Nuances in Margin Conditions Determine Gains in Active Learning

Samory Kpotufe
Columbia University

Gan Yuan
Columbia University

Yunfan Zhao
Columbia University

Abstract

We consider nonparametric classification with smooth regression functions, where it is well known that notions of margin in $E[Y|X]$ determine fast or slow rates in both active and passive learning. Here we elucidate a striking distinction between the two settings. Namely, we show that some seemingly benign nuances in notions of margin—somehow involving the uniqueness of the Bayes classifier, and which have no apparent effect on rates in passive learning—determine whether or not any active learner can outperform passive learning rates. In particular, for Audibert-Tsybakov’s margin condition (allowing general situations with non-unique Bayes classifiers), no active learner can gain over passive learning in commonly studied settings where the marginal on $X$ is near uniform. Our results thus negate the usual intuition from past literature that active rates should generally improve over passive rates in non-parametric settings.

1 INTRODUCTION

Margin conditions, i.e., conditions quantifying the gap between class probabilities, have been known to determine the hardness of classification both in passive learning, i.e., where the learner only has access to i.i.d. data [Mammen and Tsybakov 1999; Tsybakov 2004; Massart and Nédélec 2006; Audibert and Tsybakov, 2007], and in active learning where the learner can adaptively query labels [Castro and Nowak, 2008; Hanneke, 2011; Koltchinskii, 2010; Minsker, 2012; Hanneke and Yang, 2013; Wang and Singh, 2016; Yan et al., 2016; Locatelli et al., 2017, 2018]. Naturally, a main concern in active learning is in guaranteeing savings over passive learning, and here we show that some basic distinctions between margin conditions—seemingly having to do with the uniqueness of the Bayes classifier, and which appear to have gone un-noticed—determine whether savings are possible at all over passive rates in nonparametric settings.

Here we consider the setting of nonparametric classification with smooth regression functions, i.e., one where $\eta_\nu(x) = P[Y=y|X=x]$ is $\alpha$-Hölder continuous for every label $y \in [L]$. Two main notions of margin have appeared interchangeably in passive learning in this setting: assume $y = 1$ or $2$:

(i) $P(|\eta_1 - \eta_2| \leq \tau) \lesssim \tau^\beta$, (ii) $P(0 < |\eta_1 - \eta_2| \leq \tau) \lesssim \tau^\beta$

for some margin parameter $\beta > 0$. Both definitions are termed Tsybakov’s low noise or margin condition without distinction in the literature. However, excluding $0$ as in (ii) is more natural since any classifier $\hat{h}$ has the same error as Bayes in those regions where $\eta_1 = \eta_2$, i.e., where the Bayes is not unique. On the other hand, (i) implies uniqueness (up to measure $0$) of the Bayes classifier, as seen by letting $\tau \to 0$. As such, (ii) admits more general settings with non-unique Bayes, and is thus preferred in the seminal result of Audibert and Tsybakov (2007) on margins in nonparametrics.

Interestingly, using (i) or (ii), the minimax risk is the same in passive learning, e.g., $O(\eta^{-\alpha(\beta+1)/(2\alpha+d)})$ when $P_X$ is uniform, see Audibert and Tsybakov (2007). However, as we show, a sharp distinction emerges in active learning, where condition (ii) leads to two regimes in terms of savings:

- Under the common strong density assumption, relaxing uniform $P_X$, no active learner can achieve a better rate—beyond constants—than the minimax passive rate (Theorem 1). In contrast, as first shown in Minsker (2012), condition (i) always leads to strictly faster rates than passive.

- For general $P_X$, active learners can strictly gain over the worst case passive rate (Theorem 3). Our rates for (ii) are then similar to those under (i) shown in [Locatelli et al., 2017].
Previous work in nonparametric active learning invariably adopted condition (i) which makes sense in light of our results since savings cannot be shown otherwise. Our results in fact further highlight two sources of savings in active learning, owing to the distinction between the above two bulletted regimes: a), an active learner can evenly sample the decision boundary while i.i.d. samples might miss it under general learner can quickly stop sampling in those regions where there is little to gain in excess error over the Bayes, having discovered a label or labels with sufficiently low excess error. Under near uniform P_X, the source of saving a) is gone since even i.i.d. data has good coverage of the decision boundary, while b) remains, although in a limited form: an active learner can only significantly benefit from regions of high margin, while it cannot effectively identify regions where multiple labels are nearly equivalent (e.g., non-unique Bayes) which it should in fact also give up on.

Here we emphasize that our results do not preclude limited gains in practice under uniform P_X, since minimax rates fail to identify constants. In particular, we can refine the margin conditions to distinguish between regions of high margin and those with equivalent labels, and derive a refined upper-bound, under uniform P_X, that highlight such limited gains over passive learning (Theorem 2).

Finally, our upper-bounds are for general multi-class active learning, requiring minor modification over past algorithms (e.g., those of [Locatelli et al., 2017]), namely additional book-keeping (Section 3.2), and refined correctness arguments. On the other hand, our main Theorem 1 requires considerable new technicality over usual lower-bound arguments for active learning, involving careful randomization of hard regions of space (see discussion in Section 3.1).

Our results leave open whether similar nuances in regimes of gain exist in parametric settings, e.g., under bounded VC classes, where many active learners have been shown to gain under sharp margin conditions such as [Hanneke, 2011; Koltchinskii, 2010; Wang and Singh, 2016].

**Paper Outline.** We start in Section 2 with technical setup, followed by an overview of main results in Section 3 and analysis in Section 4. Due to space constraints, some proofs are relegated to the appendix.

## 2 PROBLEM SETTING

We consider a joint distribution P_{X,Y} on [0,1]^d \times [L], where we use the short notation [L] = \{1,\ldots,L\} for L \in \mathbb{N}. Define the regression function \eta(x) = (\eta_1(x),\ldots,\eta_L(x)) where \eta_y(x) = P(Y = y|X = x) for y \in [L].

**Definition 1.** The regression function \eta is (\lambda, \alpha)-Hölder continuous for some \alpha \in (0,1], \lambda > 0, if:

\forall x, x' \in [0,1]^d, \quad \|\eta(x) - \eta(x')\|_\infty \leq \lambda \|x - x'\|_\alpha^\alpha.

**Remark 1.** For simplicity of presentation, we assume \alpha \leq 1 in Theorem 2. The case of \alpha > 1, can be handled simply by replacing the averaging in each cell with higher order polynomial regression (as done e.g. in Locatelli et al. 2017), but does not add much to the main message despite the added technicality.

**Definition 2.** For r = 2^{-k} for k \in \mathbb{N}, define the partition \mathcal{C}_r of [0,1]^d as the collection of hypercubes \mathcal{C} of the form \bigcap_{i \in \mathbb{N}}((l_i - 1)r, l_i r), l_i \in [1/r]. We call \mathcal{C}_r a dyadic partition at level r.

**Definition 3.** P_X is said to satisfy a strong density condition if there exists some c_d > 0 such that \forall r \in \{2^{-k} : k \in \mathbb{N}\} and \mathcal{C} \in \mathcal{C}_r, with P_X(\mathcal{C}) > 0, we have

P_X(\mathcal{C}) \geq c_d \cdot r^d.

The condition clearly holds for P_X = \mathbb{U}[0,1]^d, or simply has lower-bounded density, and is adapted from other works on active learning [Minsker, 2012; Locatelli et al., 2017].

