

## A Technical Results

We now give detailed proofs of the theorems in the paper.

### A.1 Altitude Training Phenomeon

We begin with a proof of our main generalization bound result, namely Theorem 1. The proof is built on top of the following Berry-Esseen type result.

**Lemma 5.** *Let  $Z_1, \dots, Z_d$  be independent Poisson random variables with means  $\lambda_j \in \mathbb{R}_+$ , and let*

$$S = \sum_{j=1}^d w_j Z_j, \mu = \mathbb{E}[S], \text{ and } \sigma^2 = \text{Var}[S]$$

*for some fixed set of weights  $\{w_j\}_{j=1}^d$ . Then, writing  $F_S$  for the distribution function of  $S$  and  $\Phi$  for the standard Gaussian distribution,*

$$\sup_{x \in \mathbb{R}} \left| F_S(x) - \Phi\left(\frac{x - \mu}{\sigma}\right) \right| \leq C_{BE} \sqrt{\frac{\max_j \{w_j^2\}}{\sum_{j=1}^d \lambda_j w_j^2}}, \quad (20)$$

where  $C_{BE} \leq 4$ .

*Proof.* Our first step is to write  $S$  as a sum of bounded *i.i.d.* random variables. Let  $N = \sum_{j=1}^d Z_j$ . Conditional on  $N$ , the  $Z_j$  are distributed as a multinomial with parameters  $\pi_j = \lambda_j / \lambda$  where  $\lambda = \sum_{j=1}^d \lambda_j$ . Thus,

$$\mathcal{L}(S | N) \stackrel{d}{=} \mathcal{L}\left(\sum_{k=1}^N W_k | N\right),$$

where  $W_k \in \{w_1, \dots, w_d\}$  is a single multinomial draw from the available weights with probability parameters  $\mathbb{P}[W_k = w_j] = \pi_j$ . This implies that,

$$S \stackrel{d}{=} \sum_{k=1}^N W_k,$$

where  $N$  itself is a Poisson random variable with mean  $\lambda$ .

We also know that a Poisson random variable can be written as a limiting mixture of many rare Bernoulli trials:

$$B^{(m)} \Rightarrow N, \text{ with } B^{(m)} = \text{Binom}\left(m, \frac{\lambda}{m}\right).$$

The upshot is that

$$S^{(m)} \Rightarrow S, \text{ with } S^{(m)} = \sum_{k=1}^m W_k I_k, \quad (21)$$

where the  $W_k$  are as before, and the  $I_k$  are independent Bernoulli draws with parameter  $\lambda/m$ . Because  $S^{(m)}$  converges to  $S$  in distribution, it suffices to show that (20) holds for large enough  $m$ . The moments of  $S^{(m)}$  are correct in finite samples:  $\mathbb{E}[S^{(m)}] = \mu$  and  $\text{Var}[S^{(m)}] = \sigma^2$  for all  $m$ .

The key ingredient in establishing (20) is the Berry-Esseen inequality [see, e.g., 26], which in our case implies that

$$\sup_{x \in \mathbb{R}} \left| F_{S^{(m)}}(x) - \Phi\left(\frac{x - \mu}{\sigma}\right) \right| \leq \frac{\rho_m}{2s_m^3 \sqrt{m}},$$

where

$$s_m^2 = \text{Var}[W_k I_k],$$

$$\rho_m = \mathbb{E}\left[|W_k I_k - \mathbb{E}[W_k I_k]|^3\right],$$

We can show that

$$s_m^2 = \mathbb{E} \left[ (W_k I_k)^2 \right] - \mathbb{E} [W_k I_k]^2 = \frac{\lambda}{m} \mathbb{E} [W_k^2] - \left( \frac{\lambda}{m} \mathbb{E} [W_k] \right)^2, \text{ and}$$

$$\rho_m \leq 8 \left( \mathbb{E} [W_k I_k^3] + \mathbb{E} [W_k I_k]^3 \right) = 8 \left( \frac{\lambda}{m} \mathbb{E} [W_k^3] + \left( \frac{\lambda}{m} \mathbb{E} [W_k] \right)^3 \right).$$

Taking  $m$  to  $\infty$ , this implies that

$$\sup_{x \in \mathbb{R}} \left| F_S(x) - \Phi \left( \frac{x - \mu}{\sigma} \right) \right| \leq \frac{4 \mathbb{E} [W^3]}{\mathbb{E} [W^2]^{3/2}} \frac{1}{\sqrt{\lambda}}.$$

