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

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## A Background on Learning Models and Generalization Bounds

### A.1 Model and Generalization Bounds

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

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

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

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

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

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

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

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

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

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

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

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## B Proof of Theorem 8

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

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

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

*Proof.* The errors can be bounded as follows.

1. We have,

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

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

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

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

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

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

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

2. Similar to the above proof, we have,

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

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

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

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

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

3. Since  $\alpha$  minimizes Optimization Problem 4, we have

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

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

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

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

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

□

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

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

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

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

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

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

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

## C Proof of Theorem 10

Observe that,

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

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

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

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

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

2. For  $C$ -exponential eigenvalue decay,

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

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

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

## D Proof of Theorem 11

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

## E Proof of Theorem 13

Since  $\mathcal{C}$  is  $\epsilon_0$ -approximated by  $H_\psi$  we have,

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Using Theorem 10 we can bound  $k$  depending on the different eigenvalue decay assumption. Now we set  $\epsilon_1 = \epsilon/3$  and substituting for  $m$ . Recall that  $\epsilon_2$  and  $\epsilon_3$  are functions of  $m$  and for the chosen  $m$ , they are bounded by  $\epsilon/3$  giving us the desired bound. Since Algorithm 1 runs in time  $\text{poly}(m, n)$  we get the required time complexity.

## F Proof of Theorem 15

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

**Theorem C.** Consider the following hypothesis class  $\mathcal{H}_{\text{MK}_d} = \{\mathbf{x} \rightarrow \langle \mathbf{v}, \psi(\mathbf{x}) \rangle \mid \mathbf{v} \in \mathcal{K}_{\text{MK}_d}, \langle \mathbf{v}, \mathbf{v} \rangle \leq B\}$  where  $\mathcal{K}_{\text{MK}_d}$  is the Hilbert space corresponding to the Multinomial Kernel<sup>3</sup> and  $\psi$  is the corresponding feature vector. For  $D > 0$ , consider the composed class  $\mathcal{H}^{(D)} = \{\mathbf{x} \rightarrow \langle \mathbf{v}, \psi^{(D)}(\mathbf{x}) \rangle \mid \mathbf{v} \in \mathcal{K}^{(D)}, \langle \mathbf{v}, \mathbf{v} \rangle \leq B\}$  where  $\psi^{(D)}$  is the feature vector of the  $D$ -times composed kernel  $K^{(D)}$ <sup>4</sup>. Then for  $\mathcal{X} = \mathbb{S}^{n-1}$ ,

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

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

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

## G Proof of Corollary 16

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

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

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