Nonvacuous Loss Bounds with Fast Rates for Neural Networks via Conditional Information Measures

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Abstract

We present a framework to derive bounds on the test loss of randomized learning algorithms for the case of bounded loss functions. This framework leads to bounds that depend on the conditional information density between the the output hypothesis and the choice of the training set, given a larger set of data samples from which the training set is formed. Furthermore, the bounds pertain to the average test loss as well as to its tail probability, both for the PAC-Bayesian and the single-draw settings. If the conditional information density is bounded uniformly in the size $n$ of the training set, our bounds decay as $1/n$, which is referred to as a fast rate. This is in contrast with the tail bounds involving conditional information measures available in the literature, which have a less benign $1/\sqrt{n}$ dependence. We demonstrate the usefulness of our tail bounds by showing that they lead to estimates of the test loss achievable with several neural network architectures trained on MNIST and Fashion-MNIST that match the state-of-the-art bounds available in the literature.

1 Introduction

In recent years, there has been a surge of interest in the use of information-theoretic techniques for bounding the loss of learning algorithms. While the first results of this flavour can be traced to the probably approximately correct (PAC)-Bayesian approach (McAllester, 1998; Catoni, 2007) (see also (Guedj, 2019) for a recent review), the connection between loss bounds and classical information-theoretic measures was made explicit in the works of Russo & Zou (2016) and Xu & Raginsky (2017), where bounds on the average population loss were derived in terms of the mutual information between the training data and the output hypothesis. Since then, these average loss bounds have been tightened (Bu et al., 2019; Asadi et al., 2018; Negrea et al., 2019). Furthermore, the information-theoretic framework has also been successfully applied to derive tail probability bounds on the population loss (Bassily et al., 2018; Esposito et al., 2019; Hellström & Durisi, 2020a).

Of particular relevance to the present paper is the random-subset setting, introduced by Steinke & Zakynthinou (2020) and further studied in (Hellström & Durisi, 2020b; Haghifam et al., 2020). In this setting, a random vector $S$ is used to select $n$ training samples $Z$ from a larger set $\tilde{Z}$ of $2n$ samples. Then, bounds on the average population loss are derived in terms of the conditional mutual information (CMI) $I(W; S|\tilde{Z})$ between the chosen hypothesis $W$ and the random vector $S$ given the larger training set $\tilde{Z}$. The bounds obtained in Xu & Raginsky (2017) depend on the mutual information $I(W; \tilde{Z})$, a quantity that can be unbounded if $W$ reveals too much about the training set $\tilde{Z}$. In contrast, bounds for the random-subset setting are always finite, since $I(W; S|\tilde{Z})$ is never larger than $n$ bits.

Most of the information-theoretic population loss bounds mentioned thus far are given by the training loss plus a term with a $\sqrt{\text{IM}(P_{WZ})/n}$-dependence, where $\text{IM}(P_{WZ})$ denotes an appropriate
information measure, such as mutual information or maximal leakage (Issa et al., 2020). Assuming that the information measure grows at most polylogarithmically with \( n \), the convergence rate of the population loss to the training loss is \( \tilde{O}(1/\sqrt{n}) \), where the \( \tilde{O} \)-notation hides logarithmic factors. This is sometimes referred to as a slow rate.

In the context of bounds on the excess risk, defined as the difference between the achieved population loss for a chosen hypothesis \( w \) and its infimum over the hypothesis class, it is known that slow rates are optimal for worst-case distributions and hypothesis classes (Talagrand, 1994). However, it is also known that under the assumption of realizability (i.e., the existence of a \( w \) in the hypothesis class such that the population loss \( L_{P_P}(w) = 0 \) and when the hypothesis class is finite, the dependence on the sample size can be improved to \( \tilde{O}(1/n) \) (Vapnik, 1998, Chapter 4). This is referred to as a fast rate. Excess risk bounds with fast rates for randomized classifiers have also been derived, under certain additional conditions, for both bounded losses (Van Erven et al., 2015) and unbounded losses (Grünwald & Mehta, 2020).

Notably, Steinke & Zakynthinou (2020, Thm. 2(3)) derive a population loss bound whose dependence on \( n \) is \( I(W; S|Z)/n \). The price for this improved dependence is that the training loss that is added to the \( n \)-dependent term is multiplied by a constant larger than 1. Furthermore, Steinke & Zakynthinou (2020, Thm. 8) shows that if the Vapnik-Chervonenkis (VC) dimension of the hypothesis class is finite, there exists an empirical risk minimizer (ERM) whose CMI grows at most logarithmically with \( n \). This implies that the CMI approach leads to fast-rate bounds in certain scenarios. However, the result in (Steinke & Zakynthinou, 2020, Thm. 2(3)) pertains only to the average population loss: no tail bounds on the population loss are provided. Throughout the paper, we will, with an abuse of terminology, refer to bounds with an \( n \)-dependence of the form \( \text{IM}(P_{WZ})/n \) as fast-rate bounds. Such bounds are also known as linear bounds (Dziugaite et al., 2020). Note that the \( n \)-dependence of the information measure \( \text{IM}(P_{WZ}) \) has to be at most polylogarithmic for such bounds to actually achieve a fast rate in the usual sense.

An intriguing open problem in statistical learning is to find a theoretical justification for the capability of overparameterized neural networks (NNs) to achieve good generalization performance despite being able to memorize randomly labeled training data sets (Zhang et al., 2017). As a consequence of this behavior, classical population loss bounds that hold uniformly over a given hypothesis class, such as VC bounds, are vacuous when applied to overparameterized NNs. This has stimulated recent efforts aimed at obtaining tighter population loss bounds that are algorithm-dependent or data-dependent.

In the past few years, several studies have shown that promising bounds are attainable by using techniques from the PAC-Bayesian literature (Zhou et al., 2019; Dziugaite & Roy, 2017; Dziugaite et al., 2020). The PAC-Bayesian approach entails using the Kullback-Leibler (KL) divergence to compare the distribution on the weights of the NN induced by training to some reference distribution. These distributions are referred to as the prior and the posterior, respectively. Recently, Dziugaite et al. (2020) used data-dependent priors to obtain state-of-the art bounds for LeNet-5 trained on MNIST and Fashion-MNIST. In their approach, the available data is used both for training the network and for choosing the prior. This leads to a bound that is tighter than previously available bounds. Furthermore, the bound can be further improved by minimizing the KL divergence between the posterior and the chosen prior during training. One drawback of the PAC-Bayesian approach is that it applies only to stochastic NNs, whose weights are randomly chosen each time the network is used, and not to deterministic NNs with fixed weights.

