Deep Learning and MARS: A Connection

Michael Kohler¹, Sophie Langer¹† and Adam Krzyżak ²,

¹ Fachbereich Mathematik, Technische Universität Darmstadt, Schloßgartenstr. 7, 64289 Darmstadt, Germany, email: kohler@mathematik.tu-darmstadt.de, langer@mathematik.tu-darmstadt.de
² Department of Computer Science and Software Engineering, Concordia University, 1455 De Maisonneuve Blvd. West, Montreal, Quebec, Canada H3G 1M8, email: krzyzak@cs.concordia.ca

September 10, 2019

Abstract
We consider least squares regression estimates using deep neural networks. We show that these estimates satisfy an oracle inequality, which implies that (up to a logarithmic factor) the error of these estimates is at least as small as the optimal possible error bound which one would expect for MARS in case that this procedure would work in the optimal way. As a result we show that our neural networks are able to achieve a dimensionality reduction in case that the regression function locally has low dimensionality. This assumption seems to be realistic in real-world applications, since selected high-dimensional data are often confined to locally-low-dimensional distributions. In our simulation study we provide numerical experiments to support our theoretical results and to compare our estimate with other conventional nonparametric regression estimates, especially with MARS. The use of our estimates is illustrated through a real data analysis.

AMS classification: Primary 62G08; secondary 62G20.

Key words and phrases: curse of dimensionality, deep neural networks, nonparametric regression, piecewise partitioning, rate of convergence.

1. Introduction

1.1. Purpose of this paper
Motivated by the huge success of deep neural networks in applications (cf., e.g., Schmidhuber (2015) and the literature cited therein) there is now an increasing interest in investigating theoretical properties of deep neural networks. In statistical research this is usually done in the context of nonparametric regression. Recently it was shown, that in this field deep neural networks are able to circumvent the curse of dimensionality provided suitable hierarchical composition assumptions on the regression function hold (cf.,

---

* Running title: Deep Learning and MARS: A Connection
† Corresponding author. Tel: +49-6151-16-23371
In this paper we extend these results by showing that deep neural networks are also able to achieve error bounds which one would expect for piecewise polynomials where a spatially adaptive partition is constructed in an optimal way. In particular we show that with these estimates one can (up to some logarithmic factor) achieve error bounds which one would expect for MARS (cf., Friedman (1991)) in case that this procedure would work in the optimal way. To do this we define sets of sparsely connected feedforward neural network, where consecutive layers in the network are not fully connected.

As a consequence of our first result we prove that deep neural networks are able to achieve a dimensionality reduction in case that the regression function has a low local dimensionality. This assumption seems to be realistic, since in domains like vision, speech and climate patterns the true intrinsic dimensionality of high dimensional data is locally often very low (cf., Hoffmann et al. (2009)). A simple example from computer vision is, that neighboring pixel of a portrait of a person have redundant information. A more specific example was mentioned by Schaal and Vijayakumar (1997), where they showed that for estimating the inverse dynamics of an arm, a globally 21- dimensional space reduces on average to 4-6 dimensions locally. That means that one can reduce dimension locally without losing much information for many high dimensional problems thus avoiding therefore the curse of dimensionality. In this article we analyze the rate of convergence of deep neural network regression estimates when the \((p, C)\)-smooth regression function fulfills some low local dimensionality constraint.

1.2. Nonparametric regression

We show these results in the context of nonparametric regression with random design. Here, \((X, Y)\) is an \(\mathbb{R}^d \times \mathbb{R}\)–valued random vector satisfying \(\mathbb{E}\{Y^2\} < \infty\), and given a sample of \((X, Y)\) of size \(n\), i.e., given a data set

\[ D_n = \{(X_1, Y_1), \ldots, (X_n, Y_n)\}, \]

where \((X, Y), (X_1, Y_1), \ldots, (X_n, Y_n)\) are i.i.d. random variables, the aim is to construct an estimate

\[ m_n(\cdot) = m_n(\cdot, D_n) : \mathbb{R}^d \rightarrow \mathbb{R} \]

of the regression function \(m : \mathbb{R}^d \rightarrow \mathbb{R}, m(x) = \mathbb{E}\{Y | X = x\}\) such that the \(L_2\) error

\[ \int |m_n(x) - m(x)|^2 P_X(dx) \]

is “small” (see, e.g., Győrfi et al. (2002) for a systematic introduction to nonparametric regression and motivation for the \(L_2\) error).

1.3. Rate of convergence

It is well–known that one needs smoothness assumptions on the regression function in order to derive non–trivial results on the rate of convergence (cf., e.g., Theorem 7.2 and
Problem 7.2 in \cite{devroye1996} and Section 3 in \cite{devroye1980}). To do this we use the following definition.

**Definition 1.** Let \( p = q + s \) for some \( q \in \mathbb{N}_0 \) and \( 0 < s \leq 1 \), where \( \mathbb{N}_0 \) is the set of nonnegative integers. A function \( f : \mathbb{R}^d \to \mathbb{R} \) is called \((p, C)\)-smooth, if for every \( \alpha = (\alpha_1, \ldots, \alpha_d) \in \mathbb{N}_0^d \) with \( \sum_{j=1}^d \alpha_j = q \) the partial derivative \( \frac{\partial^q f}{\partial x_{\alpha_1} \cdots \partial x_{\alpha_d}}(x) \) exists and satisfies
\[
\left| \frac{\partial^q f}{\partial x_{\alpha_1} \cdots \partial x_{\alpha_d}}(x) - \frac{\partial^q f}{\partial x_{\alpha_1} \cdots \partial x_{\alpha_d}}(z) \right| \leq C \cdot \|x - z\|^s
\]
for all \( x, z \in \mathbb{R}^d \), where \( \| \cdot \| \) denotes the Euclidean norm.

\cite{stone1982} showed that the optimal minimax rate of convergence in nonparametric regression for \((p, C)\)-smooth functions is \( n^{-2p/(2p+d)} \).

### 1.4. Curse of dimensionality

In case that \( d \) is large compared to \( p \) the above rate of convergence is rather slow (so called curse of dimensionality). One way to circumvent this curse of dimensionality is to impose additional constraints on the structure of the regression function. \cite{stone1985} assumed that the regression function is additive, i.e., that \( m : \mathbb{R}^d \to \mathbb{R} \) satisfies
\[
m(x^{(1)}, \ldots, x^{(d)}) = m_1(x^{(1)}) + \cdots + m_d(x^{(d)}) \quad (x^{(1)}, \ldots, x^{(d)} \in \mathbb{R})
\]
for some \((p, C)\)-smooth univariate functions \( m_1, \ldots, m_d : \mathbb{R} \to \mathbb{R} \), and showed that suitably defined spline estimates achieve in this case the corresponding univariate rate of convergence. \cite{stone1994} extended this result to interaction models. Here we set \( x_I = (x^{(i_1)}, \ldots, x^{(i_{d^*})}) \) for \( 1 \leq i_1 < i_2 < \cdots < i_{d^*} \leq d \) and \( I = \{i_1, \ldots, i_{d^*}\} \), and assume that the regression function satisfies
\[
m(x) = \sum_{I \subseteq \{1, \ldots, d\}, |I| \leq d^*} m_I(x_I) \quad (x \in \mathbb{R}^d)
\]
for some \((p, C)\)-smooth functions \( m_I : \mathbb{R}^{|I|} \to \mathbb{R} \) and some \( d^* < d \). As shown in \cite{stone1994}, in this case suitably defined spline estimates achieve the \( d^* \)-dimensional rate of convergence.

Other classes of functions which enable us to achieve better rate of convergence results include single index models, where
\[
m(x) = g(a^T x) \quad (x \in \mathbb{R}^d)
\]
for some \( a \in \mathbb{R}^d \) and \( g : \mathbb{R} \to \mathbb{R} \) (cf., e.g., \cite{hardle1993, hardle1989, yu2002, kong2007} and \cite{lepski2014}) and projection pursuit, where
\[
m(x) = \sum_{k=1}^K g_k(a_k^T x) \quad (x \in \mathbb{R}^d)
\]
for some $K \in \mathbb{N}, a_k \in \mathbb{R}^d$ and $g_k : \mathbb{R} \to \mathbb{R}$ ($k = 1, \ldots, K$) (cf., e.g., Friedman and Stuetzle (1981) and Huber (1985)).

Horowitz and Mammen (2007) studied the case of a regression function, which satisfies

$$m(x) = \left( \sum_{l_1=1}^{L_1} g_{l_1} \left( \sum_{l_2=1}^{L_2} g_{l_2} \left( \cdots \sum_{l_r=1}^{L_r} g_{l_1,\ldots,l_r} (x_1,\ldots,x_r) \right) \right) \right),$$

where $g, g_1, \ldots, g_{l_1,\ldots,l_r}$ are $(p,C)$-smooth univariate functions and $x_1,\ldots,x_r$ are single components of $x \in \mathbb{R}^d$ (not necessarily different for two different indices $(l_1,\ldots,l_r)$). With the use of a penalized least squares estimate for smoothing splines, they proved the rate $n^{-2p/(2p+1)}$.

1.5. Convergence rate for neural networks

For the $L_2$ error of a single hidden layer neural network, Barron (1993, 1994) proved a dimensionless rate of $n^{-1/2}$ (up to some logarithmic factor), provided the Fourier transform has a finite first moment (which basically requires that the function becomes smoother with increasing dimension $d$ of $X$). McCaffrey and Gallant (1994) showed a rate of $n^{-2p/(2p+d)}$ for the $L_2$ error of suitably defined single hidden layer neural network estimates for $(p,C)$-smooth functions, but their study was restricted to the use of a certain cosine squasher as an activation function.

The rate of convergence of neural network regression estimates based on two layer neural networks has been analyzed in Kohler and Krzyżak (2003). Therein, it was shown that, in case that the interaction models (2) holds and that all $m_l$ are $(p,C)$-smooth for some $p \leq 1$, suitable neural network estimates achieve a rate of convergence of $n^{-2p/(2p+d)}$ (up to some logarithmic factor), and hence a convergence rate independent of $d$. In Kohler and Krzyżak (2017), this result was extended to so-called $(p,C)$-smooth generalized hierarchical interaction models of order $d^*$ motivated by a stepwise construction of technical systems, which are defined as follows:

**Definition 2.** Let $d \in \mathbb{N}, d^* \in \{1,\ldots,d\}$ and $m : \mathbb{R}^d \to \mathbb{R}$. 

a) We say that $m$ satisfies a generalized hierarchical interaction model of order $d^*$ and level 0, if there exist $a_1,\ldots,a_{d^*} \in \mathbb{R}^d$ and $f : \mathbb{R}^{d^*} \to \mathbb{R}$ such that

$$m(x) = f(a_1^T x,\ldots,a_{d^*}^T x) \quad \text{for all } x \in \mathbb{R}^d.$$

b) We say that $m$ satisfies a generalized hierarchical interaction model of order $d^*$ and level $l + 1$, if there exist $K \in \mathbb{N}, g_k : \mathbb{R}^{d^*} \to \mathbb{R}$ ($k = 1,\ldots,K$) and $f_{1,k},\ldots,f_{d^*,k} : \mathbb{R}^d \to \mathbb{R}$ ($k = 1,\ldots,K$) such that $f_{1,k},\ldots,f_{d^*,k}$ ($k = 1,\ldots,K$) satisfy a generalized hierarchical interaction model of order $d^*$ and level $l$ and

$$m(x) = \sum_{k=1}^{K} g_k (f_{1,k}(x),\ldots,f_{d^*,k}(x)) \quad \text{for all } x \in \mathbb{R}^d.$$
c) We say that the generalized hierarchical interaction model defined above is $(p,C)$-smooth, if all functions $f$ and $g_k$ occurring in its definition are $(p,C)$-smooth according to Definition 7.

It was shown in Kohler and Krzyżak (2017) that for such models suitably defined multilayer neural networks (in which the number of hidden layers depends on the level of the generalized interaction model) achieve the rate of convergence $n^{-2p/(2p+d^*)}$ (up to some logarithmic factor) in case $p \leq 1$. Bauer and Kohler (2019) generalized this result for $p > 1$ provided the squashing function is suitably chosen. Schmidt-Hieber (2019) showed similar results for neural networks with ReLU activation function.

Imaizumi and Fukumizu (2019) analyzed the performance of deep neural networks for a certain class of piecewise smooth functions. Here piecewise smooth regression functions where the partitions have smooth borders were considered. They showed that the convergence rates of their deep neural networks are almost optimal when estimate these non-smooth functions. The results therein were proven for deep neural networks with ReLU activation function.

Eckle and Schmidt-Hieber (2019) showed a connection between neural networks with ReLU activation function and linear spline-type methods. In particular, they showed that every function expressed as a function in MARS can also be approximated by a multilayer neural network (up to a sup-norm error $\epsilon$). Using this result they derived a risk comparison inequality, that bound the statistical risk of fitting a neural network by the statistical risk of spline-based methods.

1.6. MARS

Friedman (1991) introduced a procedure called MARS, which uses a hierarchical forward/backward stepwise subset selection procedure for choosing a subbasis from a (complete) linear truncated power tensor product basis. Here the subbasis is chosen in a data-dependent way from the basis $B$ consisting of all functions of the form

$$B(x) = \prod_{j \in J} (s_j \cdot (x^{(j)} - a_j))_+$$

(with the convention $\prod_{j \in \emptyset} z_j = 1$) where $z_+ = \max\{z,0\}$ and $J \subseteq \{1, \ldots, d\}$, $s_j \in \{-1,1\}$ and $a_j \in \mathbb{R}$ are parameters of the above basis functions. In order to reduce the complexity of the procedure the locations of $a_j$ are restricted to the values of the $j$-th component of $x$-values of the given data. As soon as such a subbasis $B_1, \ldots, B_K$ (where $K \in \mathbb{N}$ is the number of basis functions, which is also data dependent) are chosen, the principle of least squares is used to construct an estimate of $m$ by

$$m_n(x) = \sum_{k=1}^K \hat{a}_k \cdot B_k(x)$$
where
\[(\hat{a}_k)_{k=1,\ldots,K} = \arg \min_{(a_k)_{k=1,\ldots,K} \in \mathbb{R}^K} \frac{1}{n} \sum_{i=1}^{n} |Y_i - \sum_{k=1}^{K} a_k \cdot B_k(X_i)|^2.\]

For any fixed basis \(B_1, \ldots, B_K\) the expected \(L_2\) error of the above estimate satisfies basically a bound of the form
\[
E \int |m_n(x) - m(x)|^2 P_X(dx) \leq \text{const} \cdot \frac{K}{n} + \min_{(a_k)_{k=1,\ldots,K} \in \mathbb{R}^K} \int \left| \sum_{k=1}^{K} a_k \cdot B_k(x) - m(x) \right|^2 P_X(dx)
\]
(cf., e.g., Theorem 11.1 and Theorem 11.3 in Györfi et al. (2002)). So if we have an oracle which produces the optimal subset of basis functions, the corresponding least squares estimate would satisfy
\[
E \int |m_n(x) - m(x)|^2 P_X(dx) \leq \inf_{K \in \mathbb{N}, B_1,\ldots,B_K \in \mathcal{B}} \left( \text{const} \cdot \frac{K}{n} + \min_{(a_k)_{k=1,\ldots,K} \in \mathbb{R}^K} \int \left| \sum_{k=1}^{K} a_k \cdot B_k(x) - m(x) \right|^2 P_X(dx) \right). \tag{4}
\]

The great advantage of such an error bound is that it has the power of exploiting low local dimensionality of the regression function. That is, in case that the multivariate regression function depends globally on \(d\) variables, but depends in any local region only on \(d^* \in \{1, \ldots, d\}\) of them, we should be able to derive from the above bound a rate of convergence depending only on \(d^*\) and not on \(d\).

The aim of MARS is to use the data to produce an optimal subbasis with a hierarchical forward/backward stepwise subset selection procedure. Of course, there is no guarantee that the resulting basis is as good as the basis produced by an oracle, therefore (4) does not hold for MARS.

