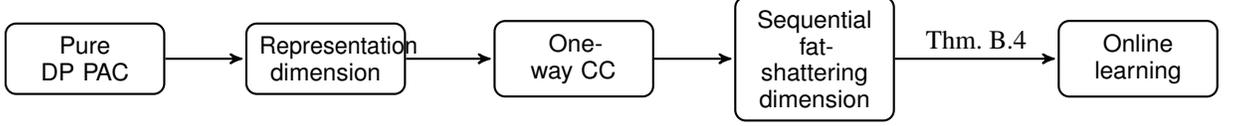


Figure 3: Sample complexity of pure DP PAC upper-bounds $\text{sfat}(\cdot)$.

733 D.1 Pure DP PAC implies one-way communication

734 In this section we prove that the sample complexity of pure DP PAC learning upper bounds one-way
735 communication complexity of a concept class \mathcal{C} .

736 D.1.1 Pure differential privacy and PRdim

737 We start by relating the sample complexity of differentially-private PAC (PPAC) learning (see
738 Definition A.5) a concept class \mathcal{C} , to the probabilistic representation dimension of \mathcal{C} . As in the previous
739 section, we use the shorthand $S \sim D^m$ to mean that the sample S is of the form $\{(x_i, \widehat{c}(x_i))\}_{i=1}^m$
740 where each $x_i \sim D$ and for all i , $\widehat{c}(x_i)$ satisfies $|\widehat{c}(x_i) - c(x_i)| < \zeta/5$.

741 **Lemma D.1** (Sample complexity of $(\zeta, \alpha, \varepsilon, 0)$ -PPAC learning and PRdim). *Let $\alpha < 1/4$. Suppose
742 there exists an algorithm \mathcal{A} that $(\zeta, \alpha, \varepsilon, 0)$ -PPAC learns a real-valued concept class $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow$
743 $[0, 1]\}$ with sample size m , then there exists a set of concept classes \mathcal{H} and a distribution over their
744 indices \mathcal{P} , such that $(\mathcal{H}, \mathcal{P})$ $(\zeta, 1/4, 1/4)$ -probabilistically represents \mathcal{C} , with $\text{size}(\mathcal{H}) = O(m\varepsilon\alpha)$.
745 This implies that the sample complexity of $(\zeta, \alpha, \varepsilon, 0)$ -PPAC learning \mathcal{C} is*

$$\Omega\left(\frac{1}{\alpha\varepsilon} \text{PRdim}_{\zeta, 1/4, 1/4}(\mathcal{C})\right). \quad (24)$$

746 *Proof.* Our proof extends the work of [13] to the case of robust real-valued PAC learning. We assume
747 we are given a $(\zeta, \alpha, \varepsilon, 0)$ -PPAC learner \mathcal{A} of \mathcal{C} that outputs some function in hypothesis class \mathcal{F}
748 with sample complexity m . The PAC guarantees hold whenever the feedback is a $\zeta/5$ approximation
749 of $c(x_i)$, so for the rest of this proof, we will fix the examples $(x_i, \widehat{c}(x_i))$ to have feedback of the
750 form: $\widehat{c}(x_i) := \lfloor c(x_i) \rfloor_{\zeta/5}$, where $\lfloor \cdot \rfloor_{\zeta/5}$ denotes rounding to the nearest point in $\mathcal{S}_{\zeta/5}$.

751 For every target concept $c \in \mathcal{C}$ and distribution D on the input space \mathcal{X} , define the following subset
752 of \mathcal{F} :

$$G_{D, \zeta}^\alpha = \{h \in \mathcal{F} : \text{Loss}_D(h, c, \zeta) \leq \alpha\}, \quad (25)$$

753 where $\text{Loss}_D(h, c, \zeta) := \Pr_{x \sim D} [|h(x) - c(x)| > \zeta]$, so $G_{D, \zeta}^\alpha$ may be interpreted as a set of probably-
754 ζ -consistent hypotheses in \mathcal{F} . In [13], they show that for every distribution D , there exists another
755 distribution \tilde{D} on the input space, defined as

$$\tilde{D}(x) = \begin{cases} 1 - 4\alpha + 4\alpha \cdot D(x), & x = 0 \\ 4\alpha \cdot D(x), & x \neq 0 \end{cases} \quad (26)$$

756 (where 0 is some arbitrary point in the domain) which has the property

$$\Pr_{S \sim \tilde{D}^m, \mathcal{A}} [\mathcal{A}(S) \in G_{D, \zeta}^{1/4}] \geq \frac{3}{4} \quad (27)$$

757 where $\mathcal{A}(S)$ means \mathcal{A} is fed with the sample S . The property in Eq. (27) follows from the fact that
758 $\Pr_{\tilde{D}}[x] \geq 4\alpha \cdot \Pr_D[x] \forall x \in \mathcal{X}$ by Eq. (26) which implies $G_{\tilde{D}, \zeta}^\alpha \subseteq G_{D, \zeta}^{1/4}$, and the assumption that \mathcal{A}
759 is (ζ, α) -PAC which can be re-written as $\Pr_{\tilde{D}, \mathcal{A}}[\mathcal{A}(S) \in G_{\tilde{D}, \zeta}^\alpha] > 3/4$.