Information-theoretic bounds have also been derived for iterative, noisy training algorithms such as stochastic gradient Langevin dynamics (SGLD) (Bu et al., 2019). These bounds lead to nonvacuous estimates of the population loss of overparameterized NNs that are trained using SGLD through the use of data-dependent priors (Negrea et al., 2019). However, these bounds do not apply to deterministic NNs, nor to standard stochastic gradient descent (SGD) training. Furthermore, the bounds pertain to the average population loss, and not to its tails. Although the techniques yielding these estimates can be adapted to the PAC-Bayesian setting, as discussed by Negrea et al. (2019, App. I), the resulting bounds are generally loose.
1.1 Contributions

In this paper, we extend the fast-rate average loss bound by Steinke & Zakynthinou (2020) to the PAC-Bayesian and the single-draw settings. We then use the resulting PAC-Bayesian and single-draw bounds to characterize the test loss of NNs used to classify images from the MNIST and Fashion-MNIST data sets. The single-draw bounds can be applied to deterministic NNs trained through SGD but with Gaussian noise added to the final weights, whereas the PAC-Bayesian bounds apply only to randomized neural networks, whose weights are drawn from a Gaussian distribution each time the network is used. For the same setup, we also evaluate the slow-rate PAC-Bayesian and single-draw bounds from Hellström & Durisi (2020b). Our numerical experiments reveal that both the slow-rate bounds from Hellström & Durisi (2020b) and the newly derived fast-rate bounds are nonvacuous. Furthermore, for some settings, the fast-rate bounds presented in this paper are quantitatively stronger than the corresponding slow-rate ones from Hellström & Durisi (2020b), and essentially match the best bounds available in the literature for SGD-trained NNs (Dziugaite et al., 2020).

1.2 Preliminaries

We now detail some notation and describe the random-subset setting introduced in Steinke & Zakynthinou (2020). Let $\mathcal{Z}$ be the instance space, $\mathcal{W}$ be the hypothesis space, and $\ell : \mathcal{W} \times \mathcal{Z} \to \mathbb{R}^+$ be the loss function. Throughout the paper, we will assume that the range of $\ell(w, z)$ is restricted to $[0, 1]$ for all $w \in \mathcal{W}$ and all $z \in \mathcal{Z}$. A typical example of such a loss function is the classification error. In this setting, the sample $Z$ consists of an example $X \in \mathcal{X}$ and a corresponding label $Y \in \mathcal{Y}$. Then, the loss is given by $\ell(W, Z) = \mathbb{1}\{f_W(X) \neq Y\}$, where $f_W(\cdot)$ is the map from $X$ to $Y$ induced by the hypothesis $W$. We note that, when applying our bounds to NNs, the function $\ell(\cdot, \cdot)$ used to characterize the performance of the network does not necessarily need to coincide with the loss function used when training the NN. For instance, one could use the (unbounded) cross-entropy loss when training the NN, and apply the bounds for the scenario in which $\ell(\cdot, \cdot)$ is the classification error.

In the random-subset setting, $2n$ training samples $\tilde{Z} = (\tilde{Z}_1, \ldots, \tilde{Z}_{2n})$ are available, with all entries of $\tilde{Z}$ being drawn independently from some distribution $P_{\tilde{Z}}$ on $\mathcal{Z}$. However, only a randomly selected subset of cardinality $n$ is actually used for training. Following Steinke & Zakynthinou (2020), we assume that the training data $Z(S)$ is selected as follows. Let $S = (S_1, \ldots, S_n)$ be an $n$-dimensional random vector, the elements of which are drawn independently from a Bern(1/2) distribution and are independent of $\tilde{Z}$. Then, for $i = 1, \ldots, n$, the $i$th training sample in $Z(S)$ is $Z_i(S_i) = \tilde{Z}_i + S_i n$. The selected training procedure, including the loss function used for training, will determine the conditional distribution $P_{W, Z}^Z(S)$ on the hypothesis class given the training data. For a given $W \sim P_{W, Z}^Z(S)$, we let $L_{Z(S)}(W) = \frac{1}{n} \sum_{i=1}^n \ell(W, Z_i) \mid_{Z(S)}$ denote the training loss. Furthermore, we let $S$ denote the modulo-2 complement of $S$. Then $L_{Z(S)}(W) \mid_{Z(S)}$ can be interpreted as a test loss, since $W$ is conditionally independent of $Z(S)$ given $Z(S)$. Finally note that the average over $(\tilde{Z}, S)$ of the test loss is the population loss $L_{\tilde{P}}(W) = \mathbb{E}_{Z(S)}[L_{Z(S)}(W)] = \mathbb{E}_{\tilde{P}_Z} [\ell(W, Z)]$.

Our bounds will depend on several different information-theoretic quantities, which we shall introduce next. The information density $i(W, Z)$ between $W$ and $Z$ is defined as $i(W, Z) = \log \frac{dP_{WZ}}{dP_W P_Z}$, where $\frac{dP_{WZ}}{dP_W P_Z}$ is the Radon-Nikodym derivative of $P_{WZ}$ with respect to $P_W P_Z$. The information density is well-defined if $P_{WZ}$ is absolutely continuous with respect to $P_W P_Z$, denoted by $P_{WZ} \ll P_W P_Z$. The conditional information density $i(W, S \mid Z)$ between $W$ and $S$ given $Z$ is defined as $i(W, S \mid Z) = \log \frac{dP_{W S \mid Z}}{dP_W P_{Z \mid Z}}$, provided that $P_{W S \mid Z} \ll P_W P_{Z \mid Z}$. The mutual information can be obtained as $I(W; S \mid Z) = \mathbb{E}_{P_{WZ}} [i(W, S \mid Z)]$ and the conditional mutual information as $I(W; S \mid Z) = \mathbb{E}_{P_{WZ}} [i(W, S \mid Z)]$. We will also need the KL divergences $D(P_{WZ} \mid \mid P_W) = \mathbb{E}_{P_{WZ}} [i(W, Z)]$ and $D(P_{WZ} \mid \mid P_W) = \mathbb{E}_{P_{WZ}} [i(W, S \mid Z)]$. In practical applications, the marginal distribution $P_W$ is not available, since $P_Z$ is unknown. Furthermore, $P_{WZ}$ is also difficult to compute, since marginalizing $P_S P_{WZ}$ over $S$ involves performing training $2^n$ times. Hence, bounds depending on $i(W, Z)$ or on $i(W, S \mid Z)$ cannot typically be evaluated. Therefore, it will be
convenient to replace the information density $\iota(W, Z)$ with the proxy $\log \frac{dP_{WZ}}{dQ_W P_Z}$ and $\iota(W, S|\tilde{Z})$ with $\log \frac{dP_{WZs}}{dQ_{W|\tilde{Z}} P_{Zs}}$. Here, $Q_W$ and $Q_{W|\tilde{Z}}$ are suitably chosen auxiliary distributions (priors) that are used in place of the intractable, true marginals.