Thus, to establish (20), it only remains to bound  $\mathbb{E} [W^3] / \mathbb{E} [W^2]^{3/2}$ . Notice that  $P_j \stackrel{\text{def}}{=} \pi_j w_j^2 / \mathbb{E} [W^2]$  defines a probability distribution on  $\{1, \dots, d\}$ , and

$$\frac{\mathbb{E} [W^3]}{\mathbb{E} [W^2]} = \mathbb{E}_P [|W|] \leq \max_j \{w_j\}.$$

Thus,

$$\frac{\mathbb{E} [W^3]}{\mathbb{E} [W^2]^{3/2}} \leq \sqrt{\frac{\max_j \{w_j^2\}}{\sum_{j=1}^d \pi_j w_j^2}}.$$

□

We are now ready to prove our main result.

*Proof of Theorem 1.* The classifier  $h$  is a linear classifier of the form

$$h(x) = \mathbb{I} \{S > 0\} \text{ where } S \stackrel{\text{def}}{=} \sum_{j=1}^d w_j x_j,$$

where by assumption  $x_j \sim \text{Poisson}(\lambda_j^{(\tau)})$ . Our model was fit by dropout, so during training we only get to work with  $\tilde{x}$  instead of  $x$ , where

$$\tilde{x}_j \sim \text{Binom}(x_j, 1 - \delta), \text{ and so unconditionally}$$

$$\tilde{x}_j \sim \text{Poisson}((1 - \delta) \lambda_j^{(\tau)}).$$

Without loss of generality, suppose that  $c_\tau = 1$ , so that we can write the error rate  $\varepsilon_\tau$  during dropout as

$$\varepsilon_\tau = \mathbb{P} [\tilde{S} < 0 \mid \tau], \text{ where } \tilde{S} = \sum_{j=1}^d w_j \tilde{x}_j. \quad (22)$$

In order to prove our result, we need to translate the information about  $\tilde{S}$  into information about  $S$ .

The key to the proof is to show that the sums  $S$  and  $\tilde{S}$  have nearly Gaussian distributions. Let

$$\mu = \sum_{j=1}^d \lambda_j^{(\tau)} w_j \text{ and } \sigma^2 = \sum_{j=1}^d \lambda_j^{(\tau)} w_j^2$$

be the mean and variance of  $S$ . After dropout,

$$\mathbb{E} [\tilde{S}] = (1 - \delta) \mu \text{ and } \text{Var} [\tilde{S}] = (1 - \delta) \sigma^2.$$

Writing  $F_S$  and  $F_{\tilde{S}}$  for the distributions of  $S$  and  $\tilde{S}$ , we see from Lemma 5 that

$$\begin{aligned} \sup_{x \in \mathbb{R}} \left| F_S(x) - \Phi \left( \frac{x - \mu}{\sigma} \right) \right| &\leq C_{\text{BE}} \sqrt{\Psi_\tau} \text{ and} \\ \sup_{x \in \mathbb{R}} \left| F_{\tilde{S}}(x) - \Phi \left( \frac{x - (1 - \delta)\mu}{\sqrt{1 - \delta}\sigma} \right) \right| &\leq \frac{C_{\text{BE}}}{\sqrt{1 - \delta}} \sqrt{\Psi_\tau}, \end{aligned}$$

where  $\Psi_\tau$  is as defined in (9). Recall that our objective is to bound  $\varepsilon_\tau = F_S(0)$  in terms of  $\tilde{\varepsilon}_\tau = F_{\tilde{S}}(0)$ . The above result implies that

$$\begin{aligned} \varepsilon_\tau &\leq \Phi \left( -\frac{\mu}{\sigma} \right) + C_{\text{BE}} \sqrt{\Psi_\tau}, \text{ and} \\ \Phi \left( -\sqrt{1 - \delta} \frac{\mu}{\sigma} \right) &\leq \tilde{\varepsilon}_\tau + \frac{C_{\text{BE}}}{\sqrt{1 - \delta}} \sqrt{\Psi_\tau}. \end{aligned}$$