760 Let us now call a sample S ‘good’ if \vec{x} has at least $(1 - 8\alpha)m$ occurrences of 0. Eq. (27) may be
761 rewritten as

$$\Pr_{S \sim \tilde{D}, \mathcal{A}} [\mathcal{A}(S) \in G_{D, \zeta}^{1/4}] \quad (28)$$

$$= \Pr_{S \sim \tilde{D}, \mathcal{A}} [\mathcal{A}(S) \in G_{D, \zeta}^{1/4} \wedge S \text{ is good}] + \Pr_{S \sim \tilde{D}, \mathcal{A}} [\mathcal{A}(S) \in G_{D, \zeta}^{1/4} \wedge S \text{ is not good}] \geq \frac{3}{4} \quad (29)$$

762 Letting the random variable X_S denote the number of occurrences of 0 in S ,
 763 Eq. (26) shows that $\mathbb{E}[X_S] \geq (1 - 4\alpha)m$. With this we upper bound the term
 764 $\Pr_{S \sim \bar{D}, \mathcal{A}} [\mathcal{A}(S) \in G_{D, \zeta}^{1/4} \wedge S \text{ is not good}]$ by

$$\begin{aligned} \Pr_{S \sim \bar{D}, \mathcal{A}} [S \text{ is not good}] &= \Pr_{S \sim \bar{D}, \mathcal{A}} [X_S < (1 - 8\alpha)m] \\ &= \Pr_{S \sim \bar{D}, \mathcal{A}} [X_S \leq (1 - \delta)(1 - 4\alpha)m] \leq e^{-\delta^2(1-4\alpha)m/2} = e^{-2\alpha^2 m/(1-4\alpha)}, \end{aligned} \quad (30)$$

765 where the first inequality used $\delta = \frac{4\alpha}{1-4\alpha}$ and the second inequality follows from a Chernoff bound
 766 with $\mathbb{E}[X_S]$ replaced with the upper bound $(1 - 4\alpha)m$ on its expectation.

767 Therefore, one can bound the first term on the right hand side of Eq. (28) by

$$\Pr_{S \sim \bar{D}, \mathcal{A}} [\mathcal{A}(S) \in G_{D, \zeta}^{1/4} \wedge S \text{ is good}] \geq \frac{3}{4} - e^{-2\alpha^2 m/(1-4\alpha)} \geq \frac{1}{4}. \quad (32)$$

768 Eq. (32) implies that there exists *some* sample, S_{good} such that

$$\Pr_{\mathcal{A}} [\mathcal{A}(S_{\text{good}}) \in G_{D, \zeta}^{1/4}] \geq \frac{1}{4}. \quad (33)$$

769 Without loss of generality we may write down S_{good} as

$$S_{\text{good}} := (\underbrace{(0, \lfloor c(0) \rfloor_{\zeta/5}), \dots, (0, \lfloor c(0) \rfloor_{\zeta/5})}_{k \text{ examples}}, (x_{k+1}, \lfloor c(x_{k+1}) \rfloor_{\zeta/5}) \dots (x_m, \lfloor c(x_m) \rfloor_{\zeta/5})) \quad (34)$$

for some $k \geq (1 - 8\alpha)m$. Consider an alternative sample, S_{alt} , which takes the form

$$S_{\text{alt}} = (\underbrace{(0, \lfloor c(0) \rfloor_{\zeta/5}), \dots, (0, \lfloor c(0) \rfloor_{\zeta/5})}_{m \text{ examples}}).$$

770 S_{alt} differs from S_{good} in exactly $m - k < 8\alpha m$ examples, and so by the ε -DP property of \mathcal{A} ,
 771 we have

$$\Pr_{\mathcal{A}} [\mathcal{A}(S_{\text{alt}}) \in G_{D, \zeta}^{1/4}] \geq \exp(-8\alpha\varepsilon m) \Pr_{\mathcal{A}} [\mathcal{A}(S_{\text{good}}) \in G_{D, \zeta}^{1/4}] \geq \frac{1}{4} \exp(-8\alpha\varepsilon m). \quad (35)$$

For the remainder of this proof, we will use Eq. (35) to construct the pair $(\mathcal{H}, \mathcal{P})$. Define the examples

$$S_z = (\underbrace{(0, z), \dots, (0, z)}_{m \text{ examples}}).$$

772 Now, for each $z \in \mathcal{I}_{\zeta/5}$, run $\mathcal{A}(S_z)$ repeatedly $4 \ln(4)e^{8\alpha\varepsilon m}$ times. Store all the outputs in set \mathcal{H} ,
 773 which has size $|\mathcal{H}| = 5/\zeta \cdot 4 \ln(4)e^{8\alpha\varepsilon m}$. It is clear that for $z = \lfloor c(0) \rfloor_{\zeta/5}$, $S_z = S_{\text{alt}}$, and Eq. (35)
 774 therefore gives us guarantees on the output of $\mathcal{A}(S_z)$. We may conclude from Eq. (35) that for set \mathcal{H}
 775 generated in the above fashion,

$$\Pr[\mathcal{H} \cap G_{D, \zeta}^{1/4} = \emptyset] \leq \left(1 - \frac{1}{4}e^{-8\alpha\varepsilon m}\right)^{4 \ln(4)e^{8\alpha\varepsilon m}} \leq \frac{1}{4}. \quad (36)$$

776 Rearranging gives $m = \frac{1}{8\alpha\varepsilon} (\text{PRdim}_{\zeta, 1/4, 1/4}(\mathcal{C}) - \ln(5/\zeta \cdot 4 \ln 4))$.

777 We may therefore define $\mathcal{H} := \{\mathcal{G} \subseteq \mathcal{F} : |\mathcal{G}| \leq 5/\zeta \cdot 4 \ln(4)e^{8\alpha\varepsilon m}\}$ (note that $\mathcal{H} \in \mathcal{H}$) and further
 778 define \mathcal{P} to be the distribution that puts all probability mass on \mathcal{H} . Comparing Eq. (36) with the
 779 definition of PRdim, Definition A.9, observe that $(\mathcal{H}, \mathcal{P})$ make up a $(\zeta, 1/4, 1/4)$ -probabilistic
 780 representation for the class \mathcal{C} . Hence $\text{PRDim}_{\zeta, 1/4, 1/4} \leq \ln(5/\zeta \cdot 4 \ln(4)) + 8\alpha\varepsilon m$. \square

781 The following lemma is an immediate corollary of [21] who proved it for Boolean functions and the
 782 exact same proof carries over for our definition of PRdim and randomized one-way communication
 783 model in the real-valued setting.