### 2.1 Active Learning

We consider active learning under a fixed budget n of queries. At each sampling step, the learner may query the label of any point x \in support(P_X) and a label Y is returned according to the conditional P_{Y|X=x}. We let S = \{(X_i, Y_i)\}_{i=1}^n denote the resulting sample. A classifier h_n = h_n(S) : [0,1]^d \rightarrow [L] is then returned.

We evaluate the performance of an active learner by the excess risk of the final classifier h_n it outputs. Throughout the paper, we use the notation h for the active learning algorithm, and h_n for the final classifier the algorithm h returns.

**Definition 4.** We consider the 0-1 risk of a classifier h : [0,1]^d \rightarrow [L], namely R(h) = P(h(X) \neq Y), which is minimized by the so-called Bayes classifier h^*(x) \in \arg\max_y P(Y = y|X = x). The excess risk \mathcal{E}(h) = R(h) - R(h^*) is then given by:

\mathcal{E}(h) = \mathbb{E}_{y \in [L]} \max \{\eta_y(X) - \eta_{h(X)}(X)\}.

### 2.2 Margin Assumption

We start with a notion of soft margin.

**Definition 5.** Let \eta_1 \geq \cdots \geq \eta_L denote order statistics on \eta_y, y \in [L]. The margin at x is defined as
Definition 6. $P_{X,Y}$ satisfies the Tsymbakov's margin condition (TMC) with parameter $\beta$ if:

$$\forall \tau > 0, \quad P_X \{(x : M(x) \leq \tau)\} \leq C_{\beta} \tau^\beta.$$ (1)

The above extends TMC for $L = 2$ to general $L$: when $L = 2$, the margin $M(x) = |\eta_1(x) - \eta_2(x)|$ when $\eta_1(x) \neq \eta_2(x)$ and $M(x) = \infty$ when $\eta_1(x) = \eta_2(x) = 1/2$. The above thus coincides condition (ii) of Section 4, i.e., admits non-unique Bayes as in Audibert and Tsybakov (2007), but here we allows general $L \geq 2$.

3 OVERVIEW OF RESULTS

3.1 No Gain under Strong Density Condition

Surprisingly, under the Audibert-Tsybakov's margin condition, no active learner can gain in excess risk rate over their passive counterparts when we assume the strong density condition for $P_X$. For simplicity, we consider the binary case.

Theorem 1. Consider a binary classification problem, i.e., $L = 2$. Let $c_d, \alpha \in [0, 1], \lambda, \beta > 0, C_{\beta} > 1$ with $\alpha \beta \leq d$ and $\Xi = (c_d, \lambda, \alpha, C_{\beta}, \beta)$. Let $P(\Xi)$ denote the class of distributions on $[0,1]^d \times [0,1]$ such that:

- $P_X$ satisfies a strong density condition with $c_d$;
- the regression function $\eta(x)$ is $(\lambda, \alpha)$-Hölder;
- $P_{X,Y}$ satisfies TMC with parameter $(\beta, C_{\beta})$.

Then, $\exists C_1 > 0$, independent on $n$, such that:

$$\inf_{h} \sup_{P_X,Y \in P(\Xi)} \mathbb{E}(\hat{h}_n) \geq C_1 n^{-\alpha(\lambda+1)+(\alpha+\beta)d}$$

where the infimum is taken over all active learners, and the expectation is taken over the sample distribution, determined by $P$ and $h$ jointly.

Following the seminal results of Audibert and Tsybakov (2007), it is easy to show that a simple plug-in passive learner (e.g., a tree-based classifier) achieves the rate of $n^{-\alpha(\lambda+1)+(\alpha+\beta)d}$ for any $P_{X,Y} \in P(\Xi)$.

Our main arguments depart from usual lower-bounds arguments in active learning (Castro and Novak (2008), Minsker (2012), Locatelli et al. (2017) in that we do not work directly on constructing a suitable subset of $P(\Xi)$, but rather move to a larger class $P$ with non empty intersection $P_{\beta}$ with $P(\Xi)$. We then put a suitable measure on $P$ that concentrates on $P_{\beta}$; importantly, this measure also encodes regions of $[0,1]^d$.

As in prior work Minsker (2012); Locatelli et al. (2017), we assume access to $\lambda$ or any upper-bound thereof.

3.2 Upper-Bounds

Theorem 1 indicates that the classical TMC is not enough to guarantee gains over passive learning, under strong density. Nonetheless, some gain can be shown under a refined margin condition that better isolates regions of space with unique Bayes label (Theorem 2). Furthermore, under more general $P_X$, we show in Theorem 3 that a better rate than passive can always be attained even under classical TMC. Both results are established using the same procedure, which we present first. We assume smooth $\eta$ in all that follows.

Assumption 1. $\eta(x)$ is $(\lambda, \alpha)$-Hölder for some known $\lambda > 0$, and some unknown $\alpha \in (0,1]$.

As in prior work Minsker (2012); Locatelli et al. (2017), we assume access to $\lambda$ or any upper-bound thereof.

3.2.1 An Adaptive Procedure

The detailed approach is presented in Algorithm 1 and follows an adaptation strategy of Locatelli et al. (2017, 2018) for unknown smoothness $\alpha$. This procedure repeatedly calls a non-adaptive subroutine, Algorithm 2 for a sequence of increasing values of $\alpha$, i.e. $\{\alpha_i\}_{i=1}^{\log(n)}$ with $\alpha_i = i/\log(n)$. In a departure from the binary case ($L = 2$) studied
in prior work, both procedures operate by maintaining a set of candidate labels via local elimination (requiring new book-keeping), and remaining labels are then aggregated at the end to return a final classifier.

Next, we discuss the non-adaptive subroutine, Algorithm 2 that assumes a known α. It operates top down on dyadic partitions \( \mathcal{C}_r, r = 1/2 \to 0 \), and aims to quickly detect cells \( \mathcal{C} \in \mathcal{C}_r \) with large sharp margin and stops sampling there; all cells with at least two remaining candidate labels are deemed active, and form a set \( \mathcal{A}_r \subset \mathcal{C}_r \) of cells which are then refined.

The budget is tracked throughout, by sampling as little as \( n_{r,\alpha} \) points in each \( \mathcal{C} \in \mathcal{C}_r \), for

\[
\begin{align*}
n_{r,\alpha} &= 2 \log \left( \frac{2L}{\delta_0^{r(d+1)}} \right) / (\lambda r^{\alpha})^2. \tag{2}
\end{align*}
\]

This sample is used to estimate \( \eta \) in each cell \( \mathcal{C} \) as

\[
\hat{\eta}_y(\mathcal{C}) = n_{r,\alpha}^{-1} \sum_{i=1}^{n_{r,\alpha}} \mathbb{I}(Y_i^C = y), \tag{3}
\]

and eliminate labels \( y \) whenever \( \hat{\eta}_y(\mathcal{C}) \geq \tau_{r,\alpha} \), where we define

\[
\hat{\eta}_y(\mathcal{C}) = \max_y \hat{\eta}_y(\mathcal{C}), \quad \text{and} \quad \tau_{r,\alpha} = 6\lambda r^{\alpha}. \tag{4}
\]

3.2.2 Rates Under Strong Density Condition.

We start with the following definition.