Now, writing  $t = \sqrt{1 - \delta} \mu / \sigma$ , we can use the Gaussian tail inequalities

$$\frac{\tau}{\tau^2 + 1} < \sqrt{2\pi} e^{\frac{\tau^2}{2}} \Phi(-\tau) < \frac{1}{\tau} \text{ for all } \tau > 0 \quad (23)$$

to check that for all  $t \geq 1$ ,

$$\begin{aligned} \Phi \left( -\frac{t}{\sqrt{1 - \delta}} \right) &\leq \frac{1}{\sqrt{2\pi}} \frac{\sqrt{1 - \delta}}{t} e^{-\frac{t^2}{2(1 - \delta)}} \\ &= \frac{\sqrt{1 - \delta} t^{\frac{\delta}{1 - \delta}}}{\sqrt{2\pi}^{-\frac{\delta}{1 - \delta}}} \left( \frac{1}{\sqrt{2\pi}} \frac{1}{t} e^{-\frac{t^2}{2}} \right)^{\frac{1}{1 - \delta}} \\ &\leq 2^{\frac{1}{1 - \delta}} \frac{\sqrt{1 - \delta} t^{\frac{\delta}{1 - \delta}}}{\sqrt{2\pi}^{-\frac{\delta}{1 - \delta}}} \left( \frac{1}{\sqrt{2\pi}} \frac{t}{t^2 + 1} e^{-\frac{t^2}{2}} \right)^{\frac{1}{1 - \delta}} \\ &\leq \frac{2^{\frac{1}{1 - \delta}} \sqrt{1 - \delta}}{\sqrt{2\pi}^{-\frac{\delta}{1 - \delta}}} t^{\frac{\delta}{1 - \delta}} \Phi(-t)^{\frac{1}{1 - \delta}} \end{aligned}$$

and so noting that in  $t \Phi(-t)$  is monotone decreasing in our range of interest and that  $t \leq \sqrt{-2 \log \Phi(-t)}$ , we conclude that for all  $\tilde{\varepsilon}_\tau + C_{\text{BE}} / \sqrt{1 - \delta} \sqrt{\Psi_\tau} \leq \Phi(-1)$ ,

$$\begin{aligned} \varepsilon_\tau &\leq \frac{2^{\frac{1}{1 - \delta}} \sqrt{1 - \delta}}{\sqrt{4\pi}^{-\frac{\delta}{1 - \delta}}} \left( \sqrt{-\log \left( \tilde{\varepsilon}_\tau + \frac{C_{\text{BE}}}{\sqrt{1 - \delta}} \sqrt{\Psi_\tau} \right)} \right)^{\frac{\delta}{1 - \delta}} \\ &\quad \cdot \left( \tilde{\varepsilon}_\tau + \frac{C_{\text{BE}}}{\sqrt{1 - \delta}} \sqrt{\Psi_\tau} \right)^{\frac{1}{1 - \delta}} + C_{\text{BE}} \sqrt{\Psi_\tau}. \end{aligned} \quad (24)$$

We can also write the above expression in more condensed form:

$$\begin{aligned} &\mathbb{P} \left[ \mathbb{I}\{\hat{w} \cdot x^{(i)}\} \neq c_\tau \mid \tau^{(i)} = \tau \right] \\ &= \mathcal{O} \left( \left( \left( \tilde{\varepsilon}_\tau + \sqrt{\frac{\max\{w_j^2\}}{\sum_{j=1}^d \lambda_j^{(\tau)} w_j^2}} \right)^{(1 - \delta)} \right)^{\frac{1}{1 - \delta}} \cdot \max \left\{ 1, \sqrt{-\log(\tilde{\varepsilon}_\tau)^{\frac{\delta}{1 - \delta}}} \right\} \right). \end{aligned} \quad (25)$$

The desired conclusion (9) is equivalent to the above expression, except it uses notation that hides the log factors.  $\square$

*Proof of Theorem 2.* We can write the dropout error rate as

$$\text{Err}_\delta(\hat{h}_\delta) = \text{Err}_{\min} + \Delta,$$

where  $\text{Err}_{\min}$  is the minimal possible error from assumption (14) and  $\Delta$  is the excess error

$$\Delta = \sum_{\tau=1}^T \mathbb{P}[\tau] \tilde{\varepsilon}_{\tau} \cdot \left| \mathbb{P}[y^{(i)} = 1 \mid \tau^{(i)} = \tau] - \mathbb{P}[y^{(i)} = 0 \mid \tau^{(i)} = \tau] \right|.$$

Here,  $\mathbb{P}[\tau]$  is the probability of observing a document with topic  $\tau$  and  $\tilde{\varepsilon}_{\tau}$  is as in Theorem 1. The equality follows by noting that, for each topic  $\tau$ , the excess error rate is given by the rate at which we make sub-optimal guesses, i.e.,  $\tilde{\varepsilon}_{\tau}$ , times the excess probability that we make a classification error given that we made a sub-optimal guess, i.e.,  $|\mathbb{P}[y^{(i)} = 1 \mid \tau^{(i)} = \tau] - \mathbb{P}[y^{(i)} = 0 \mid \tau^{(i)} = \tau]|$ .