784 **Lemma D.2** (PRdim \asymp Randomized Communication Complexity for real-valued functions). *Let \mathcal{C}*
 785 *be a concept class of real-valued functions. The following relations hold:*

786 1. $\text{PRdim}_{\zeta, \varepsilon, \delta}(\mathcal{C}) \leq R_{\zeta, \varepsilon, \delta}^{\rightarrow, \text{pub}}(\mathcal{C})$

787 2. $R_{\zeta, \varepsilon + \delta - \varepsilon\delta}^{\rightarrow, \text{pub}}(\mathcal{C}) \leq \text{PRdim}_{\zeta, \varepsilon, \delta}(\mathcal{C})$

788 **D.2 One-way communication is characterized by $\text{sfat}(\cdot)$**

789 We next prove that for every real-valued concept class $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$, the sequential fat-
 790 shattering dimension lower bounds the randomized communication complexity of \mathcal{C} . Namely, we
 791 prove the following lemma:

792 **Lemma D.3.** *Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ be a concept class. Then $R_{\zeta, \varepsilon}^{\rightarrow}(\mathcal{C}) \geq (1 - H(\varepsilon)) \cdot \text{sfat}_{\zeta}(\mathcal{C})$.*

793 With this lemma, we complete our chain of implications, and obtain the conclusion of this section,
 794 that the sample complexity of pure DP PAC learning upper-bounds the $\text{sfat}(\cdot)$ dimension. We remark
 795 that the statement above is the real-valued version of the relationship exhibited in [21], wherein
 796 the Littlestone dimension (Boolean analog of $\text{sfat}(\cdot)$) lower-bounds the randomized communication
 797 complexity of Boolean function classes. The proof of Lemma D.3 proceeds in two steps. First, we
 798 define the communication problem AugIndex_d and show that $R_{\zeta, \varepsilon}^{\rightarrow}(\mathcal{C}) \geq R_{\varepsilon}^{\rightarrow}(\text{AugIndex}_d)$ for d the
 799 sfat dimension of \mathcal{C} . (We refer the reader to Section A.2.2 for the definitions of the quantities $R_{\zeta, \varepsilon}^{\rightarrow}(\cdot)$
 800 and $R_{\varepsilon}^{\rightarrow}(\cdot)$ which pertain respectively to real- and Boolean-function communication complexity.)
 801 Next, we use the known relation $R_{\varepsilon}^{\rightarrow}(\text{AugIndex}_d) > (1 - H(\varepsilon))d$ where $H : [0, 1] \rightarrow [0, 1]$ is the
 802 binary entropy function $H(x) := -x \log x - (1 - x) \log(1 - x)$.

803 To do the first of the two steps, we will relate the one-way classical communication complexities of
 804 two communication tasks. The first is the task AugIndex_d for $d \in \mathbb{Z}_+$ which is defined as follows:
 805 Alice gets string $x \in \{0, 1\}^d$, while Bob gets $x_{[i-1]}$ for some $i \in [d]$, which is the length- $(i-1)$ prefix
 806 of x . The task is for Bob to output the bit x_i and we say that $\text{AugIndex}_d(x, i) = x_i$. The second is
 807 the task $\text{Eval}_{\mathcal{C}}$, defined in Section A.2.2, for some real-valued function class $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$.
 808 We repeat the definition for convenience: Alice is given a function $f \in \mathcal{C}$ and Bob a $z \in \mathcal{X}$ and Bob's
 809 goal is to approximately compute $f(z)$, i.e. Bob has to compute $b \in [0, 1]$ satisfying

$$\Pr [|b - f(z)| \leq \zeta] \geq 1 - \varepsilon, \quad (37)$$

810 where the probability is taken over the local randomness of Alice and Bob respectively. We denote
 811 the one-way randomized communication complexity of $\text{Eval}_{\mathcal{C}}$ as $R_{\zeta, \varepsilon}^{\rightarrow}(\mathcal{C})$ for short.

812 **Lemma D.4.** *If $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ satisfies $\text{sfat}_{\zeta}(\mathcal{C}) = d$, then $R_{\zeta, \varepsilon}^{\rightarrow}(\mathcal{C}) \geq R_{\varepsilon}^{\rightarrow}(\text{AugIndex}_d)$.*

813 *Proof.* The idea of the proof is to show that a one-way communication protocol for $\text{Eval}_{\mathcal{C}}$ can also
 814 be used to compute AugIndex_d for $d = \text{sfat}_{\zeta}(\mathcal{C})$. The protocol for AugIndex_d is as follows:

- 815 1. Alice and Bob agree on the ζ -fat-shattering tree for the concept class \mathcal{C} ahead of time.
- 816 2. Upon being given an instance of the AugIndex_d problem, Alice (who has the d -bit string
 817 x) identifies some function in \mathcal{C} as follows: she follows the ζ -fat-shattering tree down the
 818 path of left-right turns defined by string x . This takes her to a leaf ℓ which is associated with
 819 some unique function $c_{\text{Alice}} \in \mathcal{C}$. Bob (who has the $(i-1)$ -bit string $x_{[i-1]}$) identifies some
 820 $z_{\text{Bob}} \in \mathcal{X}$, $a_{\text{Bob}} \in [0, 1]$ as follows: he follows the ζ -fat-shattering tree down the path of
 821 left-right turns defined by $x_{[i-1]}$. This takes him to some node w at level $i-1$ and Bob sets
 822 z_{Bob} , a_{Bob} to be the domain point and threshold associated with that node.
- 823 3. Alice and Bob use their protocol π for $\text{Eval}_{\mathcal{C}}$ on the inputs c_{Alice} , z_{Bob} , and following this
 824 protocol allows Bob to compute a b that satisfies

$$\Pr [|b - c_{\text{Alice}}(z_{\text{Bob}})| \leq \zeta] \geq 1 - \varepsilon. \quad (38)$$

- 825 4. If $b > a_{\text{Bob}}$, Bob outputs 1; else output 0.

826 We now prove the correctness of this protocol. Eq. (38) states that with probability $1 - \varepsilon$, b is a ζ -
 827 approximation of $c_{\text{Alice}}(z_{\text{Bob}})$. Condition on this. In parallel, observe that the Alice's leaf ℓ associated
 828 with the function c_{Alice} is a descendent of Bob's node w associated with the values $(z_{\text{Bob}}, a_{\text{Bob}})$,
 829 therefore one of the following two statements must be true by definition of ζ -fat-shattering tree and
 830 by the procedure outlined in Step 2:

- 831 • ℓ is in the right subtree of w i.e. $c_{\text{Alice}}(z_{\text{Bob}}) > a_{\text{Bob}} + \zeta$, and $x_i = 1$. By Eq. (38), this im-
 832 plies $b > a_{\text{Bob}}$. By Step 4, Bob outputs 1, which is also the value of $x_i = \text{AugIndex}_d(x, i)$.