**Definition 7.** The sharp margin on \( \eta \) is defined as \( \mathcal{M}^{r}(x) = \eta_{(1)}(x) - \eta_{(2)}(x) \), where we have \( \eta_{(1)} = \eta_{(2)} \) when the Bayes label is not unique at \( x \).
Theorem 3. Let \( n \in \mathbb{N} \) and \( \alpha \in (0, 1) \) and \( \alpha \beta' < d \). Let \( \hat{h}_n \) denote the classifier returned by Algorithm 4 with input \( n, \lambda \) and \( 0 < \delta < 1 \). Under Assumption 4 and 5 with probability at least \( 1 - \delta \),

\[
\mathcal{E} \left( \hat{h}_n \right) \leq C_3 \left( \log^3(n) \lambda^\frac{d}{\alpha} \log \left( \frac{4L^2n}{\delta} \right) \right)^{\alpha(\beta + 1)} \frac{1}{\alpha + 1} \frac{1}{n}
\]

for some constant \( C_3 > 0 \) that does not depend on \( n, \delta, \lambda, L, \varepsilon_0 \).

The proof ideas follow similar outlines as for Theorem 2, though more direct.

4 ANALYSIS

4.1 Proof of Theorem 1

4.1.1 Construction of Joint Distributions

We again operate over a dyadic partition \( \mathcal{G}_r \) of \([0, 1]^d\), for a critical \( r = r(n, \alpha, \beta, \lambda) \). Two coins \( z, \sigma \) are thrown in each cell \( C \), one \( z_C \) with some bias determining whether the Bayes is unique, the other \( \sigma_C \) determining the Bayes label. The regression function is constructed as \( \eta_C \approx 1/2 \pm r^{a} \), and together with \( P_X \) forces any \( \hat{h} \) to mostly rely on local information.

Figure 2: Construction for Theorem 1 onto a partition \( \mathcal{G}_r \) of \([0, 1]^d\), for a critical \( r = r(n, \alpha, \beta, \lambda) \). Two coins \( z, \sigma \) are thrown in each cell \( C \), one \( z_C \) with some bias determining whether the Bayes is unique, the other \( \sigma_C \) determining the Bayes label. The regression function is constructed as \( \eta_C \approx 1/2 \pm r^{a} \), and together with \( P_X \) forces any \( \hat{h} \) to mostly rely on local information.

In other words, under TMC, which allows non-unique Bayes classifiers, active learning guarantees savings over the worst-case rate of passive learning, given the ability to evenly sample the decision boundary.

3.2.3 Rates for General Densities

For general \( P_X \), on the other hand, Algorithm 2 has an excess risk rate of order \( O(n^{-(\alpha(\beta + 1))/2d}) \), which is always faster than the lower minimax rate \( O(n^{-(\alpha(\beta + 1))/2d + \alpha\beta}) \) for passive learning of Audibert and Tsybakov (2007) under the same conditions.

In other words, under TMC, which allows non-unique Bayes classifiers, active learning guarantees savings over the worst-case rate of passive learning, given the ability to evenly sample the decision boundary.

Theorem 3. Let \( n \in \mathbb{N} \) and \( \alpha \in (0, 1) \) and \( \alpha \beta' < d \). Let \( \hat{h}_n \) denote the classifier returned by Algorithm 4 with input \( n, \lambda \) and \( 0 < \delta < 1 \). Under Assumption 4 and 5 with probability at least \( 1 - \delta \),

\[
\mathcal{E} \left( \hat{h}_n \right) \leq C_3 \left( \log^3(n) \lambda^\frac{d}{\alpha} \log \left( \frac{4L^2n}{\delta} \right) \right)^{\alpha(\beta + 1)} \frac{1}{\alpha + 1} \frac{1}{n}
\]

for some constant \( C_3 > 0 \) that does not depend on \( n, \delta, \lambda, L, \varepsilon_0 \).
Remark 4. Our construction in fact satisfies the strong density assumption of [Audibert and Tsybakov (2007)]: their assumption requires lower-bounded densities only on the distribution support which is allowed to be disconnected, as constructed here.

4.1.2 Establishing the Lower-bound

The proof of the Theorem 1 is divided and conquered by Proposition 1 to 4. Let $\Sigma = \{P_{z,\sigma} : (z, \sigma) \in \{(\pm 1)^{\lfloor t/2 \rfloor} \mid \sigma \mid \} \cup \{\{\pm 1\}^{\lfloor t/2 \rfloor} \mid \sigma \mid \} \} \}$ and $\Theta_{\beta} \equiv \{P_{z,\sigma} : (z, \sigma) \in \Theta_{\beta}\}$ where $\Theta_{\beta} \equiv \{(z, \sigma) : \forall \tau > 0, P_X(\{x : 0 < 2\|x\| \leq \tau\}) \leq C_{\beta} \tau^{-1 \beta}\}$. The TMC is satisfied by conditions on $\Sigma_{\beta}$ and $\Theta_{\beta}$.

Proposition 1. $\Sigma_{\beta} \subset \mathcal{P}(\Xi)$. Consequently, $\inf_{\hat{h}_n} \sup_{P_{X,Y} \in \mathcal{P}(\Xi)} \mathbb{E} \mathcal{E}(\hat{h}_n) \geq \sup_{P_{X,Y} \in \mathcal{P}_{\beta}} \mathbb{E} \mathcal{E}(\hat{h}_n)$, where the infimum is taken over all active learners.

Proof. Let $P_{z,\sigma} \in \Sigma_{\beta}$. The TMC is satisfied by construction, and it is trivial to show that this strong density condition holds for $c_{2} = 1$. It is left to show that $\eta_{z,\sigma}$ is $(\lambda, \alpha)$--Hölder. In fact, this hold for all $P_{z,\sigma} \in \Sigma_{\beta}$.

Let $x, x' \in [0,1]^d$. If they are in a common cell $C$, then $|\eta_{z,\sigma}(x) - \eta_{z,\sigma}(x')| \leq z \|x - x'\|^\alpha \leq \lambda \|x - x'\|^\alpha$, where the last inequality is due to the fact $r/\|x - x'\| \geq 1$ and $\alpha < 1$. If they are in different cells, $|\eta_{z,\sigma}(x) - \eta_{z,\sigma}(x')| = 0$ if $\|x - x'\| < r/4$. Therefore, $|\eta_{z,\sigma}(x) - \eta_{z,\sigma}(x')| \leq 2c_{2}r^\alpha \leq \lambda \|x - x'\|^\alpha$. Therefore, $\eta_{z,\sigma}$ is $(\lambda, \alpha)$--Hölder.

Definition 3. \textit{The conditional Neyman-Pearson learner} $\hat{h}_{\sigma}$ is the active learner that makes the same sampling decision $\pi_{h}$ as $h$, and labels according to the following rules for each $C \in \mathcal{C}$.

$$\hat{h}_{\sigma}(x) = \left(1 + \arg\max_{\sigma\in \{0,1\}} \prod_{i=1}^n P_{z,\sigma} = 1, \sigma = (Y_{i}^C|X_{i}^C) \right) / 2,$$

for all $x \in C$, where $P_{z,\sigma} (Y_{i}^C|X_{i}^C)$ is the probability of $Y_{i}^C$ given $X_{i}^C$, $z_{C}$ and $\sigma_{C}$.

Proposition 3. Let $\hat{h}$ be any active learner, and $h^* \in \mathcal{C}$ be the corresponding conditional Neyman-Pearson learner, then $\mathbb{E} \sup_{S} \mathbb{E} \mathcal{E}(\hat{h}_n) \geq \mathbb{E} \sup_{S} \mathbb{E} \mathcal{E}(\hat{h}_n)$. For all $C \in \mathcal{C}$.