2 BACKGROUND

We next review the bounds available in the literature that are relevant for this paper. Then, in Section 3, we will present novel fast-rate bounds. The canonical PAC-Bayesian population-loss bound for loss functions bounded between 0 and 1 states that the following holds with probability at least $1 - \delta$ under $P_Z$ (Guedj & Pujol, 2019, Prop. 3):

$$\mathbb{E}_{P_{W|Z}} [L_{P_Z}(W)] \leq \mathbb{E}_{P_{W|Z}} [L_{Z}(W)] + \sqrt{\frac{D(P_W | Z) || Q_W} + \log \frac{1}{\delta}}. \tag{1}$$

Here, $Q_W$ is the prior on the hypothesis space $\mathcal{W}$, which has to be independent of $Z$. We note that, due to the square root, this is a slow-rate bound. Inspired by (Catoni, 2007, Thm. 1.2.6), McAlester (2013, Thm. 2) derived the following fast-rate bound: for all $\lambda \in (0, 1)$, and with probability at least $1 - \delta$ under $P_Z$,

$$\mathbb{E}_{P_{W|Z}} [L_{P_Z}(W)] \leq \frac{1}{\lambda} \left[ \mathbb{E}_{P_{W|Z}} [L_{Z}(W)] + \frac{D(P_W | Z) || Q_W + \log \frac{1}{\delta}}{2(1 - \lambda)n} \right]. \tag{2}$$

Note that the faster decay in $n$ of (2) compared to (1) comes at the price of a multiplication of the training loss and the KL term by a constant that is larger than 1. As a consequence, if the training loss or the KL term are large, this multiplicative constant may make the fast-rate bound (2) quantitatively worse than the slow-rate bound (1) for a fixed $n$.

In the so called interpolating setting, where the training loss is 0, we can set $\lambda = 1/2$ in (2) and conclude that it is enough for the square-root term in (1) to be smaller than 1/4 for the fast-rate bound (2) to be tighter than the slow-rate bound (1).

We now turn to the random-subset setting introduced by Steinke & Zakynthinou (2020), and described in Section 1.2. In (Steinke & Zakynthinou, 2020, Thm. 2), several bounds on the average population loss are derived for loss functions bounded between 0 and 1, including the following slow-rate and fast-rate bounds:

$$\mathbb{E}_{P_{W|Z}} [L_{P_Z}(W)] \leq \mathbb{E}_{P_{W|Z}} [L_{Z(s)}(W)] + \frac{2I(W; S|\tilde{Z})}{n} \tag{3}$$

$$\mathbb{E}_{P_{W|Z}} [L_{P_Z}(W)] \leq 2 \mathbb{E}_{P_{W|Z}} [L_{Z(s)}(W)] + \frac{3I(W; S|\tilde{Z})}{n}. \tag{4}$$

Similar to the bound in (2), the price for a fast rate is a multiplicative constant in front of the training loss and the mutual information term. The slow-rate bound in (3) was improved in (Haghifam et al., 2020, Thm. 3.4) by combining the samplewise approach from (Bu et al., 2019) with the disintegration approach in (Negrea et al., 2019), whereby the expectation over $\tilde{Z}$, which is implicit in the definition of CMI, is pulled outside of the square root. As we detail in the following proposition, the bound in (Haghifam et al., 2020, Thm. 3.4) can be further tightened by also pulling out the expectation with respect to the conditional distribution $P_{W|\tilde{Z}}$ from the square root. The proof of the resulting bound, which is novel, is deferred to Appendix A.1.

**Proposition 1.** Consider the random-subset setting described in Section 1.2. Then,

$$\mathbb{E}_{P_{W|Z}} [L_{P_Z}(W)] \leq \mathbb{E}_{P_{W|Z}} [L_{Z(s)}(W)] + \frac{1}{n} \sum_{i=1}^{n} \mathbb{E}_{P_{WZ}} \left[ \sqrt{2D(P_{S_i|WZ} || P_{S_i})} \right]. \tag{5}$$

We recover (Haghifam et al., 2020, Thm. 3.4) by applying Jensen’s inequality to move the expectation with respect to $P_{W|\tilde{Z}}$ inside the square root. Furthermore, we recover (3) by applying Jensen’s inequality once more to move the remaining expectation over $P_{\tilde{Z}}$ and the empirical average
over $i$ inside the square root and by upper-bounding the resulting sum of samplewise CMIs by $I(W;S|\tilde{Z})$.

In (Hellström & Durisi, 2020b), the slow-rate average loss bound (3) was extended to the PAC-Bayesian setting and the single-draw setting through the use of an exponential inequality. Specifically, the following bounds on the test loss $L_{Z(S)}(W)$ are derived: with probability at least $1 - \delta$ under $P_{\tilde{W}Z}$,

$$\mathbb{E}_{P_{\tilde{W}Z}}[L_{Z(S)}(W)] \leq \mathbb{E}_{P_{\tilde{W}Z}}[L_{Z(S)}(W)] + \sqrt{\frac{2}{n} \left(D(P_{W|Z}\tilde{Z} \parallel P_{W|\tilde{Z}}) + \log \frac{1}{\delta}\right)}. \quad (6)$$

Furthermore, with probability at least $1 - \delta$ under $P_{\tilde{W}Z}$,

$$L_{Z(S)}(W) \leq L_{Z(S)}(W) + \sqrt{\frac{2}{n} \left( n(W,S|\tilde{Z}) + \log \frac{1}{\delta}\right)}. \quad (7)$$

While the bounds in (6) and (7) pertain to the test loss instead of the population loss, one can obtain population loss bounds by adding a penalty term to (6) and (7), as discussed in (Hellström & Durisi, 2020b, Thm. 2). However, when comparing the bounds to the empirical performance of learning algorithms, the population loss is unknown. Thus, in practice, one has to resort to evaluating a test loss. In Section 3 below, we will derive fast-rate analogues of the tail bounds (6) and (7), again at the price of multiplicative constants.

3 Fast-Rate Random-Subset Bounds

We now present an exponential inequality from which several test loss bounds can be derived, in a similar manner as was done in (Hellström & Durisi, 2020b). The derivation, which echoes part of the proof of (Steinke & Zakynthinou, 2020, Thm. 2), is provided in Appendix A.2.

**Theorem 1.** Let $W \in \mathcal{W}$ be distributed according to $P_{W|Z(S)} = P_{W|\tilde{Z}S}$. Also, assume that the joint distribution $P_{\tilde{W}ZS} = P_{W\tilde{Z}} P_{ZS}$ is absolutely continuous with respect to $Q_{W\tilde{Z}} P_{ZS}$ for some conditional prior $Q_{W|\tilde{Z}}$. Then, the following holds:

$$\mathbb{E}_{P_{\tilde{W}ZS}} \left[ \exp \left( \frac{n}{3} L_{Z(S)}(W) - \frac{2n}{3} L_{Z(S)}(W) - \log \frac{dP_{\tilde{W}ZS}}{dQ_{W|\tilde{Z}} P_{ZS}} \right) \right] \leq 1. \quad (8)$$

By simple applications of Jensen’s inequality and Markov’s inequality, the exponential inequality (8) can be used to derive bounds on the population loss or test loss. In particular, as detailed in the proof of Corollary 1 below (see Appendix A.3), it can be used to recover (4), but also to establish novel PAC-Bayesian and single-draw versions of (4).