1.7. Main results

In this paper we show that sparse neural network regression estimates, where the weights are chosen by least squares, satisfy the bound (4) up to a logarithmic factor (cf., Theorem 1). Eckle and Schmidt-Hieber (2019) already showed a similar result for the ReLU activation function. But, due to the fact that the ReLU activation function and consequently also the corresponding neural network is a piecewise linear function it is not that suprisingly to find connection to spline methods. This paper extends this result by showing connection between neural networks with smooth activation functions and MARS, which was not covered by the results in Eckle and Schmidt-Hieber (2019). Additionally we show our result for a more general basis of smooth piecewise polynomials, i.e. a product of a truncated power basis of degree 1 and a B-spline basis. This leads to better approximation properties in case of very smooth regression function. Since our
proofs can be easily extended to the ReLU activation function, this article considerably generalizes previous results in this regard.

As a consequence we show that our sparse neural networks are able to achieve a dimension reduction in case that the regression function has a low local dimensionality. Here we say that the regression function has a local dimensionality \( d^* \in \{1, \ldots, d\} \), if there exists a finite number of subsets of \( \mathbb{R}^d \) where on each subset it depends only on \( d^* \) of the \( d \) components of \( x \), and where there is some (possible smooth) transition between these subsets such that the \( P_X \)-measure of the area between these subsets is small (see Definition 5 for the exact formulation). If this assumption holds we show in Theorem 2 below that our sparse neural network regression estimate can achieve a rate of convergence which depends only on \( d^* \) and not on \( d \), and hence is able to circumvent the curse of dimensionality.

Imaizumi and Fukumizu (2019) presented a convergence result of neural networks for a class of piecewise–smooth functions. These functions were defined with support divided into several pieces and smooth only within each of the pieces (and therefore non-smooth on the boundaries of the pieces). Since we also want to take into consideration smooth functions with low local dimensionality, i.e. functions which perform differently on different pieces (depending only on a few components of the input on each piece), but are nevertheless globally smooth, we define our pieces as \( d \)-dimensional polytopes and allow smooth transition between them.

Our results are based on a set of sparse neural networks instead of fully connected neural networks. This has the main advantage, that they perform better with regard to simulated and real data as shown in our simulation studies. In applying our estimates to a real-world experiment we emphasize the practical relevance of our assumption on the regression function and show that our sparse neural network estimates outperform other nonparametric regression estimates, especially MARS.

1.8. Notation

Throughout the paper, the following notation is used: The sets of natural numbers, natural numbers including 0, integers, non-negative real numbers and real numbers are denoted by \( \mathbb{N} \), \( \mathbb{N}_0 \), \( \mathbb{Z} \), \( \mathbb{R}^+ \) and \( \mathbb{R} \), respectively. For \( z \in \mathbb{R} \), we denote the smallest integer greater than or equal to \( z \) by \( \lceil z \rceil \), and \( \lfloor z \rfloor \) denotes the largest integer that is less than or equal to \( z \). Furthermore we set \( z_+ = \max\{z,0\} \). The Euclidean and the supremum norms of \( x \in \mathbb{R}^d \) are denoted by \( \|x\|_2 \) and \( \|x\|_{\infty} \), respectively. For \( f: \mathbb{R}^d \to \mathbb{R} \)

\[
\|f\|_\infty = \sup_{x \in \mathbb{R}^d} |f(x)|
\]

is its supremum norm, and the supremum norm of \( f \) on a set \( A \subseteq \mathbb{R}^d \) is denoted by

\[
\|f\|_{\infty,A} = \sup_{x \in A} |f(x)|.
\]
A finite collection \( f_1, \ldots, f_N : \mathbb{R}^d \to \mathbb{R} \) is called an \( \varepsilon \)-\( \| \cdot \|_{\infty, A} \)-cover of \( F \) if for any \( f \in F \) there exists \( i \in \{ 1, \ldots, N \} \) such that
\[
\| f - f_i \|_{\infty, A} = \sup_{x \in A} |f(x) - f_i(x)| < \varepsilon.
\]

The \( \varepsilon \)-\( \| \cdot \|_{\infty, A} \)-covering number of \( F \) is the size \( N \) of the smallest \( \varepsilon \)-\( \| \cdot \|_{\infty, A} \)-cover of \( F \) and is denoted by \( N(\varepsilon, F, \| \cdot \|_{\infty, A}) \). We write \( x = \arg \min_{z \in D} f(z) \) if \( \min_{z \in D} f(z) \) exists and if \( x \) satisfies
\[
x \in D \quad \text{and} \quad f(x) = \min_{z \in D} f(z).
\]

If not otherwise stated, then any \( c_i \) with \( i \in \mathbb{N} \) symbolizes a real nonnegative constant, which is independent of the sample size \( n \).

1.9. Outline

The outline of this paper is as follows: In Section 2 the sparse neural network regression estimates analyzed in this paper are introduced. The main results are presented in Section 3. The finite sample size behavior of our estimate is analyzed by applying it to simulated and real data in Section 4.

2. Sparse neural network regression estimates

The starting point in defining a neural network is the choice of an activation function \( \sigma : \mathbb{R} \to \mathbb{R} \). Here, we use in the sequel so-called squashing functions, which are nondecreasing and satisfy \( \lim_{x \to -\infty} \sigma(x) = 0 \) and \( \lim_{x \to \infty} \sigma(x) = 1 \). An example of a squashing function is the so-called sigmoidal or logistic squasher
\[
\sigma(x) = \frac{1}{1 + \exp(-x)} \quad (x \in \mathbb{R}).
\]

A multilayer feedforward neural network with \( L \) hidden layers and \( k_1, k_2, \ldots, k_L \) number of neurons in the first, second, \ldots, \( L \)-th hidden layer and sigmoidal function \( \sigma \) is a real-valued function defined on \( \mathbb{R}^d \) of the form
\[
f(x) = \sum_{i=1}^{k_L} c_{1,i}^{(L)} f_i^{(L)}(x) + c_{1,0}^{(L)},
\]
for some \( c_{1,0}^{(L)}, \ldots, c_{1,k_L}^{(L)} \in \mathbb{R} \) and for \( f_i^{(L)} \)'s recursively defined by
\[
f_i^{(r)}(x) = \sigma \left( \sum_{j=1}^{k_{r-1}} c_{i,j}^{(r-1)} f_j^{(r-1)}(x) + c_{i,0}^{(r-1)} \right)
\]
for some \( c_{i,0}^{(r-1)}, \ldots, c_{i,k_{r-1}}^{(r-1)} \in \mathbb{R} \) (\( r = 2, \ldots, L \)) and
\[
f_i^{(1)}(x) = \sigma \left( \sum_{j=1}^{d} c_{i,j}^{(0)} x^{(j)} + c_{i,0}^{(0)} \right)
\]
for some \( c_{i,0}^{(0)}, \ldots, c_{i,d}^{(0)} \in \mathbb{R} \). We denote by \( \mathcal{F}(L, r, \alpha) \) the set of all fully connected neural networks with \( L \) hidden layers, \( r \) neurons in each hidden layer and weights bounded in absolute value by \( \alpha \).

In the sequel we propose sparse neural networks architectures, where the consecutive layers of neurons are not fully connected. The structure of our sparse neural networks depends on smaller neural networks that are fully connected. For \( M^* \in \mathbb{N}, L \in \mathbb{N} r \in \mathbb{N} \) and \( \alpha > 0 \), we denote the set of all functions \( f : \mathbb{R}^d \rightarrow \mathbb{R} \) that satisfy

\[
f(x) = \sum_{i=1}^{M^*} \mu_i \cdot f_i(x) \ (x \in \mathbb{R}^d)
\]

for some \( f_i \in \mathcal{F}(L, r, \alpha) \) and for some \( \mu_i \in \mathbb{R} \), where \(|\mu_i| \leq \alpha\), by \( \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha} \).

In the sequel we want to use the data \( \mathcal{D} \) in order to choose a function from \( \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha} \) such that this function is a good regression estimate. In order to do this, we use the principle of least squares and define our regression estimate \( \tilde{m}_n \) as a function

\[
\tilde{m}_n(f) = \tilde{m}_n(f, \mathcal{D}_n) \in \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha, n}
\]

from \( \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha, n} \), which minimizes the so-called empirical \( L_2 \) risk over \( \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha, n} \), i.e., which satisfies

\[
\frac{1}{n} \sum_{i=1}^{n} |Y_i - \tilde{m}_n(X_i)|^2 = \min_{f \in \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha, n}} \frac{1}{n} \sum_{i=1}^{n} |Y_i - f(X_i)|^2. \tag{10}
\]

Here we assume for notational simplicity that the minimum above does indeed exists. In case that it does not exist our results also hold for any function chosen from \( \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha, n} \), which minimizes the empirical \( L_2 \) risk in \( \mathcal{D}_n \) up to some small additional term, e.g., up to \( 1/n \). For technical reasons in the analysis of our estimate we need to truncate it at some data–independent level \( \beta_n \) satisfying \( \beta_n \rightarrow \infty \) for \( n \rightarrow \infty \), i.e., we set

\[
m_n(x) = T_{\beta_n} \tilde{m}_n(x) \quad (x \in \mathbb{R}^d), \tag{11}
\]

where \( T_{\beta_n} z = \max\{\min\{z, \beta_n\}, -\beta_n\} \) for \( z \in \mathbb{R} \).

The number \( L \) of layers and the number \( r \) of parameters of each fully connected neural network \( f_i \) will be chosen in our theoretical result as a large enough constant. For the bound \( \alpha_n \) on the absolute value of the weights we will use a data–independent bound of the form \( \alpha_n = c_1 \cdot n^{c_2} \) for some \( c_1, c_2 > 0 \). The main parameter left which controls the flexibility of the networks is then the number \( M^* \) of fully connected neural networks \( f_i \in \mathcal{F}(L, r, \alpha_n) \) \((i = 1, \ldots, M^*)\). To choose it, we will use the principle of splitting of the sample (cf., e.g., Chapter 7 in Györfi et al. (2002)). Here we split the sample in a learning sample of size \( n_l \) and a testing sample of size \( n_t \), where \( n_l, n_t \geq 1 \) satisfy \( n = n_l + n_t \), e.g., \( n_l = \lceil n/2 \rceil \) and \( n_t = n - n_l \). We use the learning sample

\[
\mathcal{D}_{n_l} = \{(X_1, Y_1), \ldots, (X_{n_l}, Y_{n_l})\}
\]
to define for each $M^*$ in $P_n = \{2^l : l = 1, \ldots, \lfloor \log n \rfloor \}$ an estimate $\hat{m}_{n_i,M^*}$ by

$$\hat{m}_{n_i,M^*}(\cdot) = \hat{m}_{n_i,M^*}(\cdot, D_{n_i}) \in \mathcal{F}^{(\text{sparse})}_{M^*, L, r, \alpha_n}$$

(12)

and

$$\frac{1}{n_l} \sum_{i=1}^{n_l} |Y_i - \hat{m}_{n_i,M^*}(X_i)|^2 = \min_{f \in \mathcal{F}^{(\text{sparse})}_{M^*, L, k, \alpha_n}} \frac{1}{n_l} \sum_{i=1}^{n_l} |Y_i - f(X_i)|^2,$$

(13)

and set

$$m_{n_i,M^*}(x) = T_{\beta_n} \hat{m}_{n_i,M^*}(x) \quad (x \in \mathbb{R}^d).$$

(14)

Then we choose $M^* \in P_n$ such that the empirical $L_2$ error of the estimate on the testing data is minimal, i.e., we define

$$m_n(x, D_n) = m_{n_i,M^*}(x, D_{n_i}),$$

(15)

where

$$\hat{M}^* \in P_n \quad \text{and} \quad \frac{1}{n_l} \sum_{i=n_i+1}^{n} |Y_i - m_{n_i,\hat{M}^*}(X_i)|^2 = \min_{M^* \in P_n} \frac{1}{n_l} \sum_{i=n_i+1}^{n} |Y_i - m_{n_i,M^*}(X_i)|^2.$$ 

(16)

3. Main result

Our theoretical results will be valid for sigmoidal functions which are 2-admissible according to the following definition.

Definition 3. Let $N \in \mathbb{N}_0$. A function $\sigma : \mathbb{R} \to [0, 1]$ is called $N$-admissible, if it is nondecreasing and Lipschitz continuous and if, in addition, the following three conditions are satisfied:

(i) The function $\sigma$ is $N + 1$ times continuously differentiable with bounded derivatives.

(ii) A point $t_\sigma \in \mathbb{R}$ exists, where all derivatives up to order $N$ of $\sigma$ are nonzero.

(iii) If $y > 0$, the relation $|\sigma(y) - 1| \leq \frac{1}{y}$ holds. If $y < 0$, the relation $|\sigma(y)| \leq \frac{1}{|y|}$ holds.

It is easy to see that the logistic squasher (5) is $N$-admissible for any $N \in \mathbb{N}$ (cf., e.g. Bauer and Kohler (2019)).

Our main result will be proven for some generalization $B_{n,M,K}^*$ of the basis $B$. Therefore we introduce polynomial splines i.e., sets of piecewise polynomials satisfying a global smoothness condition, and a corresponding B-spline basis consisting of basis functions with compact support as follows:

Definition 4. Let $K \in \mathbb{N}$ and $M \in \mathbb{N}_0$. Choose $t_j \in \mathbb{R}$ ($j \in \{-M, \ldots, K + M\}$), such that $t_{-M} < t_{-M+1} < \cdots < t_{K+M}$ and set $t = \{t_j\}_{j=-M,\ldots,K+M}$. For $j \in \{-M, -M + 1, \ldots, K - 1\}$ let $B_{j,M,t} : \mathbb{R} \to \mathbb{R}$ be the univariate B-Spline of degree $M$ recursively defined by
Remark 1. By combining our proofs with the techniques introduced in [Schmidt-Hieber (2015)] it is possible to show that a similar result also holds for neural networks using the ReLU-function $\sigma_{ReLU}(x) = \max\{0, x\}$ as activation function.
Corollary 1 concerns the result of Theorem 1, if we choose $J_1 = \emptyset$ in (18). This results in

$$B(x) = \prod_{k \in J_2} \left( \sum_{j=1}^{d} \alpha_{k,j} \cdot (x(i_j) - \gamma_{k,j}) \right),$$

with indices defined as in (18). If we choose here $K_1 = d$, $\alpha_{k,k} \in \{-1, 1\}$, $\alpha_{k,j} = 0$ for $j \neq k$ and $i_j = j$, the basis $B$ is contained in $B_{n,K_1}^*$, provided the location of $a_j$ in $B$ are restricted to the values of the $j$-th component of the $x$-value.

**Corollary 1.** Assume that the conditions of Theorem 1 are satisfied. Let the least squares neural network regression estimate $m_n$ be defined as in Section 2 with parameters $L = 3 \cdot (K_1 + d) - 1$, $r = d + 21$, $\alpha_n = c_1 \cdot n^{c_2}$ and $n_l = \lceil n/2 \rceil$. Then we have for any $n > 7$:

$$
\mathbb{E} \int |m_n(x) - m(x)|^2 \mathbf{P}_X(dx) \leq (\log n)^3 \cdot \inf_{K \in \mathbb{N}, B_1, \ldots, B_K \in \mathcal{B}_{n,K_1}^*} \left( \frac{c_8 \cdot K}{n} + \min_{(a_k)_{k=1,\ldots,K} \in [-c_4 \cdot n, c_4 \cdot n]^K} \int \left| \sum_{k=1}^{K} a_k \cdot B_k(x) - m(x) \right|^2 \mathbf{P}_X(dx) \right).
$$

**Proof.** Choosing $L = 3(K_1 + d) - 1$, $r = d + 21$, $M = 1$ and $\mathcal{B}_{n,K_1}^*$ instead of $\mathcal{B}_{n,M,K_1}^*$ the application of Theorem 1 implies the corollary.