Proof. We can decompose the excess risk as:

$$\mathbb{E} \sup_{S} \mathbb{E} \mathcal{E}(\hat{h}_n) = \sum_{C \in \mathcal{C}} \mathbb{E} \mathcal{E}(\hat{h}_n);$$

with $\mathcal{E}(\hat{h}_n) \equiv \int_{\mathcal{C} \cap \{h \neq (1 + \sigma_{C})/2\} \mathcal{E}(\hat{h}_n, x) - 1 \mathbb{d}P_{X}(x)$. Thus, we only need to show that for $C \in \mathcal{C}$,

$$\mathbb{E} \sup_{S} \mathbb{E} \mathcal{E}(\hat{h}_n) \leq \mathbb{E} \sup_{S} \mathbb{E} \mathcal{E}(\hat{h}_n),$$

where $\mathbb{E} S \mathbb{E}(\cdot)$ is the expectation taken over the distribution of $S$ given $\hat{h}$ and $\mathbb{E} S \mathbb{E}(\cdot)$ is the taken over the conditional distribution of $(z, \sigma)$ given $S$ and $\hat{h}$. In the following proof, we suppress the dependency on $\hat{h}$ in notation for simplicity. Note that

$$\mathbb{E}_{z,\sigma} \left[ \mathcal{E}(\hat{h}_n)|z_{C} = 0 \right] = 0 \quad \text{and} \quad \mathbb{E}_{z,\sigma} \left[ \mathcal{E}(\hat{h}_n)|z_{C} = 1, \sigma_{C} \right] = 2 \|c_{2}r^\alpha + 1\left\{h_{\sigma} \neq (1 + \sigma_{C})/2\right\}. $
Hence, the labeling decision of \( \hat{h}_n \) is minimized if \( \hat{h}_n(x) = 1 \) when
\[
\frac{P(z_c = 1, \sigma_c = 1|S)}{P(z_c = 1, \sigma_c = -1|S)} \geq 1,
\]
and \( \hat{h}_n(x) = 0 \) otherwise. Finally, notice that
\[
\frac{P(z_c = 1, \sigma_c = 1|S)}{P(z_c = 1, \sigma_c = -1|S)} = \frac{dP_{S|z_c=1,\sigma_c=1}(S)}{dP_{S|z_c=1,\sigma_c=-1}(S)} = \prod_{i=1}^n P_{z_c=1,\sigma_c=1}(Y_i^c|X_i^c)^{\sigma_c} \prod_{i=1}^n P_{z_c=1,\sigma_c=-1}(Y_i^c|X_i^c)^{1-\sigma_c},
\]
where the last step is clear from the definition
\[
dP_{S|z_c,\sigma_c}(S) = \prod_{i=1}^n \pi_i(K(X_i|\{X_j, Y_j\}_{j<i})).
\]
Hence, the labeling decision of \( \hat{h}_n \) minimize \( \mathbb{E}_{z_c|S} \mathbb{E}_{\sigma_c}|z_c,\sigma_c, h, h_0 \mathcal{E}_C(h) \) for each \( C \), hence \( \mathbb{E}_{z_c|S} \mathbb{E}_{\sigma_c}|z_c,\sigma_c, h, h_0 \mathcal{E}_C(h_0) \).

**Notation:** For any distribution \( P \) on \( S \), we use \( dP(S)/dS \) to denote the joint density of continuous \( \{X_i\}_{i=1}^n \) and discrete \( \{Y_i\}_{i=1}^n \).

**Remark 5.** Proposition 3 shows that we only need to lower-bound the excess risk rate for the collection of Neyman-Pearson classifiers. Further, since \( \mathcal{E}_C(h) \) is a function of \( z_c, \sigma_c \) and \( S_c \), we have \( \mathbb{E}_{z_c,\sigma_c} \mathbb{E}_{S_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0) = \mathbb{E}_{S_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0) \) where \( E_{S_c|z_c,\sigma_c, h, h_0} \) is the expectation over the distribution \( P_{S_c|z_c,\sigma_c, h, h_0} \) of \( S_c \) where we have marginalized out the randomness in other cells. Furthermore, one can decompose \( P_{S_c|z_c,\sigma_c, h, h_0} \) into the sampling location decision \( P_{S_c|X_i|Z_i} \) and the labeling distribution \( P_{Y_i|X_i,Z_i} \).

**Proposition 4.** Let \( \hat{h}_n \) be any conditional Neyman-Pearson learner. Then,
\[
\mathbb{E}_{z_c|S} \mathbb{E}_{\sigma_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0) \geq C_1 n^{-\frac{a(\beta+1)}{2(1+c_4)}},
\]
for some \( C_1 > 0 \).

**Proof.** By [3] and the Remark 5 we have
\[
\mathbb{E}_{z_c|S} \mathbb{E}_{\sigma_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0) = \sum_{c \in C} \mathbb{E}_{z_c|S} \mathbb{E}_{\sigma_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0).
\]
Let \( m = r^d n/2 = (c_3 r^d)^{-2}/2, \)
\[
\mathbb{E}_{z_c|S} \mathbb{E}_{\sigma_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0) \geq \mathbb{E}_{z_c,\sigma_c, h, h_0} \mathbb{P}_{S_c|z_c,\sigma_c, h, h_0}(|S_c| = n_c)
\]
\[
\geq c_3 r^d \mathbb{P}_{z_c,\sigma_c, h, h_0}(z_c = 1) \mathbb{P}_{z_c,\sigma_c, h, h_0}(S_c = n_c) \geq c_3 r^d \mathbb{P}_{z_c,\sigma_c, h, h_0}(S_c = n_c)
\]
\[
= \sum_{c \in C} \mathbb{P}_{z_c,\sigma_c, h, h_0}(S_c = n_c) \geq (1/c_4) \mathbb{P}_{z_c,\sigma_c, h, h_0}(S_c = n_c)
\]
\[
= \prod_{j=1}^{n_c} \mathbb{P}_{Y_i|X_i,Z_i}(Y_i^c|X_i^c) \geq (1/c_4) \mathbb{P}_{Y_i|X_i,Z_i}(Y_i^c|X_i^c)
\]
\[
= C_1 n^{-\frac{a(\beta+1)}{2(1+c_4)}},
\]
where the last inequality is due to Lemma 3 and the last inequality is from the choice of \( m \). Finally,
\[
\mathbb{E}_{z_c,\sigma_c, h, h_0} \mathcal{E}_C(h_0) \geq C_1 n^{-\frac{a(\beta+1)}{2(1+c_4)}},
\]
where \( C_1 = c_3(\alpha^2/16) n^{-\frac{a(\beta+1)}{2(1+c_4)}} > 0 \).

**4.1.3 Supporting lemmas**

**Lemma 1.** Condition on \( z_c, \sigma_c \) and \( |S_c| = n_c \), \( Y_j = \{Y_j^c\}_{j=1}^{n_c} \sim \text{Ber}(1/2 + c_3 \sigma_c c_4 r^d) \).

**Proof.** The conditional probability mass of \( Y_j \) is
\[
P_{Y_j|X_i,z_c,\sigma_c,h}(Y_j^c|X_i^c) = \prod_{j=1}^{n_c} dP_{Y_j|X_i,z_c,\sigma_c,h}(Y_j^c|X_i^c)
\]
\[
= \prod_{j=1}^{n_c} \mathbb{P}_{Y_j|X_i,z_c,\sigma_c,h}(Y_j^c|X_i^c)
\]
\[
= \frac{1}{n_c} \mathbb{P}_{Y_j|X_i,z_c,\sigma_c,h}(Y_j^c|X_i^c)
\]
\[
= \frac{1}{n_c} \mathbb{P}_{Y_j|X_i,z_c,\sigma_c,h}(Y_j^c|X_i^c)
\]
which concludes the proof.