833 • ℓ is in the left subtree of w i.e. $c_{\text{Alice}}(z_{\text{Bob}}) < a_{\text{Bob}} - \zeta$, and $x_i = 0$. By Eq. (38), this implies
 834 $b < a_{\text{Bob}}$. By Step 4, Bob outputs 0, which is also the value of $x_i = \text{AugIndex}_d(x, i)$.

835 This means that the output of Bob in Step 4, \tilde{b} , satisfies

$$\Pr[\tilde{b} = \text{AugIndex}_d(x, i)] \geq 1 - \varepsilon, \quad (39)$$

836 where again the probability is taken over the randomness of Alice and Bob. Hence, the protocol
 837 above is a valid protocol for computing AugIndex_d . \square

838 Finally we can prove the lemma stated at the beginning of the section.

839 *Proof of Lemma D.3.* Follows from Lemma D.4 combined with the inequality $R_\varepsilon^\rightarrow(\text{AugIndex}_d) \geq$
 840 $(1 - H(\varepsilon))d$ which was proven in [21]. \square

841 In fact, below we strengthen the above into a bound on the one-way *quantum* communication
 842 complexity of computing real-valued concept classes.

843 **Corollary D.5.** *Let $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$ be a concept class. Then $Q_{\zeta, \varepsilon}^\rightarrow(\mathcal{C}) \geq (1 - H(\varepsilon)) \cdot \text{sfat}_\zeta(\mathcal{C})$.*

844 *Proof of Corollary D.5.* In the proof of Lemma D.4, simply replace the classical one-way random-
 845 ized protocol to compute Eval_C with the quantum one-way randomized protocol. This gives that
 846 $Q_{\zeta, \varepsilon}^\rightarrow(\mathcal{C}) \geq Q_\varepsilon^\rightarrow(\text{AugIndex}_d)$. Next, [22] provides a bound for the complexity of quantum *serial*
 847 *encoding* that amounts to the statement $Q_\varepsilon^\rightarrow(\text{AugIndex}_d) \geq (1 - H(1 - \varepsilon))d$. Combining the two
 848 yields the claim. \square

849 We remark that a similar corollary for *Boolean* valued concept classes was proven earlier by [23]
 850 (where the RHS of Corollary D.5 is replaced by Littlestone dimension). Our proof technique is easily
 851 generalized to the Boolean setting and significantly simplifies his proof [23].

852 E Applications of our results

853 We now present a few applications of the results we established in the previous sections. For the
 854 rest of this section, let \mathcal{U} be a class of quantum states on n qubits, and let \mathcal{U}_n refer to the the set of
 855 *all* quantum states on n qubits. So far, we have shown that the complexity of learning the quantum
 856 states from the class \mathcal{U} , in two models of learning (pure DP PAC and online learning in the mistake
 857 bound model), depends on the sequential fat shattering dimension of the real-valued function class $\mathcal{C}_\mathcal{U}$
 858 associated with \mathcal{U} : here $\mathcal{C}_\mathcal{U} := \{f_\rho : \mathcal{X} \rightarrow [0, 1]\}_{\rho \in \mathcal{U}}$, where \mathcal{X} is the set of all possible two-outcome
 859 measurements, and f_ρ is given by $f_\rho(E) = \text{Tr}(E\rho)$ for every $E \in \mathcal{X}$.

860 In the online learning work of [2] they consider the setting where \mathcal{U} is the set of all n -qubit states
 861 \mathcal{U}_n . Let us denote the corresponding function class as \mathcal{C}_n . In this case, [2] showed that $\text{sfat}_\varepsilon(\mathcal{C}_n) \leq$
 862 $O(n/\varepsilon^2)$, thus effectively upper-bounding the $\text{sfat}(\cdot)$ dimension of the class of all n -qubit quantum
 863 states by n . This section asks what happens when we allow $\mathcal{U} \subseteq \mathcal{U}_n$ – for instance, when \mathcal{U} is a
 864 special class of states that may be of particular interest or more experimentally feasible to prepare.
 865 Are there any meaningful such classes for which we can improve this bound? We first answer this
 866 affirmatively for a few classes of quantum states and finally improve the sample complexity of gentle
 867 shadow tomography for these classes of states.

868 E.1 Holevo information and sequential fat shattering dimension

869 In this subsection we provide an upper bound on $\text{sfat}(\mathcal{C}_\mathcal{U})$ in terms of the Holevo information of
 870 an ensemble defined on the class of states \mathcal{U} . Using this new upper bound leads to improved upper
 871 bounds on $\text{sfat}(\cdot)$ for many classes of quantum states \mathcal{U} , and hence improved upper bounds on the
 872 sample complexity of learning \mathcal{U} . Previously for $\mathcal{U} = \mathcal{U}_n$, [24, 2] observed that one could use
 873 arguments from quantum random access code by [22] to obtain a *combinatorial* upper bound on
 874 learning. In this section we show that a better upper bound can be achieved by maximizing the Holevo

875 information, $\chi(\{p_i, \rho_i\}_{\rho_i \in \mathcal{U}})$ (over all possible distributions \vec{p} on \mathcal{U}), where Holevo information is
 876 defined as

$$\chi(\{p_i, \rho_i\}_{\rho_i \in \mathcal{U}}) = S(\bar{\rho}) - \sum_{i: \rho_i \in \mathcal{U}} p_i S(\rho_i), \quad \bar{\rho} = \sum_{i: \rho_i \in \mathcal{U}} p_i \rho_i, \quad (40)$$

877 where \bar{p} is a distribution and S is the von Neumann entropy $S(\rho) := -\text{Tr}[\rho \log \rho]$.