Now, thanks to (14), we know that

$$\text{Err}_{\delta}(h_{\delta}^*) = \text{Err}_{\min} + \mathcal{O}\left(\frac{1}{\sqrt{\lambda}}\right),$$

and so the generalization error  $\tilde{\eta}$  under the dropout measure satisfies

$$\Delta = \tilde{\eta} + \mathcal{O}\left(\frac{1}{\sqrt{\lambda}}\right).$$

Using (12), we see that

$$\tilde{\varepsilon}_{\tau} \leq \Delta / (2\alpha p_{\min})$$

for each  $\tau$ , and so

$$\tilde{\varepsilon}_{\tau} = \mathcal{O}\left(\tilde{\eta} + \frac{1}{\sqrt{\lambda}}\right)$$

uniformly in  $\tau$ . Thus, given the bound (11), we conclude using (25) that

$$\varepsilon_{\tau} = \mathcal{O}\left(\left(\tilde{\eta} + \lambda^{-\frac{1-\delta}{2}}\right)^{\frac{1}{1-\delta}} \max\left\{1, \sqrt{-\log(\tilde{\eta})}^{\frac{\delta}{1-\delta}}\right\}\right)$$

for each topic  $\tau$ , and so

$$\begin{aligned} \eta &= \text{Err}(\hat{h}_{\delta}) - \text{Err}(h_{\delta}^*) \\ &= \mathcal{O}\left(\left(\tilde{\eta} + \lambda^{-\frac{1-\delta}{2}}\right)^{\frac{1}{1-\delta}} \max\left\{1, \sqrt{-\log(\tilde{\eta})}^{\frac{\delta}{1-\delta}}\right\}\right), \end{aligned} \quad (26)$$

which directly implies (16). Note  $\eta$  will in general be larger than the  $\varepsilon_{\tau}$ , because guessing the optimal label  $c_{\tau}$  is not guaranteed to lead to a correct classification decision (unless each topic is pure, i.e., only represents one class). Here, subtracting the optimal error  $\text{Err}(h_{\delta}^*)$  allows us to compensate for this effect.  $\square$

*Proof of Corollary 3.* Here, we prove the more precise bound

$$\text{Err}(\hat{h}_{\delta}) - \text{Err}(h_{\delta}^*) = \mathcal{O}_P\left(\sqrt{\left(\frac{d}{n} + \frac{1}{\lambda^{(1-\delta)}}\right) \max\left\{1, \log\left(\frac{n}{d}\right)\right\}^{1+\delta}}^{\frac{1}{1-\delta}}\right). \quad (27)$$

To do this, we only need to show that

$$\text{Err}_{\delta}(\hat{h}_{\delta}) - \text{Err}_{\delta}(h_{\delta}^*) = \mathcal{O}_P\left(\sqrt{\frac{d}{n} \max\left\{1, \log\left(\frac{n}{d}\right)\right\}}\right), \quad (28)$$

i.e., that dropout generalizes at the usual rate with respect to the dropout measure. Then, by applying (26) from the proof of Theorem 2, we immediately conclude that  $\hat{h}_{\delta}$  converges at the rate given in (17) under the data-generating measure.

Let  $\widehat{\text{Err}}_{\delta}(h)$  be the average training loss for a classifier  $h$ . The empirical loss is unbiased, i.e.,

$$\mathbb{E}\left[\widehat{\text{Err}}_{\delta}(h)\right] = \text{Err}_{\delta}(h).$$

Given this unbiasedness condition, standard methods for establishing rates as in (28) [e.g., 27] only require that the loss due to any single training example  $(x^{(i)}, y^{(i)})$  is bounded, and that the training examples are independent; these conditions are needed for an application of Hoeffding's inequality. Both of these conditions hold here.  $\square$