**Lemma 2.** Let \( n_c \leq m = (c_3 r^d)^{-2}/2 \) and \( \hat{h}_n \) be a conditional Neyman-Pearson learner. Then, in cell \( C \), for any combination of \( (z_c, \sigma_c) \),
\[
\mathbb{E}_{S_c|z_c,\sigma_c, h, h_0} \mathcal{E}_C(h)^2 \leq C_1 n^{-\frac{a(\beta+1)}{2(1+c_4)}},
\]
for some \( C_1 > 0 \).
Proof. When \( z_C = 0 \), the inequality holds trivially. When \( z_C = 1 \),
\[
\mathcal{E}_C(\hat{h}_n) = \mathbb{P}\left[ \sigma_C \left( \frac{1}{n_C} \sum_{j=1}^{n_C} Y^C_j - \frac{1}{2} \right) < 0 \right],
\]
the inequality holds by Lemma 1 and the anti-concentration inequality (Lemma B.2).

Lemma 3. Let \( S_C = (X^C_j, Y^C_j)_{j=1}^{n_C} \) be such that \( n_C = |S_C| \leq m \). Then,
\[
\mathbb{E} \frac{dP_{S_C}|z_C=0,S_C,h}(S_C)}{dP_{S_C}|z_C=1,S_C,h}(S_C) \leq c_4,
\]
for some absolute constant \( c_4 > 0 \). Consequently,
\[
\mathbb{P}(z_C = 1||S_C| \leq m) \geq \frac{e^{\alpha \beta}}{1+c_4}.
\]

Proof. By definition,
\[
\mathbb{E} \frac{dP_{S_C}|z_C=0,S_C,h}(S_C)}{dP_{S_C}|z_C=1,S_C,h}(S_C)
= \left( \frac{1}{2} \right)^{n_C} \prod_{j=1}^{n_C} \mathbb{P}(X^C_j | (X^C_i, Y^C_i)_{i \leq j}),
\]
\[
= \frac{1}{2} \left( \frac{1}{2} + c_\eta r^\alpha \right)^{n_C/2} \left( \frac{1}{2} - c_\eta r^\alpha \right)^{n_C/2}
\cdot \prod_{j=1}^{n_C} \mathbb{P}(X^C_j | (X^C_i, Y^C_i)_{i \leq j}).
\]

Thus,
\[
\mathbb{E} \frac{dP_{S_C}|z_C=0,S_C,h}(S_C)}{dP_{S_C}|z_C=1,S_C,h}(S_C) \leq 2(1-4/m)^{-m/2} \leq c_4,
\]
for \( c_4 = 16e^2 \). Consequently,
\[
\mathbb{P}(z_C = 1||S_C| \leq m)
\geq \frac{\mathbb{P}(z_C = 1, |S_C| \leq m)}{\mathbb{P}(|S_C| \leq m)}
= \frac{\mathbb{P}(z_C = 1, |S_C| \leq m)}{\mathbb{P}(z_C = 0, |S_C| \leq m) + \mathbb{P}(z_C = 1, |S_C| \leq m)}
\geq \frac{e^{\alpha \beta}}{1+c_4}.
\]

4.2 Proof of Upper-bounds

In this section, we establish the upper bounds on excess risk rates for Algorithm 1. Due to space limit, we only outline the proof of the results under strong density condition and relegate the more direct proof under general density and other technical details in the supplementary materials. We start with a guarantee on the subroutine.

Proposition 5 (Guarantees for Algorithm 2). Let \( n_0 \in \mathbb{N} \) and \( \alpha \beta' \leq d \). Let \( \{S_C\}_{C \in C_0} \) be the outputs of Algorithm 2 with input \( n_0, \lambda, \alpha \) and \( \delta_0 \in (0,1) \), and \( \hat{h}_{n_0,C} \) be any classifier that satisfies \( \hat{h}_{n_0,C}(x) \in \bigcup \mathcal{C}, \forall x \in \mathcal{C} \). Under Assumption 1 and 2 and strong density condition, with probability at least \( 1-\delta_0 \),
\[
\mathcal{E}(\hat{h}_{n_0,C}) \leq C_5 \left[ \frac{\alpha^{(\beta+1)}}{\alpha \beta} \left( \frac{\lambda \mathbb{P} \left( \frac{4L^2\sigma_n}{\delta_0} \right)}{n_0} \right) \right]^{\alpha \beta},
\]
for some constant \( C_5 > 0 \), which are independent of \( n_0, \lambda, L, \varepsilon_0 \) and \( \delta_0 \).

Proof. Under some favorable event \( \xi_0 \) with probability at least \( 1-\delta_0 \) (Lemma A.1), the following holds:

- Algorithm 2 will reach level \( \lambda r_{\min} \)
  \[
  r_{\min} \leq \max \left\{ \frac{c_7 \lambda^{-2} \xi_0 \log \left( \frac{4L^2\sigma_n}{\delta_0} \right)}{n_0}, \frac{c_7 \lambda^{\beta-2} \log \left( \frac{4L^2\sigma_n}{\delta_0} \right)}{n_0} \right\}
  \]
  \[
  \leq \max \{Q_1, Q_2\};
  \]

for some \( c_7 > 0 \) (Lemma A.4);

- Algorithm 2 never eliminates Bayes labels (Lemma A.2);

- \( \forall \mathcal{C} \in C_0, \forall x \in \mathcal{C}, \forall y \in \mathcal{C}, \eta_1(x) - \eta_2(x) \leq 10 \lambda r_{\min}^{\alpha} \), and \( S_C \) contains only Bayes labels in regions where \( \mathcal{M} > 10 \lambda r_{\min}^{\alpha} \) (Lemma A.3).

When \( Q_1 \leq Q_2, \varepsilon_0 + C_8 r_{\min}^{\alpha \beta'} \leq c_9 s_{\alpha \beta'} \) for some \( c_8 > 0, \)
\[
\mathcal{E}(\hat{h}_{n_0,C}) \leq P_X(\{x : M'(x) \leq 10 \lambda r_{\min}^{\alpha}\})(10 \lambda r_{\min}^{\alpha})
\]
\[
\leq C_9 \left( \frac{\lambda^{\alpha \beta'} \log \left( \frac{4L^2\sigma_n}{\delta_0} \right)}{n_0} \right)^{\alpha \beta'}.
\]
for some $C'_5 > 0$. When $Q_1 > Q_2$,
\[
E(h_{n\alpha, \alpha}) \leq P_X(\{x : M(x) \leq 10\lambda^\alpha \min_n\})(10\lambda^\alpha \min_n)
\leq C'_5 \frac{\alpha(\beta+1)}{2^\alpha+\beta} \log \left( \frac{4d^2n\alpha}{\alpha_0} \right) \frac{\alpha(\beta+1)}{2^\alpha+\beta} .
\]

for some $C''_5 > 0$. We then conclude the proof by choosing $C_5 = \max\{C'_5, C''_5\}$.

Outline of Proof for Theorem 2 and 3. The Correctness of aggregation relies on the fact that Algorithm 1 a) never adds back removed labels, and b) stops aggregating labels when all labels are about to be removed from a cell – this ensures the final candidate set $L_C$ contains no bad labels and is non-empty. By Proposition 6, we have excess risk bounds for all $\alpha_i \leq \alpha$, among which the largest one satisfies $\alpha - \alpha_i \leq 1/\lfloor \log(n) \rfloor^3$. Direct calculation shows that the excess risk bound with $\alpha^*$ is only a constant factor away from the one with $\alpha$.