**Corollary 1.** Consider the setting of Theorem 1. Then, the average population loss is bounded by

$$\mathbb{E}_{P_{\tilde{W}ZS}}[L_{PZ}(W)] \leq 2 \mathbb{E}_{P_{\tilde{W}ZS}}[L_{Z(S)}(W)] + \frac{3 \mathbb{E}_{P_{\tilde{W}ZS}}[D(P_{W|Z}\tilde{Z} \parallel Q_{W|\tilde{Z}})]}{n}. \quad (9)$$

Furthermore, with probability at least $1 - \delta$ over $P_{\tilde{W}ZS}$, the PAC-Bayesian test loss is bounded by

$$\mathbb{E}_{P_{\tilde{W}ZS}}[L_{Z(S)}(W)] \leq 2 \mathbb{E}_{P_{\tilde{W}ZS}}[L_{Z(S)}(W)] + \frac{3n}{2} \left(D(P_{W|Z}\tilde{Z} \parallel Q_{W|\tilde{Z}}) + \log \frac{1}{\delta}\right). \quad (10)$$

Finally, with probability at least $1 - \delta$ over $P_{\tilde{W}ZS}$, the single-draw test loss is bounded by

$$L_{Z(S)}(W) \leq L_{Z(S)}(W) + \frac{3n}{2} \left( \log \frac{dP_{\tilde{W}ZS}}{dQ_{W|\tilde{Z}} P_{ZS}} + \log \frac{1}{\delta}\right). \quad (11)$$

Setting $Q_{W|\tilde{Z}} = P_{W|\tilde{Z}}$ in (9), we recover the CMI bound in (Steinke & Zakynthinou, 2020). Since $\mathbb{E}_{P_{\tilde{W}ZS}}[D(P_{W|Z}\tilde{Z} \parallel P_{W|\tilde{Z}})] = I(W;S|\tilde{Z})$. As illustrated in Corollary 2 below, the bound on the average population loss in (9) can be tightened by replacing the CMI with a sum of samplewise CMIs. The proof of this result, which involves the same argument used to establish Proposition 1, is presented in Appendix A.4.
Corollary 2. Consider the setting of Theorem 1. Then, the average population loss is bounded by

\[ \mathbb{E}_{P_{\tilde{Z}S}}[L_{P_{\tilde{Z}}}(W)] \leq 2 \mathbb{E}_{P_{\tilde{Z}S}}[L_{Z(S)}(W)] + \sum_{i=1}^{n} \frac{3I(W_i;S_i|\tilde{Z})}{n}. \]  

(12)

The bounds in (10) and (11) are data-dependent, i.e., they depend on the specific instances of \( \tilde{Z} \) and \( S \). They can be turned into data-independent bounds that are functions of the average of the information measures appearing in (10) and (11), at the cost of a less benign polynomial dependence on the confidence parameter \( \delta \). Alternatively, one can obtain bounds that have a more benign dependence on \( \delta \) if one allows the bounds to depend on sufficiently high moments of the information measures appearing in (10) and (11), or if one replaces these measures by quantities such as conditional maximal leakage or conditional \( \alpha \)-divergence. See (Hellström & Durisi, 2020b) for a more detailed discussion.

We conclude by noting that for the interpolating case where \( L_{Z(S)}(W) = 0 \), and under the additional assumption that \( Q_{W|\tilde{Z}} = P_{W|\tilde{Z}} \), one can obtain a different exponential inequality than the one reported in Theorem 1, which leads to tighter bounds than the ones reported in Corollary 1. Specifically, in these alternative bounds, the factor 3 is replaced with a factor of \( 1/\log(2) \approx 1.44 \). These bounds are presented in Appendix B.

4 Experiments

To assess the ability of the bounds just discussed to predict the performance of overparameterized NNs, we next present the result of several numerical experiments for different NN architectures. Specifically, we consider fully connected NNs (FCNNs) and convolutional NNs (CNNs). The performance of the networks is evaluated on the MNIST and Fashion-MNIST data sets. The bounds that we will consider are (6), (7), (10) and (11), where we set the loss function to be the classification error defined in Section 1.2.

The following procedure is used to evaluate the bounds: from the \( 6 \cdot 10^4 \) available training samples (from MNIST or Fashion-MNIST), the training set \( Z(S) \) is constructed by selecting \( n = 3 \cdot 10^4 \) training samples uniformly at random. A network is then trained on this data set using a standard SGD procedure that is described in more detail in Appendix C.2. Let \( \mu_1 \) be the the vector containing the final weights of the network. The posterior distribution \( P_{\tilde{Z}S} \) is then chosen to be a Gaussian distribution with mean \( \mu_1 \) and covariance matrix equal to \( \sigma_1^2 I_d \), where \( d \) is the number of parameters in the network. The standard deviation \( \sigma_1 \) is chosen as the largest real number, determined to some finite precision (see Appendix C.2), for which the absolute value of the difference between the training loss of the network with weights \( \mu_1 \) and the empirical average of the training loss achieved by 5 NNs with weights randomly drawn from \( \mathcal{N}(W | \mu_1, \sigma_1^2 I_d) \) is less than some specified threshold.

Note that this procedure is performed for a fixed \( Z(S) \). Consequently, \( \sigma_1 \) depends on \( \tilde{Z} \) and \( S \).

To select the prior \( Q_{W|\tilde{Z}} \), we proceed as follows. We form 10 subsets of \( \tilde{Z} \), each of size \( n \). The first subset contains the first \( n \) samples in \( \tilde{Z} \), the last contains the last \( n \) samples in \( \tilde{Z} \), and the remaining subsets contain the linearly spaced sequences in between. We then train one NN on each subset and denote the average of the final weights of these networks by \( \mu_2 \). Finally, we choose \( Q_{W|\tilde{Z}} \) as a Gaussian distribution with mean \( \mu_2 \) and covariance matrix \( \sigma_2^2 I_d \). To select \( \sigma_2 \), we proceed as follows. First, we determine the largest real number \( \hat{\sigma}_2 \), again to some finite precision, for which the absolute value of the difference between the training loss of a NN with weights \( \mu_2 \) and the empirical average of the training loss of 5 NNs with weights drawn from \( \mathcal{N}(W | \mu_2, \sigma_2^2 I_d) \) is below a certain threshold. Note that this time the training loss is evaluated over the entire data set \( Z \), so that there is no dependence on \( S \). We then use \( \hat{\sigma}_2 \) to form as set of 27 candidate values for \( \sigma_2 \), from which we pick the one that results in the tightest bound on the test loss. This procedure, the details of which are given in Appendix C.2, typically results in \( \sigma_2 = \sigma_1 \). Note that the prior and the posterior distribution satisfy the assumptions needed for the bounds (6), (7), (10) and (11) to hold. Indeed, \( (\mu_1, \sigma_1) \) depend on \( \tilde{Z} \) only through \( Z(S) \), while \( (\mu_2, \sigma_2) \) are independent of \( S \) but depend on \( \tilde{Z} \).
Figure 1: The estimated training losses and test losses as well as the slow-rate (6) and fast-rate (10) PAC-Bayesian bounds on the test loss for two NNs trained on MNIST or Fashion-MNIST. These slow-rate and fast-rate PAC-Bayesian bounds essentially coincide with the single-draw bounds in (7) and (11) respectively. The shaded regions correspond to two standard deviations.