## A.2 Distinct Topics Assumption

**Proposition 6.** *Let the generative model from Section 2 hold, and define*

$$\pi^{(\tau)} = \lambda^{(\tau)} / \left\| \lambda^{(\tau)} \right\|_1$$

*for the topic-wise word probability vectors and*

$$\Pi = (\pi^{(1)}, \dots, \pi^{(T)}) \in \mathbb{R}^{d \times T}$$

*for the induced matrix. Suppose that  $\Pi$  has rank  $T$ , and that the minimum singular value of  $\Pi$  (in absolute value) is bounded below by*

$$|\sigma_{\min}(\Pi)| \geq \sqrt{\frac{T}{(1-\delta)\lambda}} \left( 1 + \sqrt{\log_+ \frac{\lambda}{2\pi}} \right), \quad (29)$$

*where  $\log_+$  is the positive part of  $\log$ . Then (14) holds.*

*Proof.* Our proof has two parts. We begin by showing that, given (29), there is a vector  $w$  with  $\|w\|_2 \leq 1$  such that

$$\mathbb{I} \left\{ w \cdot \pi^{(\tau)} > 0 \right\} = c_\tau, \text{ and } \left| w \cdot \pi^{(\tau)} \right| \geq -\frac{1}{\sqrt{(1-\delta)\lambda}} \Phi^{-1} \left( \frac{1}{\sqrt{\lambda}} \right) \quad (30)$$

for all topics  $\tau$ ; in other words, the topic centers can be separated with a large margin. After that, we show that (30) implies (14).

We can re-write the condition (30) as

$$\min \left\{ \|w\|_2 : c_\tau w \cdot \pi^{(\tau)} \geq 1 \text{ for all } \tau \right\} \leq \left( -\frac{1}{\sqrt{(1-\delta)\lambda}} \Phi^{-1} \left( \frac{1}{\sqrt{\lambda}} \right) \right)^{-1},$$

or equivalently that

$$\min \left\{ \|w\|_2 : S \Pi^\top w \geq 1 \right\} \leq \left( -\frac{1}{\sqrt{(1-\delta)\lambda}} \Phi^{-1} \left( \frac{1}{\sqrt{\lambda}} \right) \right)^{-1}$$

where  $S = \text{diag}(c_\tau)$  is a diagonal matrix of class signs. Now, assuming that  $\text{rank}(\Pi) \geq T$ , we can verify that

$$\begin{aligned} \min \left\{ \|w\|_2 : S \Pi^\top w \geq 1 \right\} &= \min \left\{ \sqrt{z^\top (\Pi^\top S^2 \Pi)^{-1} z} : z \geq 1 \right\} \\ &\leq \sqrt{1^\top (\Pi^\top \Pi)^{-1} 1} \\ &\leq |\sigma_{\min}(\Pi)|^{-1} \sqrt{T} \\ &\leq \left( \frac{1}{\sqrt{(1-\delta)\lambda}} \left( 1 + \sqrt{\log_+ \frac{\lambda}{2\pi}} \right) \right)^{-1}, \end{aligned}$$

where the last line followed by hypothesis. Now, by (23)

$$\Phi \left( -\left( 1 + \sqrt{\log_+ \frac{\lambda}{2\pi}} \right) \right) \leq \frac{1}{\sqrt{2\pi}} \exp \left( -\frac{1}{2} \log \frac{\lambda}{2\pi} \right) = \frac{1}{\sqrt{\lambda}}.$$

Because  $\Phi^{-1}$  is monotone increasing, this implies that

$$\left( 1 + \sqrt{\log_+ \frac{\lambda}{2\pi}} \right)^{-1} \leq \left( -\Phi^{-1} \left( \frac{1}{\sqrt{\lambda}} \right) \right)^{-1},$$

and so (30) holds.

Now, taking (30) as given, it suffices to check that the sub-optimal prediction rate is  $\mathcal{O}\left(1/\sqrt{\lambda}\right)$  uniformly for each  $\tau$ . Focusing now on a single topic  $\tau$ , suppose without loss of generality that  $c_\tau = 1$ . We thus need to show that

$$\mathbb{P}[w \cdot \tilde{x} \leq 0] = \mathcal{O}\left(\frac{1}{\sqrt{\lambda}}\right),$$

where  $\tilde{x}$  is a feature vector thinned by dropout. By Lemma 5 together with (11), we know that

$$\mathbb{P}[w \cdot \tilde{x} \leq 0] \leq \Phi\left(-\frac{\mathbb{E}[w \cdot \tilde{x}]}{\sqrt{\text{Var}[w \cdot \tilde{x}]}}\right) + \mathcal{O}\left(\frac{1}{\sqrt{\lambda}}\right).$$