5 CONCLUSION

In this paper, we have shown that simple nuances in notions of margin—seemingly having to do with uniqueness of the Bayes classifier—affect whether any active learner can gain over passive learning. Our main result is the lower bound (Theorem 1), which requires proof techniques quite different from the usual lower bounds arguments in active learning, e.g. Minsker (2012), Locatelli et al (2017). We also show that savings remain possible in the worst case over $P_X$, and also under a refined margin condition in regimes with small sampling budget.

Our main Theorem 1 is shown here for the binary case, which does not distinguish between uniqueness of the Bayes and all labels being equivalent; as such it leaves open the possibility of a more refined picture in the case of multiple labels, i.e., whether allowing multiple labels (but not all) to be equivalent is enough to preclude savings over passive learning.

Finally, while our results concern the nonparametric setting of active learning, it remains open whether similar nuances in achievable rates occur in parametric settings with bounded VC classes.

Acknowledgements

The three authors, Samory Kpotufe, Gan Yuan, Yunfan Zhao, are listed in alphabetical order. Samory Kpotufe acknowledges support under a Sloan fellowship, and NSF Grant Id 1739809. He is also a visiting faculty at Google AI Princeton.

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A Proof of the Theorem 2 and 3

To begin with, we define some quantities and notions that will be used in the lemmas.

**Definition 9.** Let $A$ be any measurable subset of $[0, 1]^d$ and $y \in [L]$. We define the regression function in $A$ for label $y$ as $\eta_y(A) \doteq \left[ \int_A \eta_y(x) \, dx \right] / \left[ \int_A dx \right]$.

Given $n_A$ independent samples $\{(X^A_j, Y^A_j)\}_{j=1}^{n_A}$ in $A$, an unbiased estimator of $\eta_y(A)$ is

$$\hat{\eta}_y(A) = \frac{1}{n_A} \sum_{i=1}^{n_A} \mathbb{I}(Y_i = y).$$

To get the high probability bound, we focus the discussion on a subset under which the estimation error of $\hat{\eta}$ at each cell is small throughout the proof. We consider a favorable event $\xi_\alpha \doteq \bigcap_{r \in \mathcal{I}_r, \mathcal{C} \in \mathcal{G}_r} \xi_{\mathcal{C}, r, \alpha}$, where

$$\mathcal{I}_r \doteq \{1/2, 1/4, \ldots, r_{\min}, r_{\min}/2\},$$

$$\xi_{\mathcal{C}, r, \alpha} \doteq \{\|\hat{\eta}(\mathcal{C}) - \eta(\mathcal{C})\|_{\infty} \leq \lambda r^\alpha\}.$$  

The following lemma shows that $\xi_\alpha$ is indeed a high probability event.

**Lemma 4.** $\mathbb{P}(\xi_\alpha) \geq 1 - \delta_0$.

**Proof.** By Hoeffding’s inequality, for each $y \in [L]$,

$$\mathbb{P}(\|\hat{\eta}_y(\mathcal{C}) - \eta_y(\mathcal{C})\| \geq \lambda r^\alpha) \leq \frac{4 e}{L^d+1}.$$  

By union bound, $\mathbb{P}(\xi_{\mathcal{C}, r, \alpha}) \geq 1 - \sum_{y=1}^{L} (\delta_0 r^{d+1})/L = 1 - \delta_0 r^{d+1}$. Another application of union bound yields $\mathbb{P}(\xi_\alpha) \geq 1 - \sum_{r \in \mathcal{I}_r} r^{-d} \delta_0 r^{d+1} \geq 1 - \delta_0$.  

Next, we show some desired properties of Algorithm 2 on the favorable event $\xi_\alpha$. In particular, Lemma 5 shows that Algorithm 2 never eliminates Bayes labels; Lemma 6 shows that Algorithm 2 predicts only Bayes labels in the area where soft margin is large enough; Lemma 7 shows that the algorithm will at least reach some certain level $r_{\min}$ of partition.

**Lemma 5.** On the event $\xi_\alpha$, suppose that Algorithm 2 is in the depth that the partition is of sidelength $r$. For any $x \in [0, 1]^d$, we have $\eta_y(x) < \eta_{(1)}(x)$ for any $y \notin S_\mathcal{C}$, where $x \in \mathcal{C} \in \mathcal{G}_r$. That is, the algorithm never eliminates Bayes labels.

**Proof.** For any $y \in [L]$, by definition of $\xi_\alpha$ and smoothness assumption, we have

$$|\hat{\eta}_y(\mathcal{C}) - \eta_y(\mathcal{C})| \leq \|\hat{\eta}(\mathcal{C}) - \eta(\mathcal{C})\|_{\infty} \leq \lambda r^\alpha;$$

$$|\eta_y(x) - \eta_y(\mathcal{C})| \leq \|\eta(x) - \eta(\mathcal{C})\|_{\infty} \leq \lambda r^\alpha.$$  

By the algorithm design, $\hat{\eta}_{(1)}(x) - \hat{\eta}_y(x) \geq 6 \lambda r^\alpha$. Therefore, $\eta_{(1)}(x) - \eta_y(x) \geq \hat{\eta}_{(1)}(\mathcal{C}) - \hat{\eta}_y(\mathcal{C}) - 4 \lambda r^\alpha > 0$.  

Lemma 6. On the event $\xi_\alpha$, suppose that Algorithm 2 is in the depth that the partition is of side length $r$. If $\eta_0(x) - \eta_y(x) \geq \Delta_r = 10\lambda_0 \alpha$ for some $x \in [0, 1]^d$ and $y \in [L]$, then for the cell $C \in \mathcal{G}_{r}$ that contains $x$, the label $y$ will be eliminated. Consequently, for any $x \in [0, 1]^d$ with $M(x) > \Delta_r$, $S_C$ contains only Bayes labels.

Proof. For any $y \in [L]$, by Assumption 1, $\eta_0(x) - \eta_y(x) \geq \eta_0(C) - \eta_y(C) - 2\lambda \alpha$. By the definition of $\xi_\alpha$, we have $|\eta_y(C) - \hat{\eta}_y(C)| \leq \lambda \alpha$, and hence

$$
\hat{\eta}_0(C) - \hat{\eta}_y(C) \geq |\eta_0(C) - \eta_y(C) - |\eta_0(C) - \hat{\eta}_0(C)| - |\eta_0(C) - \eta_y(C)\|
\geq |\eta_0(C) - \eta_y(C)\| - 2\lambda \alpha
\geq 6\lambda \alpha .
$$

Lemma 7. On the event $\xi_\alpha$,

i) Under Assumption 1 and 2, then the finest partition Algorithm 2 can reach satisfies

$$
r_{\min} \leq \left(\frac{c_6 \lambda^{-2} \log \left(\frac{4L \lambda^2 n_0}{\delta_0}\right)}{n_0}\right)^{1/(2\alpha + d)} ;
$$

for some $c_6 > 0$;

ii) Under Assumption 1 and 2, and assume further that strong density condition holds for $c_d > 0$, then

$$
r_{\min} \leq \max \left\{\left(\frac{c_7 \lambda^{-2} \varepsilon_0 \log \left(\frac{4L \lambda^2 n_0}{\delta_0}\right)}{n_0}\right)^{1/(2\alpha + d)} , \left(\frac{c_7 \lambda^{\beta'}^{-2} \log \left(\frac{4L \lambda^2 n_0}{\delta_0}\right)}{n_0}\right)^{\frac{1}{2\alpha + d - \alpha \beta'}}\right\} ,
$$

for some $c_7 > 0$.