878 E.1.1 Quantum Random Access Codes

879 We first define random access codes and serial random access codes over the set \mathcal{U} , modifying the
 880 definition in [22] so that \mathcal{U} – the set of states from which the code states may be chosen – is part of
 881 the definition of these codes.

882 **Definition E.1** (Random access codes and serial random access codes). *Let \mathcal{U} be a class of quantum
 883 states over n qubits. A (k, n, p, \mathcal{U}) -random access code (RAC) consists of a set of 2^k code
 884 states $\{\rho_s\}_{s \in \{0,1\}^k} \subseteq \mathcal{U}$ such that, for every $i \in [k]$ and $s \in \{0,1\}^k$, there exists a 2-outcome
 885 measurement \mathcal{O}_i such that*

$$\text{Pr}[\mathcal{O}_i(\rho_s) = s_i] \geq p. \quad (41)$$

886 A (k, n, p, \mathcal{U}) -serial random access code (SRAC) consists of 2^k code states $\{\rho_s\}_{s \in \{0,1\}^k} \subseteq \mathcal{U}$ such
 887 that, for every $i \in [k]$, and for all $s \in \{0,1\}^k$, there exists a measurement with outcome 0 or 1,
 888 possibly depending on the last $k - i$ bits x_{i+1}, \dots, x_k , such that Eq. (41) holds.

889 In words, a RAC over \mathcal{U} is a way of encoding k classical bits into n -qubit states from \mathcal{U} , such that for
 890 every $i \in [k]$ and $x \in \{0,1\}^k$, the probability of ‘recovering’ the bit x_i by performing the 2-outcome
 891 measurement \mathcal{O}_i on ρ_x is at least p . A serial RAC (denoted SRAC) is defined similarly except that
 892 one is allowed to use information from decoding the *subsequent bits* to decode x_i . [22] showed the
 893 following relation between the number of encodable classical bits and the number of qubits in the
 894 code states

$$\text{Every } (k, n, p, \mathcal{U}_n)\text{-RAC or } (k, n, p, \mathcal{U}_n)\text{-SRAC satisfies } n \geq (1 - H(p))k. \quad (42)$$

895 Here, $H(\cdot)$ is the binary entropy function, and note that the statement applies to code states drawn
 896 from the *entire* class of n -qubit states.

897 [2] in a recent work showed the surprising connection that a p -sequential fat-shattering tree for \mathcal{U} of
 898 depth k can be used to construct a (k, n, p, \mathcal{U}) -SRAC.¹¹ As a corollary of this observation, we have

$$\text{sfat}_p(\mathcal{C}_{\mathcal{U}}) \leq \max\{k : \text{there exists } (k, n, p, \mathcal{U})\text{-SRAC}\}. \quad (43)$$

899 Combining Eq. (42), (43) yields $\text{sfat}_p(\mathcal{C}_{\mathcal{U}}) \leq n/(1 - H(p))$. In this section, we consider the scenario
 900 where $\mathcal{U} \subseteq \mathcal{U}_n$ and show that this bound can be improved to the following.

Theorem E.2 (Bounding $\text{sfat}(\cdot)$ by the Holevo information). *Let $p \in [0, 1]$ and \mathcal{U} be some class of
 quantum states over n qubits. Then*

$$\text{sfat}_p(\mathcal{C}_{\mathcal{U}}) \leq \frac{1}{1 - H(p)} \max \left\{ \chi(\{(q_i, \sigma_i)\}_{\sigma_i \in \mathcal{U}}) : \sum_i q_i = 1 \right\}.$$

901 To do so, we tighten the argument of [22] which was originally derived for $\mathcal{U} = \mathcal{U}_n$. To prove our
 902 result, we make use of the following lemma.

Lemma E.3 ([22]). *Let σ_0, σ_1 be density matrices and $\sigma = \frac{1}{2}(\sigma_0 + \sigma_1)$. If \mathcal{O} is a measurement
 with $\{0, 1\}$ -outcome such that making the measurement on σ_b yields the bit b with probability p , then*

$$S(\sigma) \geq \frac{1}{2} [S(\sigma_0) + S(\sigma_1)] + (1 - H(p)).$$

903 We now state and prove our main lemma.

¹¹We remark that such a connection between RAC and learnability was established in an earlier work by [24] to understand PAC learnability of quantum states.

904 **Lemma E.4.** Let \mathcal{U} be some class of quantum states over n qubits. Every (k, n, p, \mathcal{U}) -RAC or
 905 (k, n, p, \mathcal{U}) -SRAC satisfies

$$(1 - H(p))k \leq \max \left\{ \chi(\{(q_i, \sigma_i)\}_{\sigma_i \in \mathcal{U}}) : \sum_i q_i = 1 \right\}, \quad (44)$$

906 where $H(\cdot)$ is the binary entropy function and χ is the Holevo information $\chi(\{(q_i, \sigma_i)\}_{\sigma_i \in \mathcal{U}}) =$
 907 $S(\sum_i p_i \sigma_i) - \sum_i p_i S(\sigma_i)$ and $S(\cdot)$ is the von Neumann entropy function.

Proof. Using Definition E.1, a (k, n, p, \mathcal{U}) -RAC consists of a set of code states $\{\rho_x\}_{x \in \{0,1\}^k} \subseteq \mathcal{U}$ and measurements $\{\mathcal{O}_i\}_{i \in [k]}$ satisfying $\Pr[\mathcal{O}_i(\rho_x) = x_i] \geq p$. Proceeding as in [22], we first define the following states which are derived from the code states: For every $0 \leq \ell \leq k$ and $y \in \{0,1\}^\ell$, let

$$\sigma_y = \frac{1}{2^{k-\ell}} \sum_{z \in \{0,1\}^{k-\ell}} \rho_{zy}.$$

908 In words, for a ℓ -bit string y , let σ_y be a uniform superposition over all $2^{n-\ell}$ code states with the
 909 suffix y . Let $\psi = \frac{1}{2^n} \sum_{z \in \{0,1\}^n} \rho_z$ be the uniform superposition over *all* code states. Then we have

$$S(\psi) \geq \frac{1}{2^k} \sum_{z \in \{0,1\}^k} S(\rho_z) + k(1 - H(p)). \quad (45)$$