Equipped with these Gaussian distributions, we evaluate the bounds by noting that, for the chosen prior and posterior, the Radon-Nikodym derivatives in (7) and (11) reduce to likelihood ratios, and the KL divergences in (6) and (10) can be evaluated as

$$D(P_W \| Q_W) = \frac{\|\mu_1 - \mu_2\|_2^2}{\sigma_2^2} + d \left( \frac{\sigma_2^2}{\sigma_1^2} \log \frac{\sigma_2^2}{\sigma_1^2} - 1 \right).$$ (13)

Since the MNIST and Fashion-MNIST data sets are fixed and we are unable to draw several data sets from some underlying data distribution, we evaluate our bounds for these particular instances of $\tilde{Z}$. We do however have control over $S$, so we run experiments for 10 instances of $S$ and present the resulting mean as well as standard deviation. Note that since we pick the training set uniformly at random from $\tilde{Z}$, we implicitly randomize over the ordering of the elements of $\tilde{Z}$. The results are shown in Figure 1. The shaded areas around the curves correspond to two standard deviations. The differences between the PAC-Bayesian and the single-draw bounds turn out to be negligible, so we include only the PAC-Bayesian bounds in the figure.

Our results are obtained by setting $\delta \approx 0.001$ as the confidence parameter. However, since the bounds are optimized over the choice of $\sigma_2$, we need to use a union bound argument [Dziugaite & Roy, 2017; Dziugaite et al., 2020] to guarantee that the final slow-rate and fast-rate bounds hold for all of these candidates simultaneously. As a consequence, the bounds depicted in the figure hold with probability at least 95%. The test loss and training loss are computed empirically by averaging the performance of 5 NNs whose weights are sampled from $\mathcal{N}(W \mid \mu_1, \sigma_1^2 I_d)$. 


For the FCNNs, we use the notation $W^L$ to denote an architecture consisting of $L$ hidden layers with width $W$, in addition to the required input and output layers. For the case of CNNs, we consider the modified LeNet-5 architecture used in (Zhou et al., 2019) and (Dziugaite et al., 2020). Additional information about the experiments is provided in Appendix C.

As seen in Figure 1, the bounds on the test loss are fairly accurate for both of these architectures, and both MNIST and Fashion-MNIST. We also see that, as previously discussed, the relative ordering of the slow-rate bounds and the fast-rate bounds from a quantitative standpoint depends on the details of the learning setup. In particular, higher values for the training loss and information measures tend to make the slow-rate bounds tighter due to their smaller constant factors. As a consequence, the fast-rate bounds are tighter for the MNIST data set, for which low training loss and information measures are achieved, while the slow-rate bounds are superior for the more challenging Fashion-MNIST data set.

To shed light on the quantitative relationship between our bounds and previously obtained bounds, we compare our results on the estimated test loss with the ones reported in (Dziugaite et al., 2020), which established the best available PAC-Bayesian bounds for the settings considered in this section. The approach used in (Dziugaite et al., 2020) is similar to the random-subset setting considered in this paper, in that the authors make use of a data-dependent prior. The key differences with respect to the framework considered in this paper is that the posterior in (Dziugaite et al., 2020) is allowed to depend on the entire data set $\tilde{Z}$, whereas the training loss and the prior depend on randomly selected disjoint subsets of $\tilde{Z}$. In contrast, in the random-subset setting considered in this paper, the prior is allowed to depend on the entire data set $\tilde{Z}$, whereas the training loss and the posterior depend only on a randomly selected portion of the data set.

For the case in which training is performed using SGD, the minimum test loss bounds (averaged over 50 runs) for LeNet-5 reported in (Dziugaite et al., 2020, Fig. 4) are approximately 0.13 for MNIST and 0.36 for Fashion-MNIST. These values are very similar to our best bounds, which are 0.15 and 0.35. For the 600$^2$ network, the minimum average test loss bound reported in (Dziugaite et al., 2020, Fig. 4) is approximately 0.18, whereas it is 0.19 in our case. Taking error bars into account, our bounds are not clearly distinguishable from those reported in (Dziugaite et al., 2020, Fig. 4). It is important to mention that significantly tighter bounds are reported in (Dziugaite et al., 2020, Fig. 5) for the case in which the PAC-Bayesian bound considered in (Dziugaite et al., 2020) is used as a regularizer during the training process, to optimize both prior and posterior. Such an optimization does not appear to be feasible for the random-subset setting considered in this paper.

5 Conclusion

We have studied information-theoretic bounds on the test loss in the random-subset setting, in which the posterior and the training loss depend on a randomly selected subset of the available data set, and the prior is allowed to depend on the entire data set. In particular, we derived new fast-rate bounds for the PAC-Bayesian and single-draw settings. Provided that the information measures appearing in the bounds scale sublinearly with $n$, these fast-rate bounds have a better asymptotic dependence on $n$ than the slow-rate PAC-Bayesian and single-draw bounds previously reported in (Hellström & Durisi, 2020b), at the price of larger multiplicative constants. We also presented improvements on previously presented bounds on the average loss by using samplewise information measures and disintegration.

Through numerical experiments, we show that our novel fast-rate PAC-Bayesian bound, as well as its slow-rate counterpart, result in test-loss bounds for overparameterized NNs trained through SGD that match the best available bounds in the literature (Dziugaite et al., 2020). Furthermore, the single-draw counterparts of these bounds, which are as tight as the PAC-Bayesian bounds, are applicable also to deterministic NNs trained through SGD and with Gaussian noise added to the final weights.

These results demonstrate the value of the random-subset approach in studying the generalization capabilities of NNs, and show that fast-rate versions of the available information-theoretic bounds can be beneficial in this setting. In particular, the random-subset setting provides a natural way to
select data-dependent priors—a key element in obtaining tight information-theoretic generalization bounds (Dziugaite et al., 2020).

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We now have a disintegrated, samplewise exponential inequality. Next, we use Jensen’s inequality

The desired bound then follows because

Through a change of measure from $P_{\hat{\omega}}$ to find that

Now, let $\mathcal{E}(w, \tilde{z}) \equiv \text{supp}(P_{S_i | w, \tilde{z}})$ where $P_{S_i | w, \tilde{z}}$ is shorthand for $P_{S_i | W = w, \tilde{Z} = \tilde{z}}$. Then,

Through a change of measure from $P_{S_i}$ to $P_{S_i | w, \tilde{z}}$, we get (after reorganizing terms)

We now have a disintegrated, samplewise exponential inequality. Next, we use Jensen’s inequality and then minimize over $\lambda$ to find that

We now use that $\mathbb{E}_{P_{S_i | w, \tilde{z}}} \left[ \log \frac{dP_{S_i | w, \tilde{z}}}{dP_{S_i}} \right] = D(P_{S_i | w, \tilde{z}} \parallel P_{S_i})$ and then take the expectation with respect to $P_{W, \tilde{Z}}$ to find that