By hypothesis,

$$\mathbb{E}[w \cdot \tilde{x}] \geq -\sqrt{(1-\delta)\lambda^{(\tau)}}\Phi^{-1}\left(\frac{1}{\sqrt{\lambda}}\right),$$

and we can check that

$$\text{Var}[w \cdot \tilde{x}] = (1-\delta) \sum_{j=1}^d w_j^2 \lambda_j^{(\tau)} \leq (1-\delta)\lambda^{(\tau)}$$

because  $\|w\|_2 \leq 1$ . Thus,

$$\Phi\left(-\frac{\mathbb{E}[w \cdot \tilde{x}]}{\sqrt{\text{Var}[w \cdot \tilde{x}]}}\right) \leq \Phi\left(\Phi^{-1}\left(\frac{1}{\sqrt{\lambda}}\right)\right) = \frac{1}{\sqrt{\lambda}},$$

and (14) holds.  $\square$

### A.3 Dropout Preserves the Bayes Decision Boundary

*Proof of Proposition 4.* Another way to view our topic model is as follows. For each topic  $\tau$ , define a distribution over words  $\pi^{(\tau)} \in \Delta^{d-1}$ :  $\pi^{(\tau)} \stackrel{\text{def}}{=} \lambda^{(\tau)} / \|\lambda^{(\tau)}\|_1$ . The generative model is equivalent to first drawing the length of the document and then drawing the words from a multinomial:

$$L_i \sim \text{Poisson}\left(\|\lambda^{(\tau)}\|_1\right), \text{ and } x^{(i)} \mid \tau^{(i)}, L_i \sim \text{Multinom}\left(\pi^{(\tau^{(i)})}, L_i\right). \quad (31)$$

Now, write the multinomial probability mass function (31) as

$$\mathbb{P}_m[x; \pi, L] = \frac{L!}{x_1! \cdots x_p!} \pi_1^{x_1} \cdots \pi_d^{x_d}$$

For each label  $c$ , define  $\Pi_c$  to be the distribution over the probability vectors induced by the distribution over topics. Note that we could have an infinite number of topics. By Bayes rule,

$$\begin{aligned} \mathbb{P}[x = v \mid y = c] &= \mathbb{P}\left[L = \sum_{j=1}^d v_j\right] \cdot \int \mathbb{P}_m\left[v; \pi, \sum_{j=1}^d v_j\right] d\Pi_c(\pi), \text{ and} \\ \mathbb{P}[y = c \mid x = v] &= \frac{\mathbb{P}[c] \int \mathbb{P}_m\left[v; \pi, \sum_{j=1}^d v_j\right] d\Pi_c(\pi)}{\sum_{c'} \mathbb{P}[c'] \int \mathbb{P}_m\left[v; \pi, \sum_{j=1}^d v_j\right] d\Pi_{c'}(\pi)}. \end{aligned}$$

The key part is that the distribution of  $L$  doesn't depend on  $c$ , so that when we condition on  $x = v$ , it cancels. As for the joint distribution of  $(\tilde{x}, y)$ , note that, given  $\pi$  and  $\tilde{L} = \sum_{j=1}^d \tilde{x}_j$ ,  $\tilde{x}$  is conditionally  $\text{Multinom}(\pi, \tilde{L})$ . So then

$$\begin{aligned} \mathbb{P}[\tilde{x} = v \mid y = c] &= \mathbb{P}\left[\tilde{L} = \sum_{j=1}^d v_j\right] \cdot \int \mathbb{P}_m\left[v; \pi, \sum_{j=1}^d v_j\right] d\Pi_c(\pi), \text{ and} \\ \mathbb{P}[y = c \mid \tilde{x} = v] &= \frac{\mathbb{P}[c] \int \mathbb{P}_m\left[v; \pi, \sum_{j=1}^d v_j\right] d\Pi_c(\pi)}{\sum_{c'} \mathbb{P}[c'] \int \mathbb{P}_m\left[v; \pi, \sum_{j=1}^d v_j\right] d\Pi_{c'}(\pi)}. \end{aligned}$$

In both cases,  $L$  and  $\tilde{L}$  don't depend on the topic, and when we condition on  $x$  and  $\tilde{x}$ , we get the same distribution over  $y$ .  $\square$