910 To see this, first one can use Lemma E.3 to show $S(\psi) \geq \frac{1}{2} (S(\sigma_0) + S(\sigma_1)) + 1 - H(p)$ and
 911 recursively applying this lemma to each of the $S(\cdot)$ quantities, we get the equation above (observe
 912 that each application of the lemma is justified because for every $y \in \{0,1\}^\ell$, we may write $\sigma_y =$
 913 $\frac{1}{2} (S(\sigma_{0y}) + S(\sigma_{1y}))$; and by assumption of a (k, n, p, \mathcal{U}) -RAC, $\mathcal{O}_{\ell+1}$ can distinguish σ_{0y}, σ_{1y} with
 914 success probability p and thus is a measurement that meets the conditions of Lemma E.3.) Using
 915 Eq. (45) it now follows that

$$k(1 - H(p)) \leq S(\psi) - \frac{1}{2^k} \sum_{z \in \{0,1\}^k} S(\rho_z) = \chi\left(\left\{\frac{1}{2^k}, \rho_x\right\}_{x \in \{0,1\}^k}\right) \leq \max_{T \subseteq \mathcal{U}} \chi\left(\left\{\frac{1}{|T|}, \sigma_i\right\}_{\sigma_i \in T}\right). \quad (46)$$

916 where the last inequality follows because the uniform ensemble of code states $\{\frac{1}{2^k}, \rho_x\}_{x \in \{0,1\}^k}$ is
 917 precisely of the form $\{p_i, \sigma_i\}_{\sigma_i \in \mathcal{U}}$ with zero weight on non-code states in \mathcal{U} . In Eq. (44), to get a
 918 simpler-looking bound, we further relax this inequality by taking the optimization over arbitrary
 919 probability distributions on the code states, not just the ones that are uniform on a subset. Eq. (44)
 920 also holds for SRAC by noting that the argument above doesn't change by allowing \mathcal{O}_i to depend on
 921 bits x_{i+1}, \dots, x_k . \square

922 The proof of Theorem E.2 follows immediately from combining Lemma E.4 and Observation (43).

923 An interesting consequence of our result is the following. As far as we are aware, there is no way of
 924 computing $\text{sfat}(\cdot)$ directly, but there exist algorithms to compute our bound in Theorem E.2. For a set
 925 \mathcal{U} of states, performing the maximization $\max\{\chi(\{(q_i, \sigma_i)\}) : \sum_i q_i = 1\}$ is a convex optimization
 926 problem which can be solved using the Blahut-Arimoto algorithm[25]. However, for certain special
 927 classes of states, one can present simple bounds on the maximal Holevo information which we present
 928 next.

929 E.1.2 Classes of states with bounded $\text{sfat}(\cdot)$ dimension

930 A natural question is, how does the new upper bound on $\text{sfat}(\mathcal{U})$ in Theorem E.2 compare to the
 931 previous upper bound $\text{sfat}(\mathcal{U}_n) < n/\varepsilon^2$ given in [2]. Observe that that the ε dependence comes about
 932 from a Taylor expansion of $1 - H((1 - \varepsilon)/2)$ and our new bounds do not change this dependence,
 933 hence for the remainder of this section we set $\varepsilon = 1$ for simplicity. We now mention a few classes of
 934 states for which our new bound improves the n dependence of the previous bound.

935 • Suppose our quantum states are “ k -juntas”, i.e., each n -qubit quantum state lives in the same
 936 *unknown* k -dimensional subspace of the 2^n -dimensional Hilbert space. Then clearly, the
 937 right-hand-side of Eq. (44) is upper-bounded by $\log k < n$. In particular for n -juntas the
 938 $\text{sfat}(\cdot)$ dimension is $O(\log n)$, hence the sample complexity of learning scales as $O(\log n)$
 939 which is exponentially better than the prior upper bounds of n .

940 • \mathcal{U} consists of a small set of states with small pairwise trace distance; in [26] and [27] they
 941 showed that

$$\chi(\{p_i, \rho_i\}) \leq v_m \log |\mathcal{U}| \quad (47)$$

942 where $v_m = \frac{1}{2} \sup_{i,j} \|\rho_i - \rho_j\|_1$ is the maximal trace norm distance between the states
 943 in the class \mathcal{U} . This bound could be significantly better than the trivial $\log |\mathcal{U}|$ if v_m is
 944 sufficiently small.

945 • Let $\mathcal{U} = \mathcal{N}(\mathcal{U}_n)$ be the set of all n -qubit states obtained after passing the states in \mathcal{U}_n through
 946 the channel \mathcal{N} . That is, we would like to learn some arbitrary n -qubit state that has been
 947 passed through an *unknown* quantum channel \mathcal{N} . This is the case in many experimentally-
 948 relevant settings and is in fact one way to understand the effect of experimental noise (which
 949 can be modelled by a quantum channel during state preparation). The Holevo information
 950 of the quantum channel \mathcal{N} is the following quantity

$$\chi(\mathcal{N}) := \max_{\vec{p}, \rho_i} S\left(\sum_i p_i \mathcal{N}(\rho_i)\right) - \sum_i p_i S(\mathcal{N}(\rho_i)), \quad (48)$$