The desired bound then follows because

A

A.1 Proof of Proposition 1

Consider a fixed hypothesis $w$ and a supersample $\tilde{z}$. Due to the boundedness of $\ell(\cdot, \cdot)$, the random variable $\hat{\omega}(w, \tilde{z}, S_i) = \ell(w, Z_i(S_i)) - \ell(w, Z_i(S_i))$ is bounded to $[-1, 1]$ for $i = 1, \ldots, n$, and it has zero mean. Subgaussianity then implies that the following holds for all $\lambda > 0$:

Now, let $\mathcal{E}(w, \tilde{z}) \equiv \text{supp}(P_{S_i | w, \tilde{z}})$ where $P_{S_i | w, \tilde{z}}$ is shorthand for $P_{S_i | W = w, \tilde{Z} = \tilde{z}}$. Then,

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The desired bound then follows because

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A.2 Proof of Theorem

The proof essentially mimics parts of the derivation of Steinke & Zakynthinou (2020, Thm. 2.3). For convenience, we begin by proving an exponential inequality for a binary random variable $X$ satisfying $P(X = a) = P(X = b) = 1/2$ where $a, b \in [0, 1]$. Also, let $\bar{X} = b$ if $X = a$ and $\bar{X} = a$ if $X = b$. Finally, let $\lambda, \gamma > 0$ and $c = e^\lambda - 1 - \lambda$. Then,

$$
E\left[e^{\lambda(X-\gamma \bar{X})}\right] \leq E\left[1 + \lambda(X - \gamma \bar{X}) + c(X - \gamma \bar{X})^2\right]
$$

(21)

$$
= 1 + \frac{\lambda(1 - \gamma)}{2}(a + b) + \frac{c}{2}(a - \gamma b)^2 + \frac{c}{2}(b - \gamma a)^2.
$$

(22)

Here, the first inequality follows because $e^y \leq 1 + y + cy^2/\lambda^2$ for all $y \leq \lambda$. Expanding the squares and removing negative terms, we find that

$$
E\left[e^{\lambda(X-\gamma \bar{X})}\right] \leq 1 + \frac{\lambda(1 - \gamma)}{2}(a + b) + \frac{c(1 + \gamma^2)}{2}(a^2 + b^2)
$$

(23)

$$
\leq 1 + \lambda(1 - \gamma) + (e^\lambda - 1 - \lambda)(1 + \gamma^2).
$$

(24)

In view of (8), we are interested in values of $\lambda$ and $\gamma$ such that $\lambda(1 - \gamma) + (e^\lambda - 1 - \lambda)(1 + \gamma^2) \leq 0$, so that the left-hand side of (23) is no larger than 1. Furthermore, it will turn out convenient to select pairs $(\lambda, \gamma)$ so that $\lambda$ is as large as possible and $\gamma$ is as small as possible. A possible choice is $\lambda = 1/3$ and $\gamma = 2$. Thus, we conclude that

$$
E\left[e^{\lambda(X-\gamma \bar{X})}\right] \leq 1.
$$

(25)

Next, we will apply (25) with $X = \ell(w, Z_i(S_i))$ and $\bar{X} = \ell(w, Z_i(S_i))$ for fixed $w$ and $\bar{Z}$. Note that these random variables satisfy the required assumptions on $X$ and $\bar{X}$, since the loss function is supported on $[0, 1]$ and the random variables $S_i$ are Bernoulli distributed. Let $Q_{W\bar{Z}} = Q_{W\bar{Z}}$. It then follows that

$$
E_{Q_{W\bar{Z}} P_{S}} e^{\lambda\left(L_{Z(S)}(W) - 2 \bar{L}_{Z(S)}(W)\right)} = E_{Q_{W\bar{Z}}} \left[\prod_{i=1}^{n} E_{P_{S_i}} e^{\lambda\left(\ell(W, Z_i(S_i)) - 2 \bar{\ell}(W, Z_i(S_i))\right)}\right] \leq 1.
$$

(26)

Now let $\mathcal{E} = \text{supp}(P_{W\bar{Z}})$. Then,

$$
E_{Q_{W\bar{Z}} P_{S}} 1_{\mathcal{E}} \cdot e^{\lambda\left(L_{Z(S)}(W) - 2 \bar{L}_{Z(S)}(W)\right)} \leq 1.
$$

(27)

The desired result follows after a change of measure to $P_{W\bar{Z}}$ (Polyanskiy & Wyner, 2019, Prop. 17.1).

A.3 Proof of Corollary

We begin by applying Jensen’s inequality to (8) to move the expectation inside the exponential. We then obtain (7) by simply taking the logarithm of both sides and reorganizing terms.

To derive (10), we first apply Jensen’s inequality in (8), this time only with respect only $P_{W\bar{Z}}$, to get

$$
E_{P_{\bar{Z}}} \left[\exp\left(E_{P_{W\bar{Z}}} \frac{n}{3} L_{Z(S)}(W) - \frac{2n}{3} L_{Z(S)}(W)\right) - D(P_{W\bar{Z}} \| Q_{W\bar{Z}})\right] \leq 1.
$$

(28)

We now use Markov’s inequality in the following form. Let $U \sim P_U$ be a nonnegative random variable satisfying $E[U] \leq 1$. Then,

$$
P_U[U \leq 1/\delta] \geq 1 - E[U] \delta \geq 1 - \delta.
$$

(29)

Applying (29) to (28) we find that, with probability at least $1 - \delta$ under $P_{\bar{Z}}$,

$$
\exp\left(E_{P_{W\bar{Z}}} \frac{n}{3} L_{Z(S)}(W) - \frac{2n}{3} L_{Z(S)}(W)\right) - D(P_{W\bar{Z}} \| Q_{W\bar{Z}}) \leq \frac{1}{\delta}.
$$

(30)

\footnote{Another permissible choice is $\lambda = 1/2.98$ and $\gamma = 1.795$. It turns out that this choice leads to tighter bounds for the setup considered in Section 3. Hence, it will be used in that section.}
Taking the logarithm and reorganizing terms, we obtain (10).

Finally, to derive (11), we apply (29) to (8) immediately to conclude that, with probability at least $1 - \delta$ under $P_{W, \tilde{Z}}$,

$$
\exp\left(\frac{n}{3} L_{Z(S)}(W) - \frac{2n}{3} L_{Z(S)}(W) - \log \frac{dP_{W, \tilde{Z}}}{dQ_{W, Z} P_{S}}\right) \leq \frac{1}{\delta}.
$$

The desired bound (11) follows after taking the logarithm and reorganizing terms.