In the sequel we want to show that Theorem 1 implies that neural networks can achieve a dimensionality reduction in case of a $(p, C)$-smooth regression function with a low local dimensionality. Here a function $f : \mathbb{R}^d \rightarrow \mathbb{R}$ has a low local dimensionality, if it depends locally only on a very few of its component, where in different areas these subsets of variables can be different. The simplest way to define this formally is to assume that there exist $d^* \in \{1, \ldots, d\}$, $K \in \mathbb{N}$, sets $A_1, \ldots, A_K \subset \mathbb{R}^d$, functions $f_1, \ldots, f_K : \mathbb{R}^{d^*} \rightarrow \mathbb{R}$ and subsets of indices $J_1, \ldots, J_K \subset \{1, \ldots, d\}$ of cardinality at most $d^*$ such that

$$f(x) = \sum_{k=1}^{K} f_k(x_{J_k}) \cdot 1_{A_k}(x)$$

holds for all $x \in \mathbb{R}^d$. And in case that the $f_k$ are all $(p, C)$-smooth we want to show that for such a regression function we can achieve the rate of convergence

$$n^{-\frac{2p}{2p+d^*}}.$$
To avoid this problem, we will allow in the sequel smooth transitions between the different areas $A_1, \ldots, A_K$ in (21). To achieve this, we assume that the function $f$ is squeezed between two functions of the form (21). In order to simplify the presentation, we use in the sequel $d$-dimensional polytopes for the sets $A_1, \ldots, A_K$. Since polytopes can be described as the intersection of a finite number of half spaces, we define the local dimensionality as follows:

**Definition 5.** A function $f : \mathbb{R}^d \to \mathbb{R}$ has local dimensionality $d^* \in \{1, \ldots, d\}$ on $A \subseteq \mathbb{R}^d$ with order $(K_1, K_2)$ and $P_X$-border $\epsilon > 0$ if there exists $a_{i,k} \in \mathbb{R}^d$ with $\|a_{i,k}\| \leq 1$, $b_{i,k} \in \mathbb{R}$, $\delta_{i,k} > \epsilon$, $J_k \subseteq \{1, \ldots, d\}$ with $|J_k| \leq d^*$ for $i = 1, \ldots, K_1$, $k = 1, \ldots, K_2$ and

$$f_k : \mathbb{R}^{d^*} \to \mathbb{R}$$

such that for

$$(P_k)_{\delta_k} = \{x \in \mathbb{R}^d : a_{i,k}^T x \leq b_{i,k} - \delta_{i,k} \text{ for } i = 1, \ldots, K_1\}$$

and

$$(P_k)_{\delta^*_k} = \{x \in \mathbb{R}^d : a_{i,k}^T x \leq b_{i,k} + \delta_{i,k} \text{ for } i = 1, \ldots, K_1\}$$

with $\delta_k = (\delta_{1,k}, \ldots, \delta_{K_1,k})$ we have

$$\sum_{k=1}^{K_2} f_k(x_{J_k}) \cdot 1_{(P_k)_{\delta_k}}(x) \leq f(x) \leq \sum_{k=1}^{K_2} f_k(x_{J_k}) \cdot 1_{(P_k)_{\delta^*_k}}(x) \quad (x \in A)$$

and

$$P_X \left( \bigcup_{k=1}^{K_2} (P_k)_{\delta_k} \setminus (P_k)_{\delta^*_k} \right) \cap A \leq \epsilon.$$  

Our second result shows, that the sparse neural networks can achieve the $d^*$-dimensional rate of convergence in case that the regression function has local dimensionality $d^*$ of order $(K_1, K_2)$ and $P_X$-border $1/n$ according to Definition 5.

**Theorem 2.** Let $\beta_n = c_5 \cdot \log(n)$ for some constant $c_5 > 0$. Assume that the distribution of $(X,Y)$ satisfies (19) for some constant $c_6 > 0$ and that the distribution of $X$ has bounded support $\text{supp}(X) \subseteq [-a, a]^d$ for some $a \geq 1$. Let $M, K_1, K_2 \in \mathbb{N}$. Assume furthermore that $m$ has local dimensionality $d^*$ on $\text{supp}(X)$ with order $(K_1, K_2)$ and $P_X$-border $1/n$, where all functions $f_k$ in Definition 4 are bounded and $(p, C)$-smooth for some $p = q + s$ with $0 < s \leq 1$ and $q \leq M$.

Let the least squares neural network regression estimate $m_n$ be defined as in Section 2 with parameters $L = 3K_1 + d \cdot (M + 2) - 1$, $r = 2^{M-1} \cdot 16 + \sum_{k=2}^{M} 2^{M-k+1} + d + 5$, $\alpha_n = c_1 \cdot n^{c_2}$ and $n_l = \lfloor n/2 \rfloor$. Assume that the sigmoidal function $\sigma$ is $2$-admissible, and that $c_1, c_2, c_4 > 0$ are suitably large. Then we have for any $n > 7$:

$$\mathbb{E} \int |m_n(x) - m(x)|^2 P_X(dx) \leq c_9 \cdot (\log(n))^3 \cdot n^{-\frac{2p}{2p+q}}.$$
The proof is available in the supplement material.

Remark 2. The deep neural network estimate in the above theorem achieves a rate of convergence which is independent of the dimension $d$ of $X$, hence it is able to circumvent the curse of dimensionality in case that the regression function has low local dimensionality.

4. Simulation study

To illustrate how the introduced non-parametric regression estimate based on our sparsely connected neural networks behaves in case of finite sample sizes, we apply it to simulated data using the MATLAB software. Due to the fact that our estimate contains some parameters that may influence their behavior, we will choose these parameters in a data-dependent way by splitting of the sample. Here we use $n_{\text{train}} = \lceil \frac{4}{5} \cdot n \rceil$ realizations to train the estimate several times with different choices for the parameters and $n_{\text{test}} = n - n_{\text{train}}$ realizations to test the estimate by comparing the empirical $L_2$ risk of different parameter settings and choosing the best estimate according to this criterion. The parameters $L$, $r$ and $M^*$ of the estimates in Section 2 are chosen in a data-dependent way. Here we choose $L = \{1, 3, 6\}$, $r \in \{3, 6, 10\}$ and $M^* \in \{1, 2, \ldots, 10\}$. To solve the least squares problem in (10), we use the quasi-Newton method of the function $fminunc$ in MATLAB to approximate the solution.

The results of our estimate are compared to other conventional estimates. In particular we compare the sparsely connected neural network estimate (abbr. neural-sc) to a fully connected neural network (abbr. neural-fc) with adaptively chosen number of hidden layers and number of neurons per layer. The selected values of these two parameters to be tested were $\{1, 2, 4, 6, 8, 10, 12\}$ for $L$ and $\{1, 2, \ldots, 6, 8, 10\}$ for $r$. Furthermore we consider a nearest neighbor estimate (abbr. neighbor). This means that the function value at a given point $x$ is approximated by the average of the values $Y_1, \ldots, Y_{k_n}$ observed for the data points $X_1, \ldots, X_{k_n}$, which are closest to $x$ with respect to the Euclidean norm (choosing the smallest index in case of ties). Here the parameter $k_n \in \mathbb{N}$ denoting the involved neighbors is chosen adaptively from the set $\{1, 2, 3\} \cup \{4, 8, 12, 16, \ldots, 4 \cdot \lceil \frac{n_{\text{train}}}{4} \rceil \}$. Another competitive approach is the interpolation with radial basis function (abbr. RBF). Here we use Wendland’s compactly supported radial basis function $\phi(r) = (1 - r)^6 \cdot (35r^2 + 18r + 3)$, which can be found in the literature in Lazzaro and Montefusco (2002). The radius $r$ that scales the basis functions is also selected adaptively from the set $\{0.1, 0.5, 1, 5, 30, 60, 100\}$. The last competitive approach is of course MARS. Here we used the ARESLab MATLAB toolbox provided by Jekabsons (2016).

The $n$ observations (for $n \in \{100, 200\}$) $(X, Y), (X_1, Y_1), (X_2, Y_2), \ldots, (X_n, Y_n)$ are chosen as independent and identically distributed random vectors with $X$ uniformly distributed on $[0, 1]^{10}$ (in particular, the dimension of $X$ is $d = 10$) and $Y$ generated by

$$Y = m_i(X) + \sigma_j \cdot \lambda_i \cdot \epsilon \; (i \in \{1, 2, 3\}, j \in \{1, 2\})$$
for \( \sigma_j \geq 0, \lambda_i \geq 0 \) and \( \epsilon \) standard normally distributed and independent of \( X \). The \( \lambda_i \) is chosen in such a way that we respect the range covered by \( m_i \) on the distribution of \( X \). Since our regression functions perform differently on different polytopes we determine the interquartile range of \( 10^5 \) realizations of \( m_i(X) \) (additionally stabilized by taking the median of hundred repetitions of this procedure) not for the whole regression function, but on each set separately and use the average of those values. For the regression functions below we got \( \lambda_1 = 2.72, \lambda_2 = 6.28 \) and \( \lambda_3 = 12.2 \). The parameters scaling the noise are chosen as \( \sigma_1 = 5\% \) and \( \sigma_2 = 20\% \).

The regression functions which were used to compare the different approaches are listed below.

\[
m_1(x) = \left( \frac{10}{1 + x_1^2} + 5 \cdot \sin(x_3 \cdot x_4) + 2 \cdot x_5 \right) \cdot 1_{H_1}(x) \\
+ \left( \exp(x_1) + x_2^2 + \sin(x_3 \cdot x_4) - 3 \right) \cdot 1_{\mathbb{R}^3 \setminus H_1}(x),
\]

\[
m_2(x) = \left( \cot \left( \frac{\pi}{1 + \exp(x_1^2 + 2 \cdot x_2 + \sin(6 \cdot x_3^2) - 3) \right)} \right) \cdot 1_{H_1}(x) \\
+ \left( \cot \left( \frac{\pi}{1 + \exp(x_1^2 + 2 \cdot x_2 + \sin(6 \cdot x_3^2) - 3) \right)} \right) \\
+ \exp \left( 3 \cdot x_3 + 2 \cdot x_4 - 5 \cdot x_1 + \sqrt{x_3 + 0.9 \cdot x_4 + 0.1} \right) \cdot 1_{\mathbb{R}^3 \setminus H_1}(x),
\]

\[
m_3(x) = \left( 2 \cdot \log(x_1 \cdot x_2 + 4 \cdot x_3 + |\tan(x_4)|) \right) \cdot 1_{H_2 \cup H_3}(x) \\
+ \left( x_3^4 + x_3^2 \cdot x_6 - x_4 \cdot x_7 \right) \cdot 1_{H_2 \cup H_3}(x) \\
+ \left( 3 \cdot x_8^2 + x_9 + 2 \right)^{0.1 + 4 \cdot x_1^2} \cdot 1_{H_3}(x)
\]

with

\[
H_1 = \{ x \in \mathbb{R}^{10} : 0.1 \cdot x_1 + 0.4 \cdot x_2 + 0.3 \cdot x_3 + 0.1 \cdot x_4 + 0.2 \cdot x_5 + 0.3 \cdot x_6 + 0.6 \cdot x_7 + 0.02 \cdot x_8 + 0.7 \cdot x_9 + 0.6 \cdot x_{10} \leq 1.63 \} \\
H_2 = \{ x \in \mathbb{R}^{10} : 0.1 \cdot x_1 + 0.4 \cdot x_2 + 0.3 \cdot x_3 + 0.1 \cdot x_4 + 0.2 \cdot x_5 + 0.3 \cdot x_6 + 0.6 \cdot x_7 + 0.02 \cdot x_8 + 0.7 \cdot x_9 + 0.6 \cdot x_{10} \leq 1.6 \} \\
H_3 = \{ x \in \mathbb{R}^{10} : 4 \cdot x_1 + 2 \cdot x_2 + x_3 + 4 \cdot x_4 + x_5 + x_6 \leq 7.5 \}.
\]

The quality of each of the estimates is determined by the empirical \( L_2 \)-error, i.e. we calculate

\[
\epsilon_{L_2, N}(m_{n,i}) = \frac{1}{N} \sum_{k=1}^{N} \left( m_{n,i}(X_{n+k}) - m_i(X_{n+k}) \right)^2,
\]

where \( m_{n,i} \) \( (i = 1, \ldots, 4) \) is one of our estimates based on the \( n \) observations and \( m_i \) is our regression function. The input vectors \( X_{n+1}, X_{n+2}, \ldots, X_{n+N} \) are newly generated independent realizations of the random variable \( X \), i.e. different of the \( n \) input vectors for the estimate. We choose \( N = 10^5 \). We normalize our error by the error of the simplest
Table 1: Median of the normalized empirical $L_2$-error for each estimate and regression functions $m_1, m_2$

|          | $m_1$                      |          |          |          |          |
|----------|---------------------------|----------|----------|----------|----------|
|          | $n = 100$                 | $n = 200$ | $n = 100$ | $n = 200$ |          |
| noise    |                           |          |          |          |          |
| sample size | $\epsilon_{L_2,N}(\text{avg})$ |          |          |          |          |
| neural-sc| 0.3809(0.1902)            | 0.1926(0.1568) | 0.5113(0.3604) | 0.2971(0.2546) |          |
| neural-fc| 0.5040(0.3988)            | 0.2220(0.1568) | 0.4958(0.4742) | 0.3016(0.1928) |          |
| RBF      | 0.6856(0.1205)            | 0.6064(0.0670) | 0.7044(0.1150) | 0.6173(0.0754) |          |
| neighbor | 0.6387(0.0785)            | 0.5610(0.0489) | 0.6411(0.0776) | 0.5589(0.0500) |          |
| MARS     | 0.6747(0.1433)            | 0.5091(0.0567) | 0.6949(0.1787) | 0.5149(0.0519) |          |

|          | $m_2$                      |          |          |          |          |
|----------|---------------------------|----------|----------|----------|----------|
|          | $n = 100$                 | $n = 200$ | $n = 100$ | $n = 200$ |          |
| noise    |                           |          |          |          |          |
| sample size | $\epsilon_{L_2,N}(\text{avg})$ |          |          |          |          |
| neural-sc| 0.8108(0.6736)            | 0.5468(0.6812) | 0.7453(0.5348) | 0.5146(0.4298) |          |
| neural-fc| 1.0668(0.6779)            | 0.7792(0.4642) | 0.9678(0.4276) | 0.8476(0.6150) |          |
| RBF      | 1.0172(0.2613)            | 0.6896(0.3906) | 1.0179(0.2517) | 0.6582(0.3297) |          |
| neighbor | 0.8640(0.1086)            | 0.7990(0.1476) | 0.8657(0.0884) | 0.7469(0.1156) |          |
| MARS     | 1.6299(1.5082)            | 3.4815(16.9055) | 1.6363(2.4886) | 2.3530(10.0750) |          |

estimate of $m_i$, i.e. the error of a constant function, calculated by the average of the observed data. Thus the errors given in our tables below are normalized error measures of the form $\epsilon_{L_2,N}(m_{n,i})/\bar{\epsilon}_{L_2,N}(\text{avg})$. Here $\bar{\epsilon}_{L_2,N}(\text{avg})$ is the median of 50 independent realizations you obtain if you plug the average of $n$ observations into $\epsilon_{L_2,N}(\cdot)$. Since our simulation results depend on randomly chosen data points we repeat our estimation 50 times by using differently generated random realizations of $X$ in each run. In Table 1 and Table 2 we listed the median (plus interquartile range IQR) of $\epsilon_{L_2,N}(m_{n,i})/\bar{\epsilon}_{L_2,N}(\text{avg})$.

We observe that our estimate outperforms the other approaches in 11 of 12 examples for regression functions with low local dimensionality. Especially in the cases $m_1$ and $m_3$, the error of our estimate is about half the error in each of the other approaches for $n = 200$ and $\sigma = 0.05$, except for the error of the fully connected network. We also observe, that the relative improvement of our estimate (and of the fully connected networks) with an increasing sample size is much larger than the improvement for most of the other approaches (except in $m_2$ for the RBF and in $m_3$ for MARS). This could be a plausible indicator for a better rate of convergence.

It makes sense that we also get good approximations for the fully connected neural networks, since some of the sparse networks can be expressed by fully connected ones (e.g., choosing some weights as zero). Nevertheless with regard to our simulation results we see, that (with only one exception) pre-defined sparse neural networks with a smaller number of weights perform better and, due to a smaller amount of adaptively chosen
Table 2: Median of the normalized empirical $L_2$-error for each estimate and regression functions $m_3$

| noise | sample size | $m_3$ | $m_3$ |
|-------|-------------|-------|-------|
|       | $n = 100$   | $n = 200$ | $n = 100$ | $n = 200$ |
| 5%    | 9023.9      | 9018.4 | 9117.1 | 9017.4 |
| 20%   | 9018.4      | 9117.1 | 9017.4 | 9017.4 |

weights, faster as fully connected networks in total.