951 where the maximization is over (arbitrary-sized) ensembles $\{(p_i, \rho_i)\}$. Observe that using
 952 Eq. (44) one can upper bound $\text{sfat}(\cdot)$ dimension of the set $\mathcal{U} = \mathcal{N}(\mathcal{U}_n)$ in terms of $\chi(\mathcal{N})$.
 953 A centerpiece of quantum Shannon theory is the Holevo-Schumacher-Westmoreland (HSW)
 954 theorem [28], which states that (see for example [29] for a pedagogical proof) $\chi(\mathcal{N}) \leq$
 955 $C(\mathcal{N})$ where $C(\mathcal{N})$ is the classical capacity of the channel. Putting these two bounds
 956 together gives

$$\text{sfat}(\mathcal{N}(\mathcal{U}_n)) \leq C(\mathcal{N}). \quad (49)$$

957 Now, using the connection above one can upper bound $\text{sfat}(\cdot)$ of noisy quantum states using
 958 results developed in quantum Shannon theory to bound the classical channel capacity. For
 959 a depolarizing channel acting on d -dimensional states with parameter λ for instance (a
 960 common noise model), one can upper bound $C(\mathcal{N})$ in Eq. (49) by a result of [30] as follows

$$\log d - S_{\min}(\Delta_\lambda) \quad (50)$$

961 where $S_{\min}(\Delta_\lambda) = -(\lambda + \frac{1-\lambda}{d}) \log(\lambda + \frac{1-\lambda}{d}) - (d-1) (\frac{1-\lambda}{d}) \log(\frac{1-\lambda}{d})$ and the sub-
 962 tractive quantity in the quantity above makes this bound strictly better than [2]. Similar
 963 upper bounds on channel capacity are also known for Pauli channels [31] and generalized
 964 Pauli channels [32].

965 • Interestingly, we may now also bound $\text{sfat}(\cdot)$ of the class of quantum Gaussian states. Since
 966 these states are infinite-dimensional, the previous bound of [2] is not useful. However, our
 967 channel capacity upper-bound on $\text{sfat}(\cdot)$ yields a finite bound: It is known from [33] that the
 968 channel capacity of a pure-loss bosonic channel with transmissivity $\eta \in [0, 1]$,¹² when the
 969 input Gaussian states have photon number at most N_p (and hence bounded energy, which is
 970 physically realistic), is $g(\eta N_p)$ where $g(x) \equiv (x+1) \log_2(x+1) - x \log_2 x$. In particular,
 971 the case $\eta = 1$ corresponds to zero loss, hence $g(N_p)$ bounds $\text{sfat}(\cdot)$ for the *entire* class of
 972 Gaussian states with N_p photons.

973 Alternatively, one might be interested in states prepared through phase-insensitive bosonic
 974 channels. These model other kinds of noise, such as thermalizing or amplifying processes.
 975 A recent breakthrough [34] allows one to bound the capacities of these channels, and hence
 976 the $\text{sfat}(\cdot)$ dimensions of these noisy Gaussian states.

977 E.2 Faster online shadow tomography

978 We now discuss how our results can also improve *shadow tomography*, a learning framework recently
 979 introduced by Aaronson [35]. This is a variant of quantum state tomography in which the goal is not

¹²This channel is a simple model for communication over free space or through a fiber optic link, where η models how much noise is ‘mixed’ into the states.

980 to learn ρ completely, but to learn its ‘shadows’, i.e., the expectation values of ρ on a fixed (known)
 981 set of measurements.

982 To be precise, let \mathcal{U} be a subset of n -qubit states. Given T copies of an unknown state $\rho \in \mathcal{U}$,
 983 and a set of known two-outcome measurements E_1, \dots, E_m . The goal is to learn (with probability
 984 at least $2/3$) $\text{Tr}(E_i \rho)$ upto additive error ε for every $i \in [m]$. A trivial learning algorithm uses
 985 $T = O((2^n + m) \cdot \varepsilon^{-2})$ many copies of ρ to solve the task, and surprisingly Aaronson showed how
 986 to solve this task using $T = \text{poly}(n, \log m, \varepsilon^{-1})$ copies of ρ , exponentially better than the trivial
 987 algorithm. An intriguing open question left open by Aaronson [35] and others is, is the n dependence
 988 necessary? There have been follow up results by [36] that improved Aaronson’s procedure when the
 989 goal is obtain ‘classical shadows’ and more recently [37] gave a procedure which has the best known
 990 dependence on all parameters for standard shadow tomography.

991 Subsequently [17] considered *gentle* shadow tomography a (stronger) variant of shadow tomography
 992 (we do not define gentleness here and refer the interested reader to [17]). Here, we show that suppose
 993 we were performing gentle shadow tomography with the prior knowledge that the unknown state ρ
 994 came from a class of states \mathcal{U} , then the n -dependence in the sample complexity can be replaced with
 995 $\text{sfat}(\mathcal{C}_{\mathcal{U}})$. As we discussed in the previous section, clearly $\text{sfat}(\mathcal{C}_{\mathcal{U}}) \leq O(n/\varepsilon^2)$, but for many class
 996 of states $\text{sfat}(\mathcal{C}_{\mathcal{U}})$ could be much lesser than n , giving us a significant improvement over Aaronson’s
 997 result. We first state our main statement.

998 **Theorem E.5** (Faster gentle shadow tomography). *The complexity of gentle shadow tomography on*
 999 *a class of states \mathcal{U} is*

$$O\left(\frac{\text{sfat}_{\varepsilon}(\mathcal{C}_{\mathcal{U}})^2 \log^2 m \log(1/\delta)}{\varepsilon^2 \min\{\alpha^2, \varepsilon^2\}}\right). \quad (51)$$

1000 where α, δ are gentleness parameters and the goal is to learn $\text{Pr}[E_i(\rho) \text{ accepts}]$ to within an additive
 1001 error of ε for every $i \in [m]$.¹³ Moreover, there exists an explicit algorithm that achieves this.

1002 Indeed the parameter $\text{sfat}(\mathcal{C}_{\mathcal{U}})$ in this bound means that for the classes of states mentioned in
 1003 Section E.1.2, the sample complexity of shadow tomography is better than the complexity in [35] (in
 1004 terms of n). We now prove Theorem E.5. The connection comes from the implication in [17] that
 1005 under certain conditions, an online learner for quantum states can be used as a black box for what
 1006 they term ‘Quantum Private Multiplicative Weights’, an algorithm that performs shadow tomography
 1007 in both an online and a gentle manner. We now state the precise setting in which this black box online
 1008 learner must operate. As usual, we are concerned with the function class $\mathcal{C}_{\mathcal{U}} := \{f_{\rho}\}_{\rho \in \mathcal{U}}$ where the
 1009 domain \mathcal{X} is the set of all possible two-outcome measurements E on the states in \mathcal{U} and the functions
 1010 in the class are defined as $f_{\rho}(E) = \text{Tr}(E\rho)$ for every E . The unknown state ρ defines some target
 1011 function $c \in \mathcal{C}_{\mathcal{U}}$.