Proof.  i) The total budget is not sufficient for a finer partition than length $r_{\min}$, hence

$$
n_0 \leq \sum_{r \in I_r} |A_r| n_r \leq \sum_{r \in I_r} r^{-d} \cdot \frac{2 \log(2L/\delta_0 r_{\min}^{d+1})}{\lambda^2 r^{2\alpha}}
\leq \frac{2(d+1) \log 2}{\lambda^2} \log(2L/(\delta_0 r_{\min}^{d+1})) \sum_{r \in I_r} r^{-(2\alpha + d)}
\leq \frac{2(d+1) \log 2}{\lambda^2} \log(2L/(\delta_0 r_{\min}^{d+1})) \left(\frac{r_{\min}^{-(2\alpha + d)} 4^{2\alpha + d}}{2^{2\alpha + d} - 1}\right)
\leq \frac{4(d+1) \log 2}{\lambda^2} \log(2L/(\delta_0 r_{\min}^{d+1})) \left(\frac{r_{\min}^{-(2\alpha + d)} 4^{2\alpha + d}}{2 \alpha + d}\right) ,
$$

where the last equality is from the inequality $2^u - 1 \geq \frac{u}{2}$ for $u \in \mathbb{R}^+$. We now prove an upper bound on $\log(2L/(\delta_0 r_{\min}^{d+1}))$. Use the trivial bound

$$
\frac{\log(2L/(\delta_0 r_{\min}^{d+1}))}{2\lambda^2 r_{\min}^{2\alpha}} = n r_{\min} \leq n_0
$$

and $\delta_0 r_{\min}^{d+1} < \delta_0 / 2 \leq 2e^{-1}$, we have

$$
\frac{\log(L)}{2\lambda^2 r_{\min}^{2\alpha}} \leq n_0
$$
which implies
\[ r_{\min} \geq \left( \frac{\log(L)}{2\lambda^2 n_0} \right)^{1/2\alpha} \]
and therefore
\[ \log(2L/(\delta_0 r_{\min}^{d+1})) \leq \log \left( \frac{2L}{\delta_0} \left( \frac{2\lambda^2 n_0}{\log(L)} \right)^{(d+1)/2\alpha} \right) \leq \frac{d + 1}{2\alpha} \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right) \quad (6) \]

With this upper bound on \( \log(L/(\delta_0 r_{\min}^{d+1})) \), we now proceed to upper bound \( r_{\min} \). Clearly,
\[ n_0 \leq \frac{c_6}{\lambda^2} \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right) r_{\min}^{-(2\alpha+d)} \]
where \( c_6 = \frac{4(d+1)^22^{2\alpha+d} \log 2}{2\alpha(2\alpha+d)} \). Therefore,
\[ r_{\min} \leq \left( \frac{c_6}{\lambda^2 n_0} \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right) \right)^{1/(2\alpha+d)} . \]

ii) From the strong density condition and Lemma \[ \square \] we have a tighter bound on the number of active cells:
\[ |A_r| \leq \frac{\varepsilon_0 + C_\beta(6\lambda \epsilon)\beta'}{c_d r^d}. \]

Using similar argument as in i), we have
\[
\begin{align*}
n_0 & \leq \sum_{r \in I_r} |A_r| n_r \\
& \leq \sum_{r \in I_r} \frac{\varepsilon_0 + C_\beta(6\lambda \epsilon)\beta'}{c_d r^d} . \frac{2 \log(2L/(\delta_0 r_{\min}^{d+1}))}{\lambda^2 x^{2\alpha}} \\
& \leq \frac{4(d+1) \log 2}{c_d \lambda^2} \log(2L/(\delta_0 r_{\min}^{d+1})) \left( \varepsilon_0 r_{\min}^{-(2\alpha+d)} + C_\beta(6\lambda \epsilon)\beta' r_{\min}^{-(2\alpha+d-\alpha \beta')} \right) \\
& \leq c_7 \lambda^{-2} \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right) \max \left\{ \varepsilon_0 r_{\min}^{-(2\alpha+d)}, \lambda^{\beta'} r_{\min}^{-(2\alpha+d-\alpha \beta')} \right\} .
\end{align*}
\]

where \( c_7 = \frac{4(d+1)^22^{2\alpha+d} \log 2}{c_d \lambda^2(2\alpha+d-\alpha \beta')} \max\{1, C_\beta \epsilon \beta'\} \), and the last step is from \( \square \). Therefore,
\[ r_{\min} \leq \max \left\{ \left( \frac{c_7 \lambda^{-2} \varepsilon_0 \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right)}{n_0} \right)^{\frac{1}{2\alpha+d}}, \left( \frac{c_7 \lambda^{\beta'} \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right)}{n_0} \right)^{\frac{1}{2\alpha+d-\alpha \beta'}} \right\} . \]

Now we prove rates for Algorithm 2. The proposition below is a generalized version of Proposition 5, and it includes rates under strong density condition.

**Proposition 6** (Guarantees for Algorithm 2). Let \( n_0 \in \mathbb{N} \) and \( \alpha \beta' \leq d \). Let \( \{S_C\}_{C \in \mathcal{C}_0} \) be the outputs of Algorithm 2 with input \( n_0, \lambda, \alpha \) and \( \delta_0 \in (0,1) \), and \( \hat{h}_{n_0,\alpha} \) be any classifier that satisfies \( \hat{h}_{n_0,\alpha}(x) \in S_C, \forall x \in C \in \mathcal{C}_0 \). Under Assumption 1 and 2,

i) With probability at least \( 1 - \delta_0 \),
\[ \mathcal{E} \left( \hat{h}_{n_0,\alpha} \right) \leq C_4 \left( \frac{\lambda^{\frac{1}{\beta'}} \log \left( \frac{4L\lambda^2 n_0}{\delta_0} \right)}{n_0} \right)^{\frac{\alpha (\beta'+1)}{2\alpha+d}} . \]
ii) Suppose further that strong density condition holds with some \( c_d > 0 \), then with probability at least \( 1 - \delta_0 \),

\[
\mathcal{E}(\hat{h}_{n,\alpha}) \leq C_5 \left( \varepsilon_0^{\frac{a(\beta+1)}{2\alpha + d}} \left( \frac{\lambda^{\frac{d}{2}} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{2\alpha + d}{\alpha + d}} + \left( \frac{\lambda^{\frac{d}{2} + \beta'} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{a(\beta' + 1)}{(2\alpha + d - \alpha')}} \right)
\]

for some constant \( C_4, C_5 > 0 \), which are independent of \( n_0, \lambda, \varepsilon_0 \) and \( \delta_0 \).