5. Real-world experiment

The different approaches of the simulation study were further tested on a real-world data set to emphasize the practical relevance of our estimate. The data set under study (which is part of the Machine Learning Repository: https://archive.ics.uci.edu/ml/machine-learning-databases/00275/) is related to 2-year usage log of a bike sharing system namely Capital Bike Sharing (CBS) at Washington, D.C., USA [Fanæe-T and Gama (2013)]. The data show the hourly aggregated count of rental bikes and 12 attributes, namely the season (1: spring, 2: summer, 3: fall, 4: winter), the year (0: 2011, 1:2012), the month (1 to 12), the hour (0 to 23), holiday (whether the day is holiday (1) or not (0)), the day of the week (1 to 7), workingday (if day is neither weekend nor holiday is 1, otherwise is 0), the weather situation (1: Clear, Few clouds, Partly cloudy, 2: Mist + Cloudy, Mist + Broken clouds, Mist + Few clouds, Mist, 3: Light Snow, Light Rain + Thunderstorm + Scattered clouds, Light Rain + Scattered clouds, 4: Heavy Rain + Ice Pallets + Thunderstorm + Mist, Snow + Fog), the normalized temperature in Celsius, the normalized feeling temperature in Celsius, the normalized humidity and the normalized wind speed. The attributes are the input of our estimates, the count of rental bikes the output. We observe some redundancy in the dataset, due to the fact that some attributes correlate with each other, for example, the holiday and the workingday attribute or also the temperature and the weather situation. Depending on the time of the day and whether it is a working day or a holiday the count of the rental bikes depends differently on the weather situation, the temperature, the humidity and wind speed. This leads to the assumption, that the regression function performs differently on different subsets. Combining this with the redundancy we observe some low local dimensionality in the data set, which fits to our assumption on the regression function. The data set consists of 17379 data points, where each of them represent one hour of a day between 2011 and 2012; thereof 500 were used for training and the rest for testing. We used the same parameter sets as in the simulation.
study for all of our estimates and normalized the results again with the simplest estimate i.e. the average of the observed data. Table 3 summarizes the results. Again we observe that our estimate outperforms the others i.e. the error of our estimate is about half the error of the second best approach (MARS).

References

Bagirov, A. M., Clausen, C., and Kohler, M. (2009). Estimation of a regression function by maxima of minima of linear functions. *IEEE Trans. Information Theory*, 55(2):833–845.

Barron, A. (1993). Universal approximation bounds for superpositions of a sigmoidal function. *IEEE Transactions on Information Theory*, 39(3):930–945.

Barron, A. R. (1994). Approximation and estimation bounds for artificial neural networks. *Machine Learning*, 14(1):115–133.

Bauer, B., Devroye, L., Kohler, M., Krzyżak, A., and Walk, H. (2017). Nonparametric estimation of a function from noiseless observations at random points. *J. Multivariate Analysis*, 160:93–104.

Bauer, B. and Kohler, M. (2019). On deep learning as a remedy for the curse of dimensionality in nonparametric regression. *The Annals of Statistics*, 47(4):2261–2285.

Devroye, L., Györfi, L., and Lugosi, G. (1996). *A Probabilistic Theory of Pattern Recognition*. Springer.

Devroye, L. P. and Wagner, T. J. (1980). Distribution-free consistency results in nonparametric discrimination and regression function estimation. *The Annals of Statistics*, 8(2):231–239.

Eckle, K. and Schmidt-Hieber, J. (2019). A comparison of deep networks with relu activation function and linear spline-type methods. *Neural Networks*, 110:232 – 242.

Fanaee-T, H. and Gama, J. (2013). Event labeling combining ensemble detectors and background knowledge. *Progress in Artificial Intelligence*, pages 1–15.

Friedman, J. H. (1991). Multivariate adaptive regression splines. *The Annals of Statistics*, 19(1):1–67.
Friedman, J. H. and Stuetzle, W. (1981). Projection pursuit regression. *Journal of the American Statistical Association*, 76(376):817–823.

Györfi, L., Kohler, M., Krzyżak, A., and Walk, H. (2002). *A Distribution-Free Theory of Nonparametric Regression*. Springer Series in Statistics. Springer.

Härdle, W., Hall, P., and Ichimura, H. (1993). Optimal smoothing in single-index models. *The Annals of Statistics*, 21(1):157–178.

Härdle, W. and Stoker, T. M. (1989). Investigating smooth multiple regression by the method of average derivatives. *Journal of the American Statistical Association*, 84(408):986–995.

Hoffmann, H., Schaal, S., and Vijayakumar, S. (2009). Local dimensionality reduction for non-parametric regression. *Neural Processing Letters*, 29(2):109.

Horowitz, J. L. and Mammen, E. (2007). Rate-optimal estimation for a general class of nonparametric regression models with unknown link functions. *The Annals of Statistics*, 35(6):2589–2619.

Huber, P. J. (1985). Projection pursuit. *The Annals of Statistics*, 13(2):435–475.

Imaizumi, M. and Fukumizu, K. (2019). Deep neural networks learn non-smooth functions effectively. In *AISTATS*.

Jekabsons, G. (2016). Areaslabs: Adaptive regression splines toolbox for matlab/octave.

Kohler, M. (2014). Optimal global rates of convergence for noiseless regression estimation problems with adaptively chosen design. *Journal of Multivariate Analysis*, 132:197–208.

Kohler, M. and Krzyżak, A. (2005). Adaptive regression estimation with multilayer feedforward neural networks. *Journal of Nonparametric Statistics*, 17(8):891–913.

Kohler, M. and Krzyżak, A. (2017). Nonparametric regression based on hierarchical interaction models. *IEEE Trans. Information Theory*, 63(3):1620–1630.

Kong, E. and Xia, Y. (2007). Variable selection for the single-index model. *Biometrika*, 94(1):217–229.

Lazzaro, D. and Montefusco, L. B. (2002). Radial basis functions for the multivariate interpolation of large scattered data sets. *Journal of Computational and Applied Mathematics*, 140(1-2):521–536.

Lepski, O. and Serdyukova, N. (2014). Adaptive estimation under single-index constraint in a regression model. *The Annals of Statistics*, 42(1):1–28.

McCaffrey, D. F. and Gallant, A. R. (1994). Convergence rates for single hidden layer feedforward networks. *Neural Networks*, 7(1):147–158.
Scarselli, F. and Tsoi, A. C. (1998). Universal approximation using feedforward neural networks: A survey of some existing methods, and some new results. *Neural Networks*, 11(1):15 – 37.

Schaal, S. and Vijayakumar, S. (1997). Local dimensionality reduction for locally weighted learning. In *CIRA*, pages 220–225. IEEE Computer Society.

Schmidhuber, J. (2015). Deep learning in neural networks: An overview. *Neural Networks*, 61:85–117.

Schmidt-Hieber, J. (2019). Nonparametric regression using deep neural networks with relu activation function. *To appear in Annals of Statistics 2019*.

Stone, C. J. (1982). Optimal global rates of convergence for nonparametric regression. *The Annals of Statistics*, 10(4):1040–1053.

Stone, C. J. (1985). Additive regression and other nonparametric models. *The Annals of Statistics*, 13(2):689–705.

Stone, C. J. (1994). The use of polynomial splines and their tensor products in multivariate function estimation. *The Annals of Statistics*, 22(1):118–171.

Yu, Y. and Ruppert, D. (2002). Penalized spline estimation for partially linear single-index models. *Journal of the American Statistical Association*, 97(460):1042–1054.
A. Supplementary material

A.1. Approximation properties of neural networks

The following lemmas present approximation properties of neural networks.

Lemma 1. Let \( \sigma : \mathbb{R} \to \mathbb{R} \) be a function, let \( R \geq 1 \) and \( a > 0 \).

a) Assume that \( \sigma \) is two times continuously differentiable and let \( t_{\sigma, id} \in \mathbb{R} \) be such that \( \sigma'(t_{\sigma, id}) \neq 0 \). Then

\[
    f_{id}(x) = \frac{R}{\sigma'(t_{\sigma, id})} \cdot \left( \sigma \left( \frac{x}{R} + t_{\sigma, id} \right) - \sigma(t_{\sigma, id}) \right) \in \mathcal{F}(1, 1, c_{10} \cdot R)
\]

satisfies for any \( x \in [-a, a] \):

\[
    |f_{id}(x) - x| \leq \frac{\|\sigma''\|_\infty \cdot a^2}{2 \cdot |\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R}.
\]

b) Assume that \( \sigma \) is three times continuously differentiable and let \( t_{\sigma, sq} \in \mathbb{R} \) be such that \( \sigma''(t_{\sigma, sq}) \neq 0 \). Then

\[
    f_{sq}(x) = \frac{R^2}{\sigma''(t_{\sigma, sq})} \cdot \left( \sigma \left( \frac{2x}{R} + t_{\sigma, sq} \right) - 2 \cdot \sigma \left( \frac{x}{R} + t_{\sigma, sq} \right) + \sigma(t_{\sigma, sq}) \right) \in \mathcal{F}(1, 2, c_{11} \cdot R^2)
\]

satisfies for any \( x \in [-a, a] \):

\[
    |f_{sq}(x) - x^2| \leq \frac{\|\sigma''\|_\infty \cdot a^3}{2 \cdot |\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R}.
\]

Proof. The result follows in a straightforward way from the proof of Theorem 2 in Scarselli and Tsoi (1998). For the sake of completeness we provide nevertheless the detailed proof below.

We get by Taylor expansion of order 2

\[
    |f_{id}(x) - x| = \left| \frac{R}{\sigma'(t_{\sigma, id})} \cdot \left( \sigma \left( t_{\sigma, id} \right) + \sigma'(t_{\sigma, id}) \frac{x}{R} + \frac{1}{2} \sigma''(\xi) \frac{x^2}{R^2} - \sigma(t_{\sigma, id}) \right) \right| - x
    \leq \frac{\|\sigma''\|_\infty \cdot a^2}{2 \cdot |\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R}.
\]

The second part follows in the same way by using twice Taylor expansion of order 3. \( \square \)

Lemma 2. Let \( \sigma : \mathbb{R} \to [0, 1] \) be 2-admissible according to Definition 3. Then for any \( R \geq 1 \) and any \( a > 0 \) the neural network

\[
    f_{\text{mult}}(x, y) = \frac{R^2}{4 \cdot \sigma''(t_\sigma)} \cdot \left( \sigma \left( \frac{2 \cdot (x + y)}{R} + t_\sigma \right) - 2 \cdot \sigma \left( \frac{x + y}{R} + t_\sigma \right) - \sigma \left( \frac{2 \cdot (x - y)}{R} + t_\sigma \right) + 2 \cdot \sigma \left( \frac{x - y}{R} + t_\sigma \right) \right) \in \mathcal{F}(1, 4, c_{12} \cdot R^2)
\]
satisfies for any \( x, y \in [-a, a] \):

\[
|f_{\text{mult}}(x, y) - x \cdot y| \leq \frac{20 \cdot \|\sigma''\|_{\infty} \cdot a^3}{3 \cdot |\sigma''(t_\sigma)|} \cdot \frac{1}{R}
\]

**Proof.** Let \( f_{sq} \) be the network of Lemma 1 satisfying

\[
|f_{sq}(x) - x^2| \leq \frac{8 \cdot \|\sigma''\|_{\infty} \cdot a^3}{|\sigma''(t_\sigma)|} \cdot \frac{1}{R}
\]

for \( x \in [-2a, 2a] \), and set

\[
f_{\text{mult}}(x, y) = \frac{1}{4} \cdot (f_{sq}(x + y) - f_{sq}(x - y)).
\]

Since

\[
x \cdot y = \frac{1}{4} ((x + y)^2 - (x - y)^2)
\]

we have

\[
|f_{\text{mult}}(x, y) - x \cdot y| \leq \frac{1}{4} \cdot |f_{sq}(x + y) - (x + y)^2| + \frac{1}{4} \cdot |(x - y)^2 - f_{sq}(x - y)|
\]

\[
\leq 2 \cdot \frac{1}{4} \cdot \frac{40 \cdot \|\sigma''\|_{\infty} \cdot a^3}{3 \cdot |\sigma''(t_\sigma)|} \cdot \frac{1}{R}
\]

for \( x, y \in [-a, a] \). \( \square \)

**Lemma 3.** Let \( \sigma : \mathbb{R} \to [0, 1] \) be 2-admissible according to Definition 3. Let \( f_{\text{mult}} \) be the neural network from Lemma 2 and let \( f_{\text{id}} \) be the network from Lemma 1. Assume

\[
a \geq 1 \quad \text{and} \quad R \geq \max \left( \frac{\|\sigma''\|_{\infty} \cdot a}{2 \cdot |\sigma'(t_{\sigma, id})|}, 1 \right).
\]

Then the neural network

\[
f_{\text{ReLU}}(x) = f_{\text{mult}}(f_{\text{id}}(x), \sigma(R \cdot x))
\]

\[
= \sum_{k=1}^{4} d_k \cdot \sigma \left( \sum_{i=1}^{2} b_{k,i} \cdot \sigma(a_i \cdot x + t_\sigma) + b_{k,3} \cdot \sigma(a_3 \cdot x + t_\sigma) \right)
\]

satisfies

\[
|f_{\text{ReLU}}(x) - \max\{x, 0\}| \leq 56 \cdot \max \left\{ \|\sigma''\|_{\infty}, \|\sigma'''\|_{\infty} \right\} \cdot \frac{a^3}{\min \left\{ 2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma''(t_\sigma)|, 1 \right\}} \cdot \frac{1}{R}
\]

for all \( x \in [-a, a] \). Here the weights \( d_k, b_{k,i} \) and \( t_\sigma \) of this neural network are bounded in absolute value by

\[
a = c_{13} \cdot R^2,
\]

and consequently this network is contained in \( F(2, 4, c_{13} \cdot R^2) \).
Proof. Since $\sigma$ is admissible we have
\[
|\sigma(R \cdot x) - 1_{[0, \infty)}(x)| \leq \frac{1}{R \cdot |x|} \quad (x \in \mathbb{R} \setminus \{0\}). \tag{23}
\]
By Lemma 1 and Lemma 2 we have
\[
|f_{id}(x) - x| \leq \frac{\|\sigma''\|_{\infty} \cdot a^2}{2 \cdot |\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R} \quad \text{for } x \in [-a, a] \tag{24}
\]
and
\[
|f_{mult}(x, y) - x \cdot y| \leq \frac{160 \cdot \|\sigma''\|_{\infty} \cdot a^3}{3 \cdot |\sigma''(t_{\sigma})|} \cdot \frac{1}{R} \quad \text{for } x \in [-2a, 2a].
\]
By inequalities (22) we can conclude that $f_{id}(x)$ and $\sigma(R \cdot x)$ are both contained in $[-2a, 2a]$. Using this together with (23) and the above inequalities we can conclude
\[
|f_{ReLU}(x) - \max\{x, 0\}|
\]
\[
= |f_{mult} (f_{id}(x), \sigma (R \cdot x)) - x \cdot 1_{[0, \infty)}(x)|
\]
\[
\leq |f_{mult} (f_{id}(x), \sigma (R \cdot x)) - f_{id}(x) \cdot \sigma (R \cdot x)|
\]
\[
+ |f_{id}(x) \cdot \sigma (R \cdot x) - x \cdot \sigma (R \cdot x)| + |x \cdot \sigma (R \cdot x) - x \cdot 1_{[0, \infty)}(x)|
\]
\[
\leq \frac{160 \cdot \|\sigma''\|_{\infty} \cdot a^3}{3 \cdot |\sigma''(t_{\sigma})|} \cdot \frac{1}{R} + \frac{\|\sigma''\|_{\infty} \cdot a^2}{2 \cdot |\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R} + \frac{1}{R}
\]
\[
\leq 56 \cdot \frac{\max\{|\sigma''|_{\infty}, |\sigma''|_{\infty}, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma''(t_{\sigma})|, 1\}} \cdot a^3 \cdot \frac{1}{R}
\]
for all $x \in [-a, a]$. \hfill \Box

Lemma 4. Let $\sigma : \mathbb{R} \to [0, 1]$ be 2-admissible according to Definition 3. Let $f_{ReLU}$ be the neural network from Lemma 3. Let $a, b \geq 1$, $d \in \mathbb{N}$, $\gamma_1, \ldots, \gamma_d \in [-a, a]$ and $\alpha_1, \ldots, \alpha_d \in [-b, b]$. Assume
\[
R \geq \max \left\{ \frac{|\sigma''|_{\infty} \cdot d \cdot a \cdot b}{|\sigma'(t_{\sigma, id})|}, 1 \right\}. \tag{25}
\]
Then the neural network
\[
f_{trunc}(x) = f_{ReLU}\left(\sum_{k=1}^{d} \alpha_k \cdot (x^{(k)} - \gamma_k)\right)
\]
satisfies
\[
|f_{trunc}(x) - \max\{\sum_{k=1}^{d} \alpha_k \cdot (x^{(k)} - \gamma_k), 0\}| \leq 448 \cdot \frac{\max\{|\sigma''|_{\infty}, |\sigma''|_{\infty}, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma''(t_{\sigma})|, 1\}} \cdot d^3 \cdot a^3 \cdot b^3 \cdot \frac{1}{R}
\]
for all $x \in [-a, a]^d$. Here the weights of this neural network are bounded in absolute value by
\[
\alpha = c_{14} \cdot R^2 \cdot \max\left\{1, |\alpha_1|, \ldots, |\alpha_d|, |\sum_{k=1}^{d} \alpha_k \cdot \gamma_k|\right\}
\]
and consequently this network is contained in $\mathcal{F}(2, 4, \alpha)$. \hfill \Box
Proof. For \( x \in [-a, a]^d \) we have

\[
\sum_{k=1}^{d} \alpha_k \cdot (x^{(k)} - \gamma_k) \in [-2d \cdot a \cdot b, 2d \cdot a \cdot b].
\]

Application of Lemma 3 with \( a \) replaced by \( 2 \cdot d \cdot a \cdot b \) yields the assertion.