### A.4 Proof of Corollary 2

Consider a fixed $w$ and $\tilde{z}$. As shown in Appendix A.2

$$
E_{P_{S_i}} \left[ e^{\frac{1}{2} \left( \ell(w, Z_i(S_i)) - 2\ell(w, Z_i(S_i)) \right) } \right] \leq 1.
$$

Let $\mathcal{E} = \text{supp}(P_{S_i|w, \tilde{z}})$, where $P_{S_i|w, \tilde{z}}$ is short for $P_{S_i|W=w, Z=\tilde{z}}$. By changing measure we get

$$
E_{P_{S_i}} \left[ 1_{\mathcal{E}} \cdot e^{\frac{1}{2} \left( \ell(w, Z_i(S_i)) - 2\ell(w, Z_i(S_i)) \right) } \right] = E_{P_{S_i|w}} \left[ e^{\frac{1}{2} \left( \ell(w, Z_i(S_i)) - 2\ell(w, Z_i(S_i)) \right) - \log \frac{dP_{S_i|w, \tilde{z}}}{dP_{S_i}}} \right] \leq 1.
$$

Moving the expectation inside the exponential through the use of Jensen’s inequality and taking the logarithm, we get

$$
E_{P_{S_i|w}} \left[ \ell(w, Z_i(S_i)) \right] \leq 2 E_{P_{S_i|w}} \left[ \ell(w, Z_i(S_i)) \right] + 3 E_{P_{S_i|w}} \left[ \log \frac{dP_{S_i|w, \tilde{z}}}{dP_{S_i}} \right].
$$

The desired result now follows by noting that

$$
E_{P_{W, \tilde{Z}}} \left[ L_{P_{\tilde{Z}}} (W) \right] = E_{P_{W, \tilde{Z}}} \left[ \frac{1}{n} \sum_{i=1}^{n} E_{P_{S_i|w}} \left[ \ell(w, Z_i(S_i)) \right] \right]
$$

and applying (35) to each term in the sum in (36).

### B Fast-Rate Bounds for the Interpolating Case

In this section, we discuss how to tighten the bound in Corollary 1 under the additional assumption that the training loss $L_{Z(S)}(W)$ is 0 for all $W \sim P_{W|Z(S)}$ (interpolating assumption), and for the special case $Q_{W|\tilde{Z}} = P_{W|\tilde{Z}}$.

We begin by proving the following exponential inequality, the derivation of which is similar to part of the proof of the realizable fast-rate bound from \cite{steinke2020}.

**Proposition 2.** Consider the setting of Theorem 7 with the additional assumption that $L_{Z(S)}(W) = 0$ for all $W \sim P_{W|Z(S)}$ and that $Q_{W|\tilde{Z}} = P_{W|\tilde{Z}}$. Then,

$$
E_{P_{W, \tilde{Z}}} \left[ \exp \left( n \log 2 \cdot L_{Z(S)}(W) - \iota(W, S|\tilde{Z}) \right) \right] \leq 1.
$$

**Proof.** Let $\lambda, \gamma > 0$. Furthermore, let $S'$ be independent of $W$, $\tilde{Z}$, and $S$, and distributed as $S$. Then,

$$
E_{P_{W, \tilde{Z}}} \left[ \prod_{i=1}^{n} \left( \frac{1}{2} e^{\lambda (W, Z_i(S_i)) - \gamma \ell(W, Z_i(S_i))} + \frac{1}{2} e^{\lambda (W, Z_i(S_i)) - \gamma \ell(W, Z_i(S_i))} \right) \right]
$$

$$
= E_{P_{W, \tilde{Z}}} \left[ P_{S'} \left[ \prod_{i=1}^{n} e^{\lambda (W, Z_i(S_i)) - \gamma \ell(W, Z_i(S_i))} \right] \right] = E_{P_{W, \tilde{Z}}} \left[ P_{S'} \left[ \prod_{i=1}^{n} e^{\lambda (W, Z_i(S_i)) - \gamma \ell(W, Z_i(S_i))} \right] \right].
$$

12
Let \( \mathcal{E} = \text{supp}(P_{WZS}) \). It now follows from (39) that
\[
\mathbb{E}_{P_{WZ}} \left[ 1 \cdot e^{n(\lambda L_{Z}(S) - \gamma L_{Z}(W))} \right] \leq \mathbb{E}_{P_{WZ}} \prod_{i=1}^{n} e^{\lambda(\gamma(W, Z_i(S)) - \gamma(W, Z_i(S)))}
\]
(40)
\[
= \mathbb{E}_{P_{WZ}} \left[ \prod_{i=1}^{n} \left( \frac{1}{2} e^{\lambda(W, Z_i(S)) - \gamma(W, Z_i(S)))} + \frac{1}{2} e^{\lambda(W, Z_i(S)) - \gamma(W, Z_i(S)))} \right) \right). \tag{41}
\]
We now change measure to \( P_{WZS} \) to conclude that
\[
\mathbb{E}_{P_{WZ}} \left[ e^{n(\lambda L_{Z}(S) - \gamma L_{Z}(W)) - i(W, S \bar{Z})} \right] \leq \mathbb{E}_{P_{WZ}} \left[ \prod_{i=1}^{n} \left( \frac{1}{2} e^{\lambda(W, Z_i(S)) - \gamma(W, Z_i(S)))} + \frac{1}{2} e^{\lambda(W, Z_i(S)) - \gamma(W, Z_i(S)))} \right) \right]. \tag{42}
\]
We now use the interpolating assumption, set \( \lambda = \log 2 \), and let \( \gamma \to \infty \). These steps, together with the assumption that \( \ell(W, Z_i(S_i)) \in [0, 1] \), imply that the right-hand side of (42) is no larger than 1. From this, the desired result follows. \( \square \)

Using Proposition 2, we can derive bounds that are analogous to those of Corollary 1. We present these bounds below without proof, since they can be established following steps similar to the ones used to prove Corollary 1.

**Corollary 3.** Consider the setting of Proposition 2. Then, the average population loss is bounded by
\[
\mathbb{E}_{P_{WZ}}[L_{P_{W}}(W)] \leq \frac{I(W; S | \bar{Z})}{n \log 2}. \tag{43}
\]
Furthermore, with probability at least \( 1 - \delta \) over \( P_{ZS} \), the PAC-Bayesian population loss is bounded by
\[
\mathbb{E}_{P_{WZS}}[L_{Z}(S)] \leq \frac{D(P_{WZS} || P_{WZ}) + \log \frac{1}{\delta}}{n \log 2}. \tag{44}
\]
Finally, with probability at least \( 1 - \delta \) over \( P_{WZS} \), the single-draw population loss is bounded by
\[
L_{Z}(S)(W) \leq \frac{I(W; S | \bar{Z}) + \log \frac{1}{\delta}}{n \log 2}. \tag{45}
\]

Finally, we present a samplewise bound that tightens Corollary 3 under the interpolating assumption. Its derivation is inspired by the techniques used to establish Proposition 1 and Proposition 2.