**Proof of Proposition 6**

i) On \( \xi_\alpha \) with probability at least \( 1 - \delta_0 \), we have by Part i) of Lemma 8

\[
\Delta_{r_{\min}} = 10\lambda r_{\min}^{\alpha} \leq 10\lambda \left( \frac{c_6 \log \left( \frac{4L^2n_d}{\delta_0} \right)}{\lambda^2 n_0} \right)^{\frac{2\alpha + d}{\alpha + d}} \leq 10 \left( \frac{c_6 \lambda^{\frac{d}{2}} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{a(\beta + 1)}{2\alpha + d - \alpha'}}.
\]

By Lemma 8 the classifier \( \hat{h}_{n,\alpha} \) makes no error at \( \{ x : M(x) > \Delta_{r_{\min}} \} \), and thus

\[
\mathcal{E}(\hat{h}_{n,\alpha}) \leq \mathbb{P}(M(x) \leq \Delta_{r_{\min}}) \cdot \Delta_{r_{\min}} \leq C_4 \Delta_{r_{\min}} \alpha \Delta_{r_{\min}} \leq C_4 \left( \frac{\lambda^{\frac{d}{2}} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{a(\beta + 1)}{2\alpha + d - \alpha'}},
\]

where \( C_4 = C_\beta 10^{\beta + 1} c_6^{\frac{a(\beta + 1)}{2\alpha + d - \alpha'}} \).

ii) On \( \xi_\alpha \) with probability at least \( 1 - \delta_0 \), we have by Part ii) of Lemma 8

\[
\Delta_{r_{\min}} \leq 10 \max \left\{ \varepsilon_0^{\frac{a(\beta + 1)}{2\alpha + d}}, \left( \frac{c_7 \lambda^{\frac{d}{2}} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{2\alpha + d}{\alpha + d}}, \left( \frac{c_7 \lambda^{\frac{d}{2} + \beta'} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{2\alpha + d - \alpha'}{(2\alpha + d - \alpha')}} \right\}
\]

\[
\leq 10 \max \{ Q_1, Q_2 \}.
\]

**Case 1:** \( Q_1 \leq Q_2 \)

Under this case, it is clear that \( \varepsilon_0 \leq c_8 \Delta_{r_{\min}}^{\beta'} \) for some \( c_8 > 0 \).

Therefore,

\[
\mathcal{E}(\hat{h}_{n,\alpha}) \leq \mathbb{P}(M(x) \leq \Delta_{r_{\min}}) \Delta_{r_{\min}} \leq \mathbb{P}(M'(x) \leq \Delta_{r_{\min}}) \Delta_{r_{\min}} \leq C_\beta (\varepsilon_0 + \Delta_{r_{\min}}^{\beta'}) \Delta_{r_{\min}} \leq C_\beta (c_8 + 1) \Delta_{r_{\min}}^{\beta' + 1}
\]

\[
\leq C_5 \left( \lambda^{\frac{d}{2} + \beta'} \log \left( \frac{4L^2n_d}{\delta_0} \right) \right)^{\frac{a(\beta' + 1)}{(2\alpha + d - \alpha')}}.
\]

where \( C_5 = C_\beta (c_8 + 1) 10^{\beta' + 1} c_7^{\frac{a(\beta' + 1)}{2\alpha + d - \alpha'}} \).

**Case 2:** \( Q_1 > Q_2 \)

Under this case,

\[
\mathcal{E}(\hat{h}_{n,\alpha}) \leq \mathbb{P}(M(x) \leq \Delta_{r_{\min}}) \Delta_{r_{\min}} \leq C_\beta \Delta_{r_{\min}}^{\beta' + 1} \leq C_5' \left( \varepsilon_0^{\frac{a(\beta + 1)}{2\alpha + d}} \left( \frac{\lambda^{\frac{d}{2}} \log \left( \frac{4L^2n_d}{\delta_0} \right)}{n_0} \right)^{\frac{2\alpha + d}{\alpha + d}} \right),
\]

where \( C_5' = C_\beta 10^{\beta + 1} c_7^{\frac{a(\beta + 1)}{2\alpha + d}} \). Finally, set \( C_5 = \max\{C_5', C_5''\} \) and the desired result follows.
**Proof of Theorem 2 and 3.**

Due to their similarity, we only prove Theorem 2, and omit the proof of Theorem 3. The bound is trivial for $\alpha < \frac{1}{\log(n)}$, since $n^{-\alpha} \geq n^{-1/\log(n)} \geq \frac{1}{e}$. Thus, we will consider $\alpha \geq \frac{1}{\log(n)}$. Let $\delta_0 = \delta/(\log(n))^3$ and $\alpha_i = i/(\log(n))^3$ for $i \in ([\log(n)])^3$, as defined in Algorithm 2. Let $i^*$ be the largest integer $i \in ([\log(n)])^3$ such that $\alpha_i \leq \alpha$. By Lemma 4 and 5 on $\xi$, with probability at least $1 - \delta_0$, we have

$$\forall C \in \mathcal{C}_\mathcal{r}_0, \forall x \in C, \arg\max_y \eta_y(x) \in \mathcal{L}^{\alpha_i}_C$$

By a union bound, with probability at least $1 - [\log(n)]^3 \delta_0 = 1 - \delta$, above holds jointly for all $i \leq i^*$. Thus, with probability at least $1 - \delta$,

$$\forall C \in \mathcal{C}_\mathcal{r}_0, \forall x \in C, \arg\max_y \eta_y(x) \subseteq \bigcap_{i \leq i^*} \mathcal{L}^{\alpha_i}_C,$$

and hence $\bigcap_{i \leq i^*} \mathcal{L}^{\alpha_i}_C \neq \emptyset$. Therefore, $\mathcal{L}_C \subseteq \mathcal{L}^{\alpha^*}_C$ for any $C \in \mathcal{C}_\mathcal{r}_0$. By proposition 6 and the fact that budget for each $\alpha_i$ is $n_0 = \frac{n}{[\log(n)]^3}$, we have

$$\mathcal{E}(\hat{h}_n) \leq C_5 \left( \frac{\alpha(1 + \beta)}{2a + d} - \frac{\alpha_i(1 + \beta)}{2a_i + d - \alpha_i \beta'} \right)^{\log^3(n)} \left( \frac{4L^2 n}{\delta} \right)^{\log^3(n)} \frac{\alpha(1 + \beta)}{2a + d} \frac{\alpha_i(1 + \beta)}{2a_i + d - \alpha_i \beta'} \leq 2^{(1 + \beta')(2a + d)} \frac{\log^3(n)}{[\log(n)]^3}$$

where the last step is due to $\alpha \geq \frac{1}{\log(n)}$. Similarly,

$$\mathcal{E}(\hat{h}_n) \leq 2^{(1 + \beta')(2a + d)} \frac{\log^3(n)}{[\log(n)]^3}$$

where the last step is due to $\alpha \geq \frac{1}{\log(n)}$. Therefore, for $n$ sufficiently large,

$$\mathcal{E}(\hat{h}_n) \leq 2^{(1 + \beta')(2a + d)} \frac{\log^3(n)}{[\log(n)]^3}$$

and hence Theorem 2 holds with for $C_2 = 2e^{(1 + \beta')(2a + d)} C_5$. 

□
B Technical Lemmas for the Lower-bound

**Lemma 8** (Chernoff bound). Suppose $Y_1, \ldots, Y_m$ be independent random variables taking values in $\{0, 1\}$ and $\bar{Y} = (\sum_{i=1}^{m} Y_i)/m$. Then, for $\varepsilon > 0$,

$$
\mathbb{P}(\bar{Y} \geq (1 + \varepsilon) \mathbb{E}\bar{Y}) \leq \exp\left(-m\varepsilon^2 \mathbb{E}\bar{Y}/3\right).
$$

**Lemma 9** (Anti-concentration inequality). Let $Y_1, \ldots, Y_m \overset{i.i.d.}{\sim} \text{Ber}(1/2 + \delta)$ for some $0 < \delta < 1/2$. If $m \leq \delta^{-2}/2$, then

$$
\mathbb{P}\left(\frac{1}{m} \sum_{j=1}^{m} Y_j < \frac{1}{2}\right) \geq c_3,
$$

for some absolute constant $c_3 > 0$.

**Proof.** It follows directly from Theorem 2 (ii) of Mousavi (2010). \qed