\( \square \)

**Lemma 5.** Let \( \sigma : \mathbb{R} \to [0, 1] \) be 2-admissible according to Definition 3. Let \( M, K \in \mathbb{N} \), \( j \in \{-M, -M + 1, \ldots, K - 1\} \) and \( a \geq 1 \). Assume

\[
R \geq \max \left\{ M \cdot \frac{9 \cdot \|\sigma''\|_{\infty} \cdot (an)^2}{2 \cdot |\sigma'(t_{\sigma, id})|},
(4 \cdot 3 \cdot (M - 1))^{M-2} \cdot (an)^{M+1} \cdot 4 \cdot 448 \cdot \frac{\max\{\|\sigma''\|_{\infty}, \|\sigma'''\|_{\infty}, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma''(t_{\sigma})|, 1\}} \right\}.
\]

Let \( f_{id} \) be the network from Lemma 4, \( f_{mult} \) be the network from Lemma 5 and \( f_{ReLU} \) be the network from Lemma 3. Let \( B_{j,M,t} : \mathbb{R} \to \mathbb{R} \) be a univariate B-Spline of degree \( M \) according to Definition 4 with knot sequence \( t = \{t_k\}_{k=-M,\ldots,M+K} \) such that \( t_k \in [-a, a] \) and \( t_{k+1} - t_k \geq \frac{1}{n} \). Then the neural network \( f_{B,j,M,t} \) recursively defined by

\[
f_{B,j+1,t}(x) = f_{mult} \left( f_{id} \left( \frac{x - t_j}{t_{j+1} - t_j} \right), f_{B,j,t}(x) \right) + f_{mult} \left( f_{id} \left( \frac{t_{j+2} - x}{t_{j+2} - t_{j+1}} \right), f_{B,j+1,t}(x) \right)
\]

with \( l = 1, \ldots, M - 1 \) and

\[
f_{B,1,t}(x) = f_{ReLU} \left( \frac{x - t_j}{t_{j+1} - t_j} \right) - f_{ReLU} \left( \frac{x - t_{j+1}}{t_{j+1} - t_j} \right) - f_{ReLU} \left( \frac{x - t_{j+2}}{t_{j+2} - t_{j+1}} \right) + f_{ReLU} \left( \frac{x - t_j}{t_{j+2} - t_{j+1}} \right)
\]

satisfies

\[
|f_{B,j,M,t}(x) - B_{j,M,t}(x)| \leq (4 \cdot 3 \cdot M)^{M-1} \cdot (an)^{M+2} \cdot 4 \cdot 448 \cdot \frac{\max\{\|\sigma''\|_{\infty}, \|\sigma'''\|_{\infty}, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma''(t_{\sigma})|, 1\}} \cdot \frac{1}{R}
\]

for all \( x \in [-a, a] \). Here the weights of this neural network are bounded in absolute value by

\[
\alpha = c_{15} \cdot R^2,
\]

and consequently this network is contained in \( F(M+1, 2M^{-1} \cdot 16 + \sum_{k=2}^{M} 2M^{-k+1}, c_{15} \cdot R^2) \).

Proof. Let \( f_{ReLU} \) be the network from Lemma 3 satisfying

\[
|f_{ReLU}(x) - \max\{x, 0\}| \leq 448 \cdot \frac{\max\{\|\sigma''\|_{\infty}, \|\sigma'''\|_{\infty}, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma''(t_{\sigma})|, 1\}} \cdot (an)^3 \cdot \frac{1}{R} \quad (26)
\]
for $x \in [-2an, 2an]$. Since $t_{j+1} - t_j \geq \frac{1}{n}$ all inputs of $f_{B_{j,1,t}}$ are contained in the interval, where (26) holds. Together with

$$B_{j,1,t}(x) = \frac{x - t_j}{t_{j+1} - t_j} \cdot 1_{[t_j, t_{j+1})}(x) + \frac{t_{j+2} - x}{t_{j+2} - t_{j+1}} \cdot 1_{[t_{j+1}, t_{j+2})}(x)$$

$$= \left(\frac{x - t_j}{t_{j+1} - t_j}\right) - \left(\frac{x - t_{j+1}}{t_{j+1} - t_j}\right) - \left(\frac{x - t_{j+1}}{t_{j+2} - t_{j+1}}\right) + \left(\frac{x - t_{j+2}}{t_{j+2} - t_{j+1}}\right)$$

we have

$$|f_{B_{j,1,t}}(x) - B_{j,1,t}(x)| \leq \left| f_{ReLU} \left(\frac{x - t_j}{t_{j+1} - t_j}\right) - \left(\frac{x - t_j}{t_{j+1} - t_j}\right) + \right|$$

$$+ \left| f_{ReLU} \left(\frac{x - t_{j+1}}{t_{j+1} - t_j}\right) - \left(\frac{x - t_{j+1}}{t_{j+1} - t_j}\right) + \right|$$

$$+ \left| f_{ReLU} \left(\frac{x - t_{j+1}}{t_{j+2} - t_{j+1}}\right) - \left(\frac{x - t_{j+1}}{t_{j+2} - t_{j+1}}\right) + \right|$$

$$+ \left| f_{ReLU} \left(\frac{x - t_{j+2}}{t_{j+2} - t_{j+1}}\right) - \left(\frac{x - t_{j+2}}{t_{j+2} - t_{j+1}}\right) + \right|$$

$$\leq 4 \cdot 448 \cdot \frac{\max\{\|\sigma''\|_{\infty}, \|\sigma'''\|_{\infty}, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, \|\sigma''(t_{\sigma})\|, 1\}} \cdot (an)^3 \cdot \frac{1}{R}$$

(27)

and $f_{B_{j,1,t}}$ is contained in $\mathcal{F}(2, 16, c_{16} \cdot R^2)$ for some constant $c_{16} > 0$.

By Lemma 1 we have

$$|f_{id}(x) - x| \leq \frac{9 \cdot \|\sigma''\|_{\infty} \cdot (an)^2}{2 \cdot |\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R}$$

(28)

for $x \in [-3an, 3an]$ and $f_{\text{mult}}$ from Lemma 2 satisfies

$$|f_{\text{mult}}(x, y) - xy| \leq \frac{180 \cdot \|\sigma'''\|_{\infty} \cdot (an)^3}{|\sigma''(t_{\sigma})|} \cdot \frac{1}{R}$$

(29)

for $x, y \in [-3an, 3an]$.

For any $t \in \mathbb{N}$ and $z \in \mathbb{R}$ we set

$$f_{id}^0(z) = z \quad \text{and} \quad f_{id}^{t+1}(z) = f_{id}(f_{id}^t(z))$$
and for \( x \in [-2an, 2an] \) and \( R > (t-1) \cdot \frac{9 \cdot \|\sigma''\|_\infty \cdot (an)^2}{2 \cdot |\sigma'(t_{\sigma,\text{id}})|} \) we get from (28) that

\[
|f_{id}^l(x) - x| \leq \sum_{k=1}^{t} |f_{id}^k(x) - f_{id}^{k-1}(x)|
= \sum_{k=1}^{t} |f_{id}(f_{id}^{k-1}(x)) - f_{id}^{k-1}(x)|
\leq t \cdot \frac{9 \cdot \|\sigma''\|_\infty \cdot (an)^2}{2 \cdot |\sigma'(t_{\sigma,\text{id}})|} \cdot \frac{1}{R}.
\]

For \( R > M \cdot \frac{9 \cdot \|\sigma''\|_\infty \cdot (an)^2}{2 \cdot |\sigma'(t_{\sigma,\text{id}})|} \) we can conclude that

\[
|f_{id}^l \left( \frac{x - t_j}{t_{j+l} - t_j} \right) | \leq 3an \quad \text{and} \quad |f_{id}^l \left( \frac{t_{j+l+1} - x}{t_{j+l+2} - t_{j+1}} \right) | \leq 3an. \quad (30)
\]

for all \( l \in \{1, \ldots, M\} \). When \( l > 1 \) we have

\[
f_{B_{j+l+1,t}}(x) = f_{\text{mult}} \left( f_{id}^{l+1} \left( \frac{x - t_j}{t_{j+l+1} - t_j} \right) , f_{B_{j,t}}(x) \right)
+ f_{\text{mult}} \left( f_{id}^{l+1} \left( \frac{t_{j+l+2} - x}{t_{j+l+2} - t_{j+1}} \right) , f_{B_{j+l+1,t}}(x) \right).
\]

In the sequel we show by induction, that

\[
|f_{B_{j,t}}(x) - B_{j,t}(x)| \leq (4 \cdot 3 \cdot t)^{l-1} \cdot (an)^{l+2} \cdot 4 \cdot 448 \cdot \max \left\{ \|\sigma''\|_\infty, \|\sigma'''\|_\infty, 1 \right\} \cdot \frac{1}{\min \{2 \cdot |\sigma'(t_{\sigma,\text{id}})|, |\sigma'(t_{\sigma})|, 1\}} \cdot \frac{1}{R} \quad (31)
\]

for \( l = 1, \ldots, M \). For \( l = 1 \) inequality (31) follows by (27). Assume now that (31) holds
for some $l \in \{1, \ldots, M - 1\}$. We have

$$
|f_{B_{j,t+1},l}(x) - B_{j,t+1,l}(x)|
= f_{\text{mult}} \left( f_{id}^{l+1} \left( \frac{x - t_j}{t_{j+l+1} - t_j} \right), f_{B_{j,t+1,l}}(x) \right) + f_{\text{mult}} \left( f_{id}^{l+1} \left( \frac{t_{j+l+2} - x}{t_{j+l+2} - t_{j+1}} \right), f_{B_{j+1,t+1,l}}(x) \right) \\
\leq f_{\text{mult}} \left( f_{id}^{l+1} \left( \frac{x - t_j}{t_{j+l+1} - t_j} \right), f_{B_{j,t+1,l}}(x) \right) - f_{id}^{l+1} \left( \frac{x - t_j}{t_{j+l+1} - t_j} \right) \cdot f_{B_{j,t+1,l}}(x) \\
+ f_{\text{mult}} \left( f_{id}^{l+1} \left( \frac{t_{j+l+2} - x}{t_{j+l+2} - t_{j+1}} \right), f_{B_{j+1,t+1,l}}(x) \right) - f_{id}^{l+1} \left( \frac{t_{j+l+2} - x}{t_{j+l+2} - t_{j+1}} \right) \cdot f_{B_{j+1,t+1,l}}(x) \\
+ \left| \frac{t_{j+l+2} - x}{t_{j+l+2} - t_{j+1}} \right| \cdot f_{B_{j+1,t+1,l}}(x) - \left| \frac{t_{j+l+2} - x}{t_{j+l+2} - t_{j+1}} \right| \cdot B_{j+1,t+1,l}(x). 
$$

For $R \geq (4 \cdot 3 \cdot l)^{l-1} \cdot (an)^{l+2} \cdot 4 \cdot 448 \cdot \frac{\max \{\|\sigma''\|_\infty, \|\sigma'''\|_\infty\}}{\min \{2 \cdot |\sigma'(t_{x, id})|, |\sigma''(t_{x})|, 1\}}$ we can conclude with Lemma 14.2 and 14.3 in Györfi et al. (2002) and the induction hypothesis, that

$$
|f_{B_{j,t+1,l}}(x)| \leq |f_{B_{j,t+1,l}}(x) - B_{j,t+1,l}(x)| + |B_{j,t+1,l}(x)| \leq 2
$$

and analogously

$$
|f_{B_{j+1,t+1,l}}(x)| \leq 2. \tag{32}
$$

Together with (30) we can conclude, that $f_{id}^{l} \left( \frac{x-t_j}{t_{j+l+1}-t_j} \right), f_{id}^{l} \left( \frac{t_{j+l+2}-x}{t_{j+l+2}-t_{j+1}} \right), f_{B_{j,t+1,l}}(x)$ and $f_{B_{j+1,t+1,l}}(x)$ are contained in the interval, where (29) holds. This together with (27) and
the induction hypothesis leads to
\[
|f_{B_{j,t+1,t}}(x) - B_{j,t+1,t}(x)| \\
\leq 180 \cdot \frac{\|\sigma''\|_\infty \cdot (an)^3}{|\sigma'(t_\sigma)|} \cdot \frac{1}{R} + |f_{B_{j,t,t}}(x)| \cdot (l+1) \cdot \frac{9 \cdot \|\sigma''\|_\infty \cdot (an)^2}{2 \cdot |\sigma'(t_\sigma)|} \cdot \frac{1}{R} \\
+ \frac{|x - t_j|}{t_{j+l+1} - t_j} \cdot |f_{B_{j,t,t}}(x) - B_{j,t,t}(x)| + \frac{180 \cdot \|\sigma''\|_\infty \cdot (an)^3}{|\sigma'(t_\sigma)|} \cdot \frac{1}{R} \\
+ |f_{B_{j,t+1,t}}(x)| \cdot (l+1) \cdot \frac{9 \cdot \|\sigma''\|_\infty \cdot (an)^2}{2 \cdot |\sigma'(t_\sigma)|} \cdot \frac{1}{R} + \frac{|t_{j+l+2} - x|}{t_{j+l+2} - t_{j+1}} \cdot |f_{B_{j,t+1,t}}(x) - B_{j+1,t,t}(x)| \\
\leq 6 \cdot (l+1) \cdot 2an \cdot (4 \cdot 3 \cdot l)^l \cdot (an)^l \cdot 4 \cdot 448 \cdot \frac{\max \{|\sigma''|_\infty, |\sigma'''|_\infty, 1\}}{\min \{|2 \cdot |\sigma'(t_\sigma)|, |\sigma''(t_\sigma)|, 1\}} \cdot \frac{1}{R} \\
\leq (4 \cdot 3 \cdot (l+1))^l \cdot (an)^l \cdot 4 \cdot 448 \cdot \frac{\max \{|\sigma''|_\infty, |\sigma'''|_\infty, 1\}}{\min \{|2 \cdot |\sigma'(t_\sigma)|, |\sigma''(t_\sigma)|, 1\}} \cdot \frac{1}{R},
\]
which shows the assertion.