- 1012 1. Adversary provides input point in the domain: $x_t \in \mathcal{X}$.
- 1013 2. Learner outputs a prediction $\hat{y}_t \in [0, 1]$.
- 1014 3. If the learner makes a mistake, i.e., if $|\hat{y}_t - c(x_t)| > \varepsilon$, then adversary provides strong
 1015 feedback $\hat{c}(x_t) \in [0, 1]$ where $\hat{c}(x_t)$ is an $\varepsilon/10$ -approximation of $c(x_t)$, i.e., $|\hat{c}(x_t) -$
 1016 $c(x_t)| < \varepsilon/10$, and the learner is allowed to update its hypothesis. Else, the adversary does
 1017 not provide any feedback, and the learner must use the same hypothesis on the next round.
- 1018 4. Learner suffers loss $|\hat{y}_t - c(x_t)|$.

1019 Observe that this is a close variant of our setting in Section A.1, the only difference being that the
 1020 adversary here only gives feedback on rounds where the learner makes a mistake (i.e., when the
 1021 learner’s prediction is grossly wrong). This means that the learner updates her hypothesis if and
 1022 only if it makes a mistake. Given an online learner \mathcal{A} in the above setting that makes at most ℓ
 1023 updates, [17] shows that there exists a randomized algorithm \mathcal{B} for shadow tomography using

$$n = O\left(\frac{\ell^2 \log^2 m \log(1/\delta)}{\varepsilon^2 \min\{\alpha^2, \varepsilon^2\}}\right). \quad (52)$$

1024 many examples of the unknown state ρ where such that algorithm \mathcal{B} ’s error is bounded by ε with
 1025 probability at least $1 - \beta$. Moreover, this algorithm is (α, δ) -gentle. We are now equipped with all

¹³Implicitly in the complexity above we have assumed that the algorithm succeeds with probability at least $2/3$.

1026 we need to prove Theorem E.5. The proof boils down to the observation that for any concept class \mathcal{C} ,
 1027 we can always construct an online learner that is guaranteed to make at most $\text{sfat}(\mathcal{C})$ mistakes, and
 1028 therefore $\ell = \text{sfat}(\mathcal{C})$ in Eq. (52). The online learner we construct is a variant of the proper version
 1029 of our RSOA Algorithm 1.

1030 *Proof of Theorem E.5.* The proof follows from the Quantum Private Multiplicative Weights algorithm
 1031 in [17] and its accompanying Theorem 39, simply by exhibiting an online learner \mathcal{A} for \mathcal{U} in the
 1032 setting described above, that makes at most $\ell = \text{sfat}_\varepsilon(\mathcal{C}_S)$ mistakes. In the rest of this proof, we
 1033 exhibit just such an algorithm, which is a variant of the proper version of RSOA.

Algorithm 4 Alternative Robust Standard Optimal Algorithm

Input: Concept class $\mathcal{C} \subseteq \{f : \mathcal{X} \rightarrow [0, 1]\}$, target (unknown) concept $c \in \mathcal{C}$, and $\varepsilon \in [0, 1]$.
Initialize: $V_1 \leftarrow \mathcal{C}$

- 1: **for** $t = 1, \dots, T$ **do**
- 2: A learner receives x_t and maintains set V_t , a set of “surviving functions”.
- 3: For every super-bin midpoint $r \in \tilde{\mathcal{J}}_{2\varepsilon/5}$ the learner computes the set of functions $V_t(r, x_t)$.
- 4: A learner finds the super-bin which achieves the maximum $\text{sfat}(\cdot)$ dimension

$$R_t(x_t) := \left\{ \arg \max_{r \in \tilde{\mathcal{J}}_{2\varepsilon/5}} \text{sfat}_{2\varepsilon/5}(V_t(r, x_t)) \in \tilde{\mathcal{J}}_{2\varepsilon/5} \right\}$$

- 5: The learner computes the mean of the set $R_t(x_t)$, i.e., let

$$\hat{y}_t := \frac{1}{|R_t(x_t)|} \sum_{r \in R_t(x_t)} r.$$

- 6: The learner outputs \hat{y}_t , receives feedback $\hat{c}(x_t)$ if it has made a mistake, i.e., if $|\hat{y}_t - c(x_t)| > \varepsilon$.
- 7: If the learner received feedback, update $V_{t+1} \leftarrow \{g \in V_t \mid g(x_t) \in B_{\varepsilon/5}(\hat{c}(x_t))\}$; else $V_{t+1} \leftarrow V_t$.
- 8: **end for**

Outputs: The intermediate predictions \hat{y}_t for $t \in [T]$, and a final prediction function/hypothesis which is given by $f(x) := R_{T+1}(x)$.

1034 The difference between Algorithm 4 and RSOA is that in RSOA, the learner is allowed to update
 1035 the set V_t on all rounds $t \in [T]$, while in Algorithm 4, the update happens only on the rounds for
 1036 which it made a mistake (‘mistake rounds’). Because the learner’s current hypothesis for the target
 1037 concept is computed based on the ‘set of surviving functions’ V_t , updating V_t amounts to updating
 1038 the algorithm’s hypothesis. We thus aim to show that Algorithm 4 has no more than $\text{sfat}(\cdot)$ mistake
 1039 rounds. However, we observe that we may directly import the proof of Theorem B.4 to do so. This is
 1040 because that proof is independent of what happened on the non-mistake rounds, which are the only
 1041 rounds that differ between RSOA and Algorithm 4. Rather, it argues that on the rounds on which
 1042 RSOA made a mistake, $\text{sfat}(V_t)$ decreases by at least 1 due to the update on V_t , and having initialized
 1043 $V_1 = \mathcal{C}$, no more than $\text{sfat}(\mathcal{C})$ updates may happen in total. Exactly the same argument can be used
 1044 to bound the mistakes of Algorithm 4, though note that for the constants to work out, the ε of RSOA
 1045 must be multiplied by 5. \square

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