**Corollary 4.** Consider the setting of Proposition 2. Then, the average population loss is bounded by
\[
\mathbb{E}_{P_{WZS}}[L_{P_{W}}(W)] \leq \frac{\sum_{i=1}^{n} I(W; S_i | \bar{Z})}{n \log 2}. \tag{46}
\]

**Proof.** Let \( \lambda, \gamma > 0 \) and let \( S_i' \) be independent of \( W, \bar{Z}, \) and \( S_i \), and distributed as \( S_i \). Then, for all \( i \),
\[
\mathbb{E}_{P_{WZS}} \left[ \left( \frac{1}{2} e^{\lambda(W, Z_i(S_i')) - \gamma(W, Z_i(S_i'))} + \frac{1}{2} e^{\lambda(W, Z_i(S_i')) - \gamma(W, Z_i(S_i'))} \left) \right) \right]. \tag{47}
\]
\[
= \mathbb{E}_{P_{WZS}, P_{S_i'}} \left[ \frac{1}{2} e^{\lambda(W, Z_i(S_i')) - \gamma(W, Z_i(S_i'))} \right] = \mathbb{E}_{P_{WZ}} P_{S_i'} \left[ e^{\lambda(W, Z_i(S_i')) - \gamma(W, Z_i(S_i'))} \right]. \tag{48}
\]
We now let \( \mathcal{E} = \text{supp}(P_{WZS}) \). It follows from (47)–(49) that
\[
\mathbb{E}_{P_{WZ}} \left[ 1 \cdot e^{\lambda(W, Z_i(S_i')) - \gamma(W, Z_i(S_i'))} \right] \leq \mathbb{E}_{P_{WZ}} \left[ \left( \frac{1}{2} e^{\lambda(W, Z_i(S_i)) - \gamma(W, Z_i(S_i)))} + \frac{1}{2} e^{\lambda(W, Z_i(S_i)) - \gamma(W, Z_i(S_i)))} \right) \right].\tag{49}
\]
By performing a change of measure from $P_{WZS_i}$ to $P_{WZS_i}$, we conclude that
\[
\mathbb{E}_{P_{WZS_i}} \left[ e^{\lambda (W,Z_i(S_i)) - \gamma (W,Z_i(S_i)) \cdot \nu(W,S_i|\bar{Z})} \right] 
\leq \mathbb{E}_{P_{WZS_i}} \left[ \left( \frac{1}{2} e^{\lambda (W,Z_i(S_i)) - \gamma (W,Z_i(S_i))} + \frac{1}{2} e^{\lambda (W,Z_i(S_i)) - \gamma (W,Z_i(S_i))} \right) \right] .
\] (50)
Here, $\nu(W,S_i|\bar{Z}) = \log \frac{dP_{WZS_i}}{dP_{WZS_i}}$. We now use the interpolating assumption, set $\lambda = \log 2$, and let $\gamma \to \infty$. These steps, together with the assumption that $\ell(\cdot, \cdot) \in [0,1]$, imply that the right-hand side of (50) is no larger than 1. Thus,
\[
\mathbb{E}_{P_{WZS_i}} \left[ e^{2\log 2 \ell(W,Z_i(S_i)) - \nu(W,S_i|\bar{Z})} \right] \leq 1. 
\] (51)
Next, we use Jensen’s inequality to move the expectation in (51) inside the exponential. Taking the logarithm and reorganizing terms, we get
\[
\mathbb{E}_{P_{WZS_i}} [\ell(W, Z_i(S_i))] \leq \mathbb{E}_{P_{WZS_i}} \left[ \frac{\nu(W, S_i|\bar{Z})}{\log 2} \right] = \frac{I(W; S_i|\bar{Z})}{\log 2}. 
\] (52)
The result now follows because
\[
\mathbb{E}_{P_{WZS_i}} [L_{P2}(W)] = \mathbb{E}_{P_{WZS_i}} \left[ \frac{1}{n} \sum_{i=1}^{n} \ell(W, Z_i(S_i)) \right] \leq \sum_{i=1}^{n} \frac{I(W; S_i|\bar{Z})}{n \log 2}. 
\] (53)

\[C\] Experiment Details

Here, we provide a detailed description of the network architectures and training procedures considered in this paper. We also note that, when evaluating the fast-rate bounds (10) and (11), we use the constants 1.975 and 2.98 in place of 2 and 3, respectively. This choice leads to a valid bound, as pointed out in Appendix A.2.

C.1 Network Architectures

The LeNet-5 architecture used in the numerical results is described in Table 1. This is different from most standard implementations of LeNet-5, but coincides with the architecture used by Zhou et al. (2019) and Dziugaite et al. (2020). It has 431,080 parameters. The fully connected neural network denoted by $600^2$ consists of an input layer with 784 units, 2 fully connected layers with 600 units and ReLU activations, followed by an output layer with 10 units and softmax activations. It has 837,610 parameters.

| Layer | Description |
|-------|-------------|
| Convolutional | 20 units, $5 \times 5$ size, linear activation, $1 \times 1$ stride, valid padding |
| Max pooling | $2 \times 2$ size, $2 \times 2$ stride |
| Convolutional | 50 units, $5 \times 5$ size, linear activation, $1 \times 1$ stride, valid padding |
| Max pooling | $2 \times 2$ size, $2 \times 2$ stride |
| Flatten | |
| Fully connected | 500 units, ReLU activation |
| Fully connected | 10 units, softmax activation |

C.2 Training Procedures

We now provide additional details on the training procedures described in Section 4. All networks were trained using the cross-entropy loss, SGD and a decaying learning rate schedule, where the learning rate $\alpha$ for a given epoch $E$ is given by
\[
\alpha(E) = \frac{\alpha_0}{1 + \gamma \cdot [E/E_0]}.
\] (54)
Here, $\alpha_0$ is the initial learning rate, $\gamma$ is the decay rate, and $E_0$ is the number of epochs between each decay. In all experiments, we used $\alpha_0 = 0.01$, $\gamma = 2$, and $E_0 = 20$. Furthermore, the batch size used for SGD is 512. The initial weights of all the networks used for each instance of $Z(S)$ were set to the same randomly selected values drawn from a zero-mean normal distribution with standard deviation 0.01.

To choose $\sigma_1$, we pick the largest value with one significant digit (i.e., of the form $a \cdot 10^{-b}$ with $a \in [1 : 9]$ and $b \in \mathbb{Z}$) such that the absolute value of the difference between the training loss on $Z(S)$ of the deterministic network with weights $\mu_1$ and empirical average of the training loss of 5 NNs with weights drawn independently from $\mathcal{N}(W | \mu_1, \sigma_1^2 \mathbf{I}_d)$ was no larger than some specified threshold. For MNIST, we used a threshold of 0.02, while for Fashion-MNIST, we used a threshold of 0.05. To find $\sigma_2$, we use as starting point the same procedure as for determining $\sigma_1$, but with $\mu_2$ in place of $\mu_1$ and the training loss evaluated on all of $\tilde{Z}$. Let us call the value found by this procedure $\sigma_2' = a' \cdot 10^{-b'}$. Then, among the values of the form $a \cdot 10^{-b}$ with $a \in [1 : 9]$ and $b \in \{b' - 1, b', b' + 1\}$, we choose $\sigma_2$ to be the one that minimizes the bound on the test loss. In all our experiments, this procedure resulted in $\sigma_2 = \sigma_1$. To guarantee that the final bound holds with a given confidence level, all 27 bounds resulting from all possible choices of $a$ and $b$ need to hold with the same confidence level. Since we consider both slow-rate and fast-rate bounds, a total of 54 bounds need to hold simultaneously. We ensure that this is the case via the union bound. Thus, if each individual bound holds with probability at least $1 - \delta$, the optimized bounds hold with probability at least $1 - 54 \cdot \delta$. We compute the bounds with $\delta = 0.05/54$, so the optimized bounds hold with 95% confidence.