Lemma 6. Let \( K \in \mathbb{N}, f_1, \ldots, f_K : \mathbb{R}^d \to \mathbb{R} \) and \( a \geq 1 \). Let \( r \in \mathbb{N}, \alpha \geq 1 \) and let \( f_{net,1}, \ldots, f_{net,K} \) be neural networks satisfying
\[
f_{net,k} \in \mathcal{F}(L_k, r, \alpha) \quad (k = 1, \ldots, K).
\]
Let \( 0 \leq \epsilon_k \leq 1 \leq \beta_k \) be such that
\[
|f_{net,k}(x) - f_k(x)| \leq \epsilon_k \quad \text{for all } x \in [-2a, 2a]^d \quad (33)
\]
and
\[
|f_k(x)| \leq \beta_k \quad \text{for all } x \in [-2a, 2a]^d \quad (34)
\]
\((k = 1, \ldots, K)\). Let \( C \geq 1 \) be such that
\[
|f_k(x) - f_k(z)| \leq C \cdot \|x - z\| \quad \text{for all } x, z \in [-2a, 2a]^d, k \in \{1, \ldots, K\}. \quad (35)
\]
Then there exists a neural network
\[
f_{prod} \in \mathcal{F}\left(K - 1 + \sum_{k=1}^{K} L_k, r + d + 5, \alpha_{prod}\right)
\]
with
\[
\alpha_{prod} = c_7 \cdot \alpha \cdot a^6 \cdot K^5 \cdot 2^8 K \cdot \left(\prod_{j=1}^{K} \beta_j\right)^8 \cdot d^2 \cdot C^2 \cdot (L_1 + \cdots + L_K + K - 1)^2 \cdot n^6,
\]
which satisfies
\[
|f_{prod}(x) - \prod_{k=1}^{K} f_k(x)| \leq \max \left\{ K \cdot 2^K \cdot \left(\prod_{j=1}^{K} \beta_j\right) \cdot \max \{\epsilon_1, \ldots, \epsilon_K\}, \frac{1}{n^3} \right\}
\]
for all \( x \in [-a, a]^d \).

28
Proof. In the construction of \( f_{\text{prod}} \) we will use the networks \( f_{id} \) from Lemma 1 and \( f_{\text{mult}} \) from Lemma 2 chosen such that

\[
|f_{id}(z) - z| \leq \frac{2 \cdot \|\sigma''\|_{\infty} \cdot (\max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\})^2}{|\sigma'(t_{\sigma, id})|} \cdot \frac{1}{R_{id}}
\]

for \( z \in [-2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}, 2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}] \) and

\[
|f_{\text{mult}}(z_1, z_2) - z_1 \cdot z_2| \leq \frac{160 \cdot \|\sigma''\|_{\infty} \cdot (\max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\})^3}{3 \cdot |\sigma''(t_\sigma)|} \cdot \frac{1}{R_{\text{mult}}}
\]

for \( z_1, z_2 \in [-2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}, 2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}] \). Here we will use

\[
R_{id} = \frac{2 \cdot \|\sigma''\|_{\infty} \cdot (\max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\})^2}{|\sigma'(t_{\sigma, id})|} \cdot 4d \cdot C \cdot (L_1 + \cdots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j
\]

and

\[
R_{\text{mult}} = \frac{160 \cdot \|\sigma''\|_{\infty} \cdot (\max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\})^3}{3 \cdot |\sigma''(t_\sigma)|} \cdot 4d \cdot C \cdot (L_1 + \cdots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j
\]

which implies that the network \( f_{id} \) satisfies

\[
|f_{id}(z) - z| \leq \frac{1}{4d \cdot C \cdot (L_1 + \cdots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j}
\]

for \( z \in [-2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}, 2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}] \) and that all its weights are bounded in absolute value by \( c_{18} \cdot a^2 \cdot K^3 \cdot 2^{3K} \cdot (\prod_{j=1}^{K} \beta_j)^3 \cdot d \cdot C \cdot (L_1 + \cdots + L_K + K) \cdot n^3 \), and that the network \( f_{\text{mult}} \) satisfies

\[
|f_{\text{mult}}(z_1, z_2) - z_1 \cdot z_2| \leq \frac{1}{4d \cdot C \cdot (L_1 + \cdots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j}
\]

for \( z_1, z_2 \in [-2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}, 2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}] \) and that all its weights are bounded in absolute value by \( c_{19} \cdot a^6 \cdot K^8 \cdot 2^{8K} \cdot (\prod_{j=1}^{K} \beta_j)^8 \cdot d^2 \cdot C^2 \cdot (L_1 + \cdots + L_K + K)^2 \cdot n^6 \). For \( t \in \mathbb{N}_0 \) and \( z \in \mathbb{R} \) set

\[
f_{id}^0(z) = z \quad \text{and} \quad f_{id}^{t+1}(z) = f_{id}(f_{id}^t(z)),
\]

29
and for \( x = (x^{(1)}, \ldots, x^{(d)}) \in \mathbb{R}^d \) set
\[
f_{id}^d(x) = (f_{id}^1(x^{(1)}), \ldots, f_{id}^d(x^{(d)})).
\]

We start the construction of \( f_{\text{prod}} \) by defining a neural network with \( L = K - 1 + \sum_{k=1}^{K} L_k \)
hidden layers and \( k_1 = \cdots = k_L = r + d + 5 \) neurons in each layer by (6)–(8).

Neurons \( 1, \ldots, d \) of this network will be used to provide the value of the input in layers
\( 2, 3, \ldots, L \). To achieve this, we copy the network \( f_{id} \) in neuron \( k \) in layer \( 1, \ldots, L - 1 \),
where \( f_{id} \) gets in layer one the \( k \)-th component of \( x \) as input, and where \( f_{id} \) gets in all
other layers as input the output of \( f_{id} \) from the previous layer \( (k = 1, \ldots, d) \).

Neurons \( d + 1, \ldots, d + r \) will be used to compute \( f_{\text{net},1}, \ldots, f_{\text{net},K} \). To achieve this,
we copy these networks successively in the neurons \( d + 1, \ldots, d + r \) in layers \( 1, \ldots, L \)
such that \( f_{\text{net},1} \) is contained in layers \( 1 \) till \( L_1 \), and for \( k \in \{2, \ldots, K\} \) the network \( f_{\text{net},k} \)
is contained in layers \( L_1 + L_2 + \cdots + L_{k-1} + k - 1, \ldots, L_1 + \cdots + L_k + k - 2 \). Here \( f_{\text{net},1} \)
gets as input the input of our network, while all other networks \( f_{\text{net},k} \) get as input the
value of the input provided by the neurons \( 1, \ldots, d \) in the layer before the network \( f_{\text{net},k} \)
starts.

Neurons \( d + r + 1, \ldots, d + r + 4 \) are used to compute the product of the networks
\( f_{\text{net},1}, \ldots, f_{\text{net},K} \), and neuron \( d + r + 5 \) is used to provide the value of the part of the
product, which is already computed, for the next level. To achieve this, we copy the
network \( f_{\text{mult}} \) in the neurons \( d + r + 1, \ldots, d + r + 4 \) in each of the layers \( L_1 + L_2 + 1, \)
\( L_1 + L_2 + L_3 + 2, \ldots, L_1 + L_2 + \cdots + L_K + K - 1 \) and we copy the network \( f_{id} \) in the
neuron \( d + r + 5 \) in layers \( L_1 + 1, L_1 + 2, \ldots, L - 1 \). Here the network \( f_{\text{mult}} \)
gets as input the output of the neurons \( d + 1, d + 2 \ldots, d + r \) and \( d + r + 5 \) in the
layer before the network \( f_{\text{mult}} \) starts. And the network \( f_{id} \) gets in layer \( L_1 + L_2 + 2, \)
\( L_1 + L_2 + L_3 + 3, \ldots, L_1 + L_2 + \cdots + L_{K-1} + K - 1 \) the output of the neurons \( d + r + 1, \)
\( \ldots, d + r + 4 \) of the previous layer as input, in layer \( L_1 + 1 \) it gets the output of neurons
\( d + 1, \ldots, d + r \) of layer \( L_1 \) as input, and in all other layers it gets the output of the
neuron \( d + r + 5 \) of the previous layer as input.

The output of the neural network is the sum of the outputs of the neurons \( d + r + 1, \)
\( \ldots, d + r + 4 \).

By construction, this network successively computes
\[
g_1(x) = f_{\text{net},1}(x),
\]
\[
g_2(x) = f_{\text{mult}}(f_{id}^{L_2}(g_1(x)), f_{\text{net},2}(f_{id}^{L_1}(x))),
\]
\[
g_3(x) = f_{\text{mult}}(f_{id}^{L_3}(g_2(x)), f_{\text{net},3}(f_{id}^{L_2+L_2+1}(x))),
\]
\[
\vdots
\]
\[
g_K(x) = f_{\text{mult}}(f_{id}^{L_K}(g_{K-1}(x)), f_{\text{net},K}(f_{id}^{L_1+L_2+\cdots+L_{K-1}+K-2}(x))).
\]

The output of the network is
\[
f_{\text{prod}}(x) = g_K(x).
\]
In the sequel we show by induction
\[
\left| g_k(x) - \prod_{j=1}^{k} f_j(x) \right| \leq k \cdot 2^k \cdot \left( \prod_{j=1}^{k} \beta_j \right) \cdot \max \left\{ \epsilon_1, \ldots, \epsilon_k, \frac{1}{n^3 \cdot K \cdot 2^K \prod_{j=1}^{K} \beta_j} \right\}
\] (38)
for \( k \in \{1, \ldots, K\} \).

For \( k = 1 \) inequality (38) follows from (33). Assume now that (38) holds for some \( k \in \{1, \ldots, K - 1\} \). We have
\[
\left| g_{k+1}(x) - \prod_{j=1}^{k+1} f_j(x) \right|
= \left| f_{\text{mult}}(f_{id}^{L_{k+1}}(g_k(x)), f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x))) - f_{k+1}(x) \cdot \prod_{j=1}^{k+1} f_j(x) \right|
\leq \left| f_{\text{mult}}(f_{id}^{L_{k+1}}(g_k(x)), f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x))) - f_{id}^{L_{k+1}}(g_k(x)) \cdot f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x)) \right|
+ \left| f_{id}^{L_{k+1}}(g_k(x)) \cdot f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x)) - g_k(x) \cdot f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x)) \right|
\]
\[+
\left| g_k(x) \cdot f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x)) - \left( \prod_{j=1}^{k} f_j(x) \right) \cdot f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x)) \right|
\leq \left| \left( \prod_{j=1}^{k} f_j(x) \right) \cdot f_{\text{net}, k+1}(f_{id}^{L_1+L_2+\cdots+L_k+1}(x)) - f_{k+1}(x) \cdot f_{id}^{L_{k+1}}(g_k(x)) \right|
\]
\[+
\left| f_{id}^{L_{k+1}}(g_k(x)) - \left( \prod_{j=1}^{k} f_j(x) \right) \cdot f_{id}^{L_{k+1}}(g_k(x)) \right|
\leq \left| \left( \prod_{j=1}^{k} f_j(x) \right) \cdot f_{k+1}(x) \right|
\]
For any \( t \in \{1, \ldots, L_1 + \cdots + L_K + K - 1\} \) and
\[
z \in [-\max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}, \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j\}]
\]
31
we get from (36) that

\[ |f'_{id}(z) - z| \leq \sum_{k=1}^{t} |f^{k}_{id}(z) - f^{k-1}_{id}(z)| = \sum_{k=1}^{t} |f_id(f^{k-1}_{id}(z)) - f^{k-1}_{id}(z)| \]

\[ \leq \frac{4d \cdot C \cdot (L_1 + \cdots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j}{t}, \quad (39) \]

which implies that for \(x \in [-a, a]^d \) we have

\[ f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x) \in [-2a, 2a]^d. \]

Similarly we can conclude from the induction hypothesis and (34), which imply

\[ |g_k(x)| \leq |g_k(x) - \prod_{j=1}^{k} f_j(x)| + \prod_{j=1}^{k} \beta_j \leq K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j \]

(40)

that we also have

\[ f_{id}^{L_k+1}(g_k(x)) \in [-2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j \}, 2 \max\{a, K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j \}]. \]

By (34), (35) and (39) we get

\[ \left| \prod_{j=1}^{k} f_j(x) \cdot f_{k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x)) - \prod_{j=1}^{k} f_j(x) \cdot f_{k+1}(x) \right| \]

\[ \leq \left( \prod_{j=1}^{k} \beta_j \right) \cdot \left| f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x) - x \right| \]

\[ \leq \frac{d \cdot C \cdot (\prod_{j=1}^{k} \beta_j) \cdot (L_1 + L_2 + \cdots + L_k + k - 1)}{4d \cdot C \cdot (L_1 + \cdots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j} \leq \frac{\prod_{j=1}^{K} \beta_j}{\prod_{j=1}^{K} \beta_j}. \]

In addition we have

\[ \left| \prod_{j=1}^{k} f_j(x) \cdot f_{net,k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x)) - \prod_{j=1}^{k} f_j(x) \cdot f_{k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x)) \right| \]

\[ \leq \left( \prod_{j=1}^{k} \beta_j \right) \cdot \epsilon_{k+1}. \]

By a similar argument we get

\[ |f_{net,k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x))| \]

\[ \leq |f_{net,k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x)) - f_{k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x))| \]

\[ + |f_{k+1}(f_{id}^{L_1 + L_2 + \cdots + L_k + k - 1}(x))| \]

\[ \leq \epsilon_{k+1} + \beta_{k+1}. \]
This together with the induction hypothesis implies
\[
\left| g_k(x) \cdot f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k+k-1}(x)) - \left( \prod_{j=1}^{k} f_j(x) \right) \cdot f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k+k-1}(x)) \right| \\
\leq k \cdot 2^k \cdot \left( \prod_{j=1}^{k} \beta_j \right) \cdot \max \left\{ \epsilon_1, \ldots, \epsilon_k, \frac{1}{n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j} \right\} \cdot (\epsilon_{k+1} + \beta_{k+1}).
\]

Using (40) we can apply (39) once more and conclude also that
\[
\left| f_{\text{id}}^{L_k+1}(g_k(x)) \cdot f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k+k-1}(x)) - g_k(x) \cdot f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k+k-1}(x)) \right| \\
\leq \frac{L_{k+1}}{4d \cdot C \cdot (L_1 + \ldots + L_K + K - 1) \cdot n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j} \cdot (\epsilon_{k+1} + \beta_{k+1}) \\
\leq \frac{\epsilon_{k+1} + \beta_{k+1}}{4n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j}.
\]

And finally we see that \( g_k(x) \) and \( f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k}(x)) \) are both contained in the interval where (37) holds, which implies
\[
\left| f_{\text{mult}}(f_{\text{id}}^{L_k+1}(g_k(x)), f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k}(x))) \\
- f_{\text{id}}^{L_k+1}(g_k(x)) \cdot f_{\text{net},k+1}(f_{\text{id}}^{L_1+L_2+\ldots+L_k}(x)) \right| \\
\leq \frac{1}{4n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j}.
\]

Summarizing the above result we get
\[
\left| g_{k+1}(x) - \sum_{j=1}^{k+1} f_j(x) \right| \\
\leq \frac{1}{4n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j} + \frac{1}{4n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j} \cdot (\epsilon_{k+1} + \beta_{k+1}) \\
+ k \cdot 2^k \cdot \left( \prod_{j=1}^{k} \beta_j \right) \cdot \max \left\{ \epsilon_1, \ldots, \epsilon_k, \frac{1}{n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j} \right\} \cdot (\epsilon_{k+1} + \beta_{k+1}) \\
+ \left( \prod_{j=1}^{k} \beta_j \right) \cdot \epsilon_{k+1} + \frac{\prod_{j=1}^{k} \beta_j}{4n^3 \cdot K \cdot 2^K \cdot \prod_{j=1}^{K} \beta_j}.
\]
The proof of (38) is complete, which implies the assertion of Lemma 6. □

**Lemma 7.** Let $a \geq 1$, $M, K, K_1 \in \mathbb{N}$, $J \leq d$, $\alpha_{k,j} \in \mathbb{R}$, $\gamma_{k,j} \in [-a,a]$ ($j = 1, \ldots, d, k = 1, \ldots, K_1$) and $j_v \in \{-M, \ldots, K-1\}$ ($v = 1, \ldots, J$). Let $B_{j_v,M,t_v}$ be a B-Spline of degree $M$ according to Definition 4 with knot sequence $t_v = \{t_{v,k}\}_{k=-M,M+1}^{K}$ such that $t_{v,k} \in [-a,a]$ and $t_{v,k+1} - t_{v,k} \geq \frac{1}{n}$. Set

$$f(x) = \prod_{v=1}^{J} B_{j_v,M,t_v}(x^{(v)}) \prod_{k=1}^{K_1} \max \left\{ \sum_{j=1}^{d} \alpha_{k,j} \cdot (x^{(j)} - \gamma_{k,j}), 0 \right\}.$$ 

Then there exists a neural network

$$f_{\text{basis}} \in \mathcal{F}(3K_1 + J \cdot (M + 2) - 1, 2^{M-1} \cdot 16 + \sum_{k=2}^{M} 2^{M-k+1} + d + 5, \alpha_{\text{basis}}),$$

where

$$\alpha_{\text{basis}} = c_{21} \cdot 4^{3M+4(J+K_1)} \cdot g_{K_1+M} \cdot M^2(M-1) \cdot a^{2(M+K_1+6)}$$

$$\cdot d^{2K_1+17} \cdot (J + K_1)10 \cdot n^{2M+16} \cdot \max_{k,j} \left\{ \max_{j} |\alpha_{k,j}|, 1 \right\}^{2K_1+15}$$

$$\cdot \max\left\{ d \cdot \max_{k,j} |\alpha_{k,j}|, n \right\}^{2} \cdot (M+2) \cdot J + 3K_1)^2$$

such that

$$|f(x) - f_{\text{basis}}(x)| \leq \frac{1}{n^3}$$

for all $x \in [-a,a]^d$.

**Proof.** Set

$$f_k(x) = B_{j_k,M,t_k}(x^{(k)}) \text{ for } k = 1, \ldots, J$$

and

$$f_k(x) = \max \left\{ \sum_{j=1}^{d} \alpha_{k,j} \cdot (x^{(j)} - \gamma_{k,j}), 0 \right\} \text{ for } k = J + 1, \ldots, J + K_1.$$
By Lemma \[\text{Lemma 5}\] there exists a neural network
\[
f_{B_{jk,M,t_k}} \in \mathcal{F} \left( M + 1, 2^{M-1} \cdot 16 + \sum_{k=2}^{M} 2^{M-k+1} \cdot c_{22} \cdot R_B^2 \right),
\]
satisfying
\[
|f_{B_{jk,M,t_k}} - f_k(x)|
\leq (4 \cdot 3 \cdot M)^{M-1} \cdot (2an)^{M+2} \cdot 4 \cdot 448 \cdot \frac{\max\{\|\sigma''\|_\infty, \|\sigma'''\|_\infty, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma'(t_{\sigma})|, 1\}} \cdot \frac{1}{R_B}
\]
for \( k = 1, \ldots, J \) and \( x \in [-2a, 2a] \). Here we will use
\[
R_B = (4 \cdot 3 \cdot M)^{M-1} \cdot (2an)^{M+2} \cdot 4 \cdot 448 \cdot \frac{\max\{\|\sigma''\|_\infty, \|\sigma'''\|_\infty, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma'(t_{\sigma})|, 1\}}
\]
\[
\cdot (J + K_1) \cdot 2^{J+K_1} \cdot (3d \cdot \max\{\max_{k,j} |a_{k,j}|, 1\} \cdot a) K_1 \cdot n^3,
\]
which implies that the network \( f_{B_{jk,M,t_k}} \) satisfies
\[
|f_{B_{jk,M,t_k}}(x) - B_{jk,M,t_k}(x^{(k)})| 
\leq \frac{1}{(J + K_1) \cdot 2^{J+K_1} \cdot (3d \cdot \max\{\max_{k,j} |a_{k,j}|, 1\} \cdot a) K_1 \cdot n^3} := \epsilon_k
\]
for \( k = 1, \ldots, J \) and all \( x \in [-2a, 2a]^d \) and that the weights are bounded in absolute value by
\[
\alpha_{B_{jk,M,t_k}} = c_{23} \cdot (4 \cdot 3 \cdot M)^{2M-2} \cdot a^{2(M+K_1+2)} \cdot n^{2M+10}
\]
\[
\cdot (J + K_1)^2 \cdot 2^{J+K_1} \cdot (3d \cdot \max\{\max_{k,j} |a_{k,j}|, 1\})^{2K_1}.
\]

By Lemma \[\text{Lemma 5}\] there exists a neural network
\[
f_{\text{trunc},k} \in \mathcal{F}(2, 4, c_{24} \cdot R_{\text{trunc}}^2 \cdot \max\{1, d \cdot \max\{\max_{k,j} |a_{k,j}|, 1\} \cdot a\}),
\]
satisfying
\[
|f_{\text{trunc},k}(x) - f_k(x)|
\leq 448 \cdot \frac{\max\{\|\sigma''\|_\infty, \|\sigma'''\|_\infty, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma'(t_{\sigma})|, 1\}} \cdot d^3 \cdot 8 \cdot a^3 \cdot \max\{\max_{k,j} |a_{k,j}|, 1\}^3 \cdot \frac{1}{R_{\text{trunc}}}.
\]
for \( k = J + 1, \ldots, J + K_1 \) and \( x \in [-2a, 2a]^d \). Here we will use
\[
R_{\text{trunc}} = 448 \cdot \frac{\max\{\|\sigma''\|_\infty, \|\sigma'''\|_\infty, 1\}}{\min\{2 \cdot |\sigma'(t_{\sigma, id})|, |\sigma'(t_{\sigma})|, 1\}} \cdot d^3 \cdot 8 \cdot a^3 \cdot \max\{\max_{k,j} |a_{k,j}|, 1\}^3
\]
\[
\cdot (J + K_1) \cdot 2^{J+K_1} \cdot (3d \cdot \max\{\max_{k,j} |a_{k,j}|, 1\} \cdot a) K_1 \cdot n^3,
\]
35
which implies that the network \( f_{\text{trunc},k} \) satisfies

\[
|f_{\text{trunc},k}(x) - f_k(x)| \leq \frac{1}{(J + K_1) \cdot 2^{d+K_1} \cdot (3d \cdot \max \{\max_{k,j} |\alpha_{k,j}|, 1\} \cdot a)^{K_1}} \cdot \frac{1}{n^3}: = \epsilon_k
\]

for \( k = J + 1, \ldots, J + K_1 \) and all \( x \in [-2a, 2a]^d \) and that all weights are bounded in absolute value by

\[
\alpha_{\text{trunc}} = c_{25} \cdot 4^{J+K_1} \cdot 9^{K_1} \cdot a^{2K_1+7} \cdot (J + K_1)^2 \cdot d^{2K_1+7} \cdot (\max_{k,j} |\alpha_{k,j}|)^{2K_1+7} \cdot n^6.
\]

For \( x, z \in [-2a, 2a]^d \) we have

\[
|f_k(x)| \leq 1 \quad \text{for } k = 1, \ldots, J, \quad |f_k(x)| \leq 3d \cdot \max \{\max_{k,j} |\alpha_{k,j}|, 1\} \cdot a \quad \text{for } k = J + 1, \ldots, J + K_1,
\]

where we have used Lemma 14.2 and 14.3 in Györfi et al. (2002) for the first inequality, and for \( k = J + 1, \ldots, J + K_1 \)

\[
|f_k(x) - f_k(z)| \leq \sum_{j=1}^{d} |\alpha_{k,j}| \cdot |x^{(j)} - z^{(j)}| \\
\leq \sqrt{\sum_{j=1}^{d} |\alpha_{k,j}|^2 \cdot \|x - z\|}.
\]

By Lemma 14.6 in Györfi et al. (2002) and \( 0 \leq B_{j_k,M-1,t_k} \leq 1 \) \( (k = 1, \ldots, J) \) we can conclude

\[
\left| \frac{\partial}{\partial x^{(k)}} B_{j_k,M,t_k}(x^{(k)}) \right| = \left| \frac{M}{t_{k, j_k + M} - t_{k, j_k}} \cdot B_{j_k,M-1,t_k}(x^{(k)}) - \frac{M}{t_{k, j_k + M + 1} - t_{k, j_k + 1}} \cdot B_{j_k+1,M-1,t_k}(x^{(k)}) \right| \\
\leq \max \left\{ \frac{M}{t_{k, j_k + M} - t_{k, j_k}}, \frac{M}{t_{k, j_k + M + 1} - t_{k, j_k + 1}} \right\}
\]

and by the mean value theorem there exists \( x^{(k)} < \eta < z^{(k)} \) such that

\[
\left| \frac{B_{j_k,M,t_k}(x^{(k)}) - B_{j_k,M,t_k}(z^{(k)})}{x^{(k)} - z^{(k)}} \right| = \left| \frac{\partial}{\partial \eta} B_{j_k,M,t_k}(\eta) \right| \\
\leq \max \left\{ \frac{M}{t_{k, j_k + M} - t_{k, j_k}}, \frac{M}{t_{k, j_k + M + 1} - t_{k, j_k + 1}} \right\} \leq n.
\]

Lemma \[ \] with \( \epsilon_k \) as above, \( \beta_k = 1 \) for \( k = 1, \ldots, J \) and \( \beta_k = 3d \cdot \max \{\max_{k,j} |\alpha_{k,j}|, 1\} \cdot a \) for \( k = J + 1, \ldots, J + K_1 \) and \( C = \max \{d \cdot \max_{k,j} |\alpha_{k,j}|, n\} \) yields the assertion. \( \square \)
Lemma 8. Let $a \geq 1$, let $K, M, I, K_1 \in \mathbb{N}$, $J \leq d$ and for $i \in \{1, \ldots, I\}$, $j \in \{1, \ldots, d\}$ and $k \in \{1, \ldots, K_1\}$ let $c_i \in \mathbb{R}$, $\alpha_{i,k,j} \in \mathbb{R}$ and $\gamma_{i,k,j} \in [-a, a]$. Let $t_{i,v} \in \{-M, \ldots, K-1\}$ ($i \in \{1, \ldots, I\}, v \in \{1, \ldots, J\}$) and let $B_{t_{i,v},M,t_{i,v}} : \mathbb{R} \to \mathbb{R}$ be a B-Spline of degree $M$ according to Definition 4 with knot sequence $t_{i,v} = \{t_{i,v,k}\}_{k=-M,\ldots,K+M}$ such that $t_{i,v,k} \in [-a, a]$ and $t_{i,v,k+1} - t_{i,v,k} \geq \frac{1}{n}$. Set

$$f(x) = \sum_{i=1}^{I} c_i \prod_{v=1}^{J} B_{t_{i,v},M,t_{i,v}}(x^{(v)}) \cdot \prod_{k=1}^{K_1} \max \left\{ \sum_{j=1}^{d} \alpha_{i,k,j} \cdot (x^{(j)} - \gamma_{i,k,j}), 0 \right\}.$$

Then there exists a neural network

$$f_{lcb} \in \mathcal{F}^{(\text{sparse})}_{I,L,r,\alpha_{lcb}},$$

where $L = 3K_1 + J \cdot (M + 2) - 1$, $r = 2^{M-1} \cdot 16 + \sum_{k=2}^{M} 2^{M-k+1} + d + 5$ and

$$\alpha_{lcb} = \max\{\alpha_{\text{basis}}, \max\{|c_1|, \ldots, |c_I|\}\}$$

with $\alpha_{\text{basis}}$ as in Lemma 7 such that

$$|f_{lcb}(x) - f(x)| \leq L \cdot \max\{|c_1|, \ldots, |c_I|\} \cdot \frac{1}{n^d}$$

for all $x \in [-a, a]^d$.

Proof. According to Lemma 8 there exists a neural network

$$f_{\text{basis},i} \in \mathcal{F}(3K_1 + J \cdot (M + 2) - 1, 2^{M-1} \cdot 16 + \sum_{k=2}^{M} 2^{M-k+1} + d + 5, \alpha_{\text{basis}}),$$

where

$$\alpha_{\text{basis}} = c_1 \cdot 4^{3M+4}(J+K_1) \cdot 9^{K_1+M} \cdot M^{2(M-1)} \cdot d^{2(M+K_1+6)} \cdot d^{2K_1+17} \cdot (J + K_1)^{10} \cdot n^{2M+16} \cdot \max_{k,j}\{|\alpha_{k,j}|, 1\}^{2K_1+15} \cdot \max\{d \cdot \max_{k,j}\{|\alpha_{k,j}|, n\}^2, ((M + 2) \cdot J + 3K_1)^2\}$$

such that

$$\left| f_{\text{basis},i}(x) - \prod_{v=1}^{J} B_{t_{i,v},M,t_{i,v}}(x^{(v)}) \cdot \prod_{k=1}^{K} \max \left\{ \sum_{j=1}^{d} \alpha_{i,k,j} \cdot (x^{(j)} - \gamma_{i,k,j}), 0 \right\} \right| \leq \frac{1}{n^d}$$

for $x \in [-a, a]^d$. Set

$$f_{lcb}(x) = \sum_{i=1}^{I} c_i \cdot f_{\text{basis},i}(x) \in \mathcal{F}^{(\text{sparse})}_{I,L,r,a}$$

37
with $L = 3K_1 + J \cdot (M + 2) - 1$, $r = 2^{M-1} \cdot 16 + \sum_{k=2}^{M} 2^{M-k+1} + d + 5$ and
\[
\alpha = \max\{\alpha_{\text{basis}}, \max\{|c_1|, \ldots, |c_I|\}\}. 
\]
Then we obtain
\[
|f_{\text{cub}}(x) - f(x)| 
\leq \sum_{i=1}^{I} |c_i| \cdot \left| f_{\text{basis};i}(x) - \prod_{v=1}^{J} B_{j_i,v,M,t_i,v}(x^{(v)}) \cdot \prod_{k=1}^{K} \max \left\{ \sum_{j=1}^{d} \alpha_{i,k,j} \cdot (x^{(j)} - \gamma_{i,k,j}) \right\} \right|
\]
\[
\leq \sum_{i=1}^{I} |c_i| \cdot \frac{1}{n^3}
\]
\[
\leq I \cdot \max\{|c_1|, \ldots, |c_I|\} \cdot \frac{1}{n^3}.
\]

### A.2. Three auxiliary results

The following three auxiliary lemmatas are also needed for the proofs of our main results.

**Lemma 9.** Let $\beta_n = c_5 \cdot \log(n)$ for some constant $c_5 > 0$. Assume that the distribution of $(X, Y)$ satisfies (16) for some constant $c_6 > 0$ and that the regression function $m$ is bounded in absolute value. Let $\tilde{m}_n$ be the least squares estimate
\[
\tilde{m}_n(\cdot) = \arg \min_{f \in \mathcal{F}_n} \frac{1}{n} \sum_{i=1}^{n} |Y_i - f(X_i)|^2
\]

based on some function space $\mathcal{F}_n$ and set $m_n = T_{\beta_n} \tilde{m}_n$. Then $m_n$ satisfies for any $n > 1$

\[
E \int |m_n(x) - m(x)|^2 P_X(dx) \leq \frac{c_{24} \cdot \log(n)^2 \cdot \left( \log \left( \mathcal{N} \left( \frac{1}{n \beta_n}, \mathcal{F}_n, \| \cdot \|_{\infty, \text{supp}(X)} \right) \right) + 1 \right)}{n}
\]

\[
+ 2 \cdot \inf_{f \in \mathcal{F}_n} \int |f(x) - m(x)|^2 P_X(dx),
\]

where $c_{24} > 0$ is a constant, which does not depend on $n, \beta_n$ or the parameters of the estimate.

**Proof.** This lemma follows in a straightforward way from the proof of Theorem 1 in Bagirov et al. (2009). A complete version of the proof can be found in Bauer and Kohler (2019).

In order to bound the covering number $\mathcal{N} \left( \frac{1}{n \beta_n}, \mathcal{F}_n, \| \cdot \|_{\infty, \text{supp}(X)} \right)$ we will use the following lemma.
Lemma 10. Let $\epsilon \geq \frac{1}{n^{c_25}}$ and let $\mathcal{F}_{M^*, L, r, \alpha}^{(\text{sparse})}$ defined as in Section 2 with $1 \leq \max\{a, \alpha, M^*\} \leq n^{c_26}$ and $L, r \leq c_{27}$ for certain constants $c_{25}, c_{26}, c_{27} > 0$. Assume that the squashing function $\sigma$ used in $\mathcal{F}_{M^*, L, r, \alpha}^{(\text{sparse})}$ is Lipschitz continuous. Then

$$
\log \left( \mathcal{N}(\epsilon, \mathcal{F}_{M^*, L, r, \alpha}^{(\text{sparse})}, \| \cdot \|_{\infty}, [-a, a]^r) \right) \leq c_{28} \cdot \log(n) \cdot M^*
$$

holds for any $n > 1$ and a constant $c_{28} > 0$ independent of $n$ and $M^*$.

**Proof.** The result follows in a straightforward way from the proof of Lemma 9 in Bauer and Kohler (2019). For the sake of completeness we provide nevertheless the detailed proof below.

Let

$$g(x) = \sum_{k=1}^{M^*} c_i \cdot f_k^{(L+1)}(x) \quad \text{and} \quad \bar{g}(x) = \sum_{k=1}^{M^*} \bar{c}_k \cdot \bar{f}_k^{(L+1)}(x)$$

with

$$f_k^{(L+1)} = \sum_{i=1}^{r} c_{k,i}^{(L)} \cdot f_{k,i}^{(L)}(x) + c_{k,0}^{(L)}$$

$$\bar{f}_k^{(L+1)} = \sum_{i=1}^{r} \bar{c}_{k,i}^{(L)} \cdot \bar{f}_{k,i}^{(L)}(x) + \bar{c}_{k,0}^{(L)}$$

for some $c_{k,i}^{(L)}, \bar{c}_{k,i}^{(L)} \in \mathbb{R}$ ($k = 1, \ldots, M^*$, $i = 1, \ldots, r$) and for $f_k^{(L)}, \bar{f}_k^{(L)}$ recursively defined by

$$f_k^{(s)}(x) = \sigma \left( \sum_{j=1}^{r} c_{k,i,j}^{(s-1)} \cdot f_{k,j}^{(s-1)}(x) + c_{k,i,0}^{(s-1)} \right)$$

$$\bar{f}_k^{(s)}(x) = \sigma \left( \sum_{j=1}^{r} \bar{c}_{k,i,j}^{(s-1)} \cdot \bar{f}_{k,j}^{(s-1)}(x) + \bar{c}_{k,i,0}^{(s-1)} \right)$$

for some $c_{k,i,0}^{(s-1)}, \bar{c}_{k,i,0}^{(s-1)}, \ldots, c_{k,i,r}^{(s-1)}, \bar{c}_{k,i,r}^{(s-1)} \in \mathbb{R}$ ($s = 2, \ldots, L$) and

$$f_k^{(1)} = \sigma \left( \sum_{j=1}^{d} c_{k,i,j}^{(0)} \cdot x(j) + c_{k,i,0}^{(0)} \right)$$

$$\bar{f}_k^{(1)} = \sigma \left( \sum_{j=1}^{d} \bar{c}_{k,i,j}^{(0)} \cdot x(j) + \bar{c}_{k,i,0}^{(0)} \right)$$
for some $c^{(0)}_{k,i,0}, c^{(0)}_{k,i,d}, \ldots, c^{(0)}_{k,i,d}$. Let $C_{Lip} \geq 1$ be an upper bound on the Lipschitz constant of $\sigma$. Then

$$\|g(x) - \tilde{g}(x)\| \leq \sum_{k=1}^{M^*} c_k \cdot \|f_k^{(L+1)}(x) - \tilde{f}_k^{(L+1)}(x)\|$$

$$+ \sum_{k=1}^{M^*} |c_k - \tilde{c}_k| \cdot |\tilde{f}_k^{(L+1)}(x)|$$

$$\leq M^* \cdot \max_{k=1, \ldots, M^*} |c_k| \cdot \max_{k=1, \ldots, M^*} |f_k^{(L+1)}(x) - \tilde{f}_k^{(L+1)}(x)|$$

$$+ M^* \cdot \max_{k=1, \ldots, M^*} |c_k - \tilde{c}_k| \cdot \max_{k=1, \ldots, M^*} |\tilde{f}_k^{(L+1)}(x)|$$

$$\leq M^* \cdot \max_{k=1, \ldots, M^*} |c_k| \cdot \max_{k=1, \ldots, M^*} |f_k^{(L+1)}(x) - \tilde{f}_k^{(L+1)}(x)|$$

$$+ M^* \cdot \max_{k=1, \ldots, M^*} |c_k - \tilde{c}_k| \cdot (r + 1) \cdot \max_{i=1, \ldots, r} \left\{ \frac{|\tilde{c}_{k,i,j}|}{c_{k,i,j}} \right\}$$

From Lemma 5 in Bauer et al. (2017) we can conclude, that for some $k = 1, \ldots, M^*$

$$|f_k^{(L+1)}(x) - \tilde{f}_k^{(L+1)}(x)|$$

$$\leq (L + 1) \cdot C_{Lip}^{L+1} \cdot (r + 1)^{L+1} \cdot \max\{\alpha, 1\}^L \cdot \max\{\|x\|_\infty, 1\} \cdot \max_{i=1, \ldots, r} \left\{ \frac{|\tilde{c}_{k,i,j}|}{c_{k,i,j}} \right\}$$

$$\leq n^{c_{29}} \cdot \max_{k=1, \ldots, M^*, s=0, \ldots, L} |\tilde{c}_{k,i,j} - c_{k,i,j}|$$

for $n$ sufficiently large and an adequately chosen $c_{29} > 0$ thanks to $\max\{a, \alpha, M^*\} \leq n^{c_{26}}$ and $L, r \leq c_{27}$. This leads to

$$\|g(x) - \tilde{g}(x)\| \leq M^* \cdot \alpha \cdot n^{c_{29}} \cdot \max_{k=1, \ldots, M^*, s=0, \ldots, L} |\tilde{c}_{k,i,j} - c_{k,i,j}|$$

$$+ M^* \cdot \max_{i=1, \ldots, r} \left\{ \frac{|c_k - \tilde{c}_k|}{\alpha} \cdot (r + 1) \cdot \alpha \right\}$$

$$\leq n^{c_{30}} \cdot \max \left\{ \max_{k=1, \ldots, M^*} |c_k - \tilde{c}_k|, \max_{i=1, \ldots, r} \left\{ \frac{|\tilde{c}_{k,i,j} - c_{k,i,j}|}{\alpha} \right\} \right\}.$$
which leads to \( \| g - \bar{g} \|_{\infty, \text{supp}(X)} \leq \epsilon \). All coefficients are bounded by \( \alpha \leq n^{c_{26}} \) and \( \epsilon \geq \frac{1}{n^{2\epsilon}} \), thus a number of \( \lceil 2 \cdot \alpha \cdot n^{c_{30}} \rceil \leq n^{c_{31}} \) different \( \bar{c}_{k,i,j}^{(s)} \) or \( \bar{c}_k \) (with an equal distribution of the values in the interval \([-\alpha, \alpha]\)) suffices to guarantee, that at least one of them satisfies the relation (41) for any \( c_{k,i,j}^{(s)} \) or \( c_k \) with fixed indices. Additionally every function \( g \in F_{M^*}^{(\text{sparse})} \) depends on

\[
(d \cdot (r + 1) + L \cdot (r + 1)^2 + (r + 1) + 1) \cdot M^* \leq c_{32} \cdot M^*
\]
different coefficients. So the logarithm of the covering number \( N(\epsilon, F_{M^*}^{(\text{sparse})}, \| \cdot \|_{\infty, \text{supp}(X)}) \) can be bounded by

\[
N(\epsilon, F_{M^*}^{(\text{sparse})}, \| \cdot \|_{\infty, \text{supp}(X)}) \leq \log \left( (n^{c_{31}})^{c_{32} M^*} \right) \leq c_{33} \cdot \log(n) \cdot M^*,
\]
which shows the assertion.

**Lemma 11.** Let \( \beta_n = c_5 \cdot \log(n) \) for some constant \( c_5 > 0 \). Assume that the distribution of \((X, Y)\) satisfies (16) for some constant \( c_6 > 0 \) and that the regression function \( m \) is bounded in absolute value. Let \( P_n \) be a finite set of parameters, let \( n = n_t + n_l \) and assume that for each \( p \in P_n \) an estimate \( m_{n_l,p}(x) = m_{n_l,p}(x, D_{n_l}) \) of \( m \) is given which is bounded in absolute value by \( \beta_n \). Set

\[
\hat{p} = \arg \min_{p \in P_n} \frac{1}{n_t} \sum_{i=n_l+1}^{n_l+n_t} |Y_i - m_{n_l,p}(X_i)|^2
\]

and define

\[
m_n(x) = m_{n,\hat{p}}(x).
\]

Then \( m_n \) satisfies for any \( n_t > 1 \)

\[
E \left\{ \int |m_n(x) - m(x)|^2 P_X(dx) \big| D_{n_l} \right\} \leq c_{34} \cdot \log(n)^2 \cdot (\log(|P_n|) + 1) + 2 \cdot \min_{p \in P_n} \int |m_{n_l,p}(x) - m(x)|^2 P_X(dx).
\]

**Proof.** Follows by an application of Lemma 3 conditioned on \( D_{n_l} \). Here the covering number is trivially bounded by \( |P_n| \).
A.3. Proof of Theorem 1

The definition of the estimate together with Lemma 11 yields

\[ E \int |m_n(x) - m(x)|^2 \, P_X(dx) = E \left\{ E \left\{ \int |m_n(x) - m(x)|^2 \, P_X(dx) \bigg| D_{n_l} \right\} \right\} \]

\[ \leq c_{34} \cdot (\log n)^2 \cdot (\log([\log n]) + 1) \cdot \min_{M^* \in P_n} E \int |m_{n_l,M^*}(x) - m(x)|^2 \, P_X(dx). \]

From Lemma 9 and Lemma 10 we conclude

\[ E \int |m_{n_l,M^*}(x) - m(x)|^2 \, P_X(dx) \leq c_{33} \cdot (\log n)^3 \cdot M^* \cdot n_t + 2 \cdot \inf_{f \in F_{M^*,L,r,\alpha n}} \int |f(x) - m(x)|^2 \, P_X(dx). \]

with \( L = 3K_1 + d \cdot (M + 2) - 1 \) and \( r = 2M - 16 + \sum_{k=2}^{M} 2^{M-k+1} + d + 5 \).

Combining these two results we see that

\[ E \int |m_n(x) - m(x)|^2 \, P_X(dx) \leq \min_{M^* \in \{2^l : l = 1, \ldots, \lceil \log n \rceil \}} \left( c_{35} \cdot (\log n)^3 \cdot M^* \cdot n_t + 4 \cdot \inf_{f \in F_{M^*,L,r,\alpha n}} \int |f(x) - m(x)|^2 \, P_X(dx) \right). \]

For \( I \in \{1, \ldots, n\} \), \( a_i \in [-c_4 \cdot n, c_4 \cdot n] \) and \( B_i \in B_{n,M,K_1}^* \) \((i = 1, \ldots, I)\) set

\[ g(x) = \sum_{i=1}^{I} a_i \cdot B_i(x). \]

Then the right-hand side of the above inequality is bounded from above by

\[ \min_{M^* \in \{2^l : l = 1, \ldots, \lceil \log n \rceil \}} \left( c_{35} \cdot (\log n)^3 \cdot M^* \cdot n_t + 8 \cdot \inf_{f \in F_{M^*,L,r,\alpha n}} \int |f(x) - g(x)|^2 \, P_X(dx) \right) \]

\[ + 8 \cdot \int |g(x) - m(x)|^2 \, P_X(dx). \]
Choose $l_I$ minimal with $2^{l_I} \geq M^* = I$, then Lemma 8 with $J = d$ and $c_i = 0$ for $i > M^*$ implies

$$
\min_{M^* \in \{2^l : l = 1, \ldots, \lceil \log n \rceil \}} \left( \frac{c_{35} \cdot (\log n)^3 \cdot M^*}{n} + 8 \cdot \inf_{f \in \mathcal{F}^{(sparse)}_{M^*, L, r, c}} \int |f(x) - g(x)|^2 P_X(dx) \right)
\leq c_{35} \cdot (\log n)^3 \cdot 2^{l_I} + 8 \cdot \inf_{f \in \mathcal{F}^{(sparse)}_{2^{l_I}, L, r, c}} \int |f(x) - g(x)|^2 P_X(dx)
\leq c_{35} \cdot 2 \cdot (\log n)^3 \cdot \frac{I}{n} + 4 \cdot \left( \frac{2 \cdot I \cdot c_4 \cdot n}{n^3} \right)^2.
$$

Summarizing the above results we see that we have shown for any $I \in \{1, \ldots, n\}$

$$
\mathbb{E} \int |m_n(x) - m(x)|^2 P_X(dx) \leq \frac{c_{36} \cdot (\log n)^3 \cdot I}{n} + 8 \cdot \int |g(x) - m(x)|^2 P_X(dx).
$$

Since the above bound is valid for any function $g$ of the above form and any $I \in \{1, \ldots, n\}$, this implies the assertion. \qed

A.4. Proof of Theorem 2

The proof will be divided into 4 steps.

In the first step of the proof we approximate the indicator function of a polytope by a linear combination of some linear truncated power basis as in (20).

Let $a_i \in \mathbb{R}^d$ with $\|a_i\| \leq 1$, $b_i \in [-a, a]$, $\delta_i > \frac{1}{n}$ and set

$$
H_i = \{x \in \mathbb{R}^d : a_i^T x \leq b_i \},
$$

$$(H_i)_{\delta_i} = \{x \in \mathbb{R}^d : a_i^T x \leq b_i - \delta_i \}$$

and

$$(H_i)^{\delta_i} = \{x \in \mathbb{R}^d : a_i^T x \leq b_i + \delta_i \}.$$

Obviously we have $(H_i)_{\delta_i} \subseteq H_i \subseteq (H_i)^{\delta_i}$.

Set

$$
h_i(x) = \left( \frac{1}{\delta_i} \cdot (-a_i^T x + b_i + \delta_i) \right) \text{ } + \text{ } \left( \frac{1}{\delta_i} \cdot (-a_i^T x + b_i) \right).
$$

So for $x \in H_i$

$$-a_i^T x + b_i \geq 0$$

and since $\delta_i > 0$

$$-a_i^T x + b_i + \delta_i > 0,$$

this implies

$$h_i(x) = 1 \text{ for } x \in H_i.$$
Furthermore for \( x \not\in (H_i)^{\delta_i} \) we know, that
\[-a_i^T x + b_i + \delta_i < 0,\]
and then also
\[-a_i^T x + b_i < 0.\]
This leads to
\[h_i(x) = 0 \text{ for } x \not\in (H_i)^{\delta_i}.\]
For \( x \in (H_i)^{\delta_i} \setminus H_i \) we can conclude, that
\[-a_i^T x + b_i + \delta_i \geq 0, \text{ but } -a_i^T x + b_i < 0,\]
which leads to
\[h_i(x) = 1/\delta_i \cdot (-a_i^T x + b_i + \delta_i) \in [0, 1).\]
Therefore we can conclude, that
\[1_{(H_i)^{\delta_i}}(x) \leq h_i(x) \leq 1_{(H_i)^{\delta_i}}(x) \text{ for all } x \in \mathbb{R}^d.\]
This implies that for \( \delta = (\delta_1, \ldots, \delta_{K_1}) \) and polytopes
\[P = \{ x \in \mathbb{R}^d : a_i^T x \leq b_i, i = 1, \ldots, K_1 \}\]
\[P_\delta = \{ x \in \mathbb{R}^d : a_i^T x \leq b_i - \delta_i, i = 1, \ldots, K_1 \}\]
\[P^\delta = \{ x \in \mathbb{R}^d : a_i^T x \leq b_i + \delta_i, i = 1, \ldots, K_1 \}\]
we have
\[1_{P_\delta}(x) \leq \prod_{i=1}^{K_1} h_i(x) \leq 1_{P^\delta}(x) \text{ for all } x \in \mathbb{R}^d.\]
We see that \( \prod_{i=1}^{K_1} h_i(x) \) can be expanded in a linear combination of \( 2^{K_1} \) functions of \( B_{n,K_1}^* \); if we choose \( J_2 = \{ 1, \ldots, K_1 \}, (\alpha_{k,1}, \ldots, \alpha_{k,d})^T = \frac{-a_k}{\delta_k} \) and \( \gamma_{k,j} = \frac{-b_k - \delta_k}{\alpha_{k,j} d} \) or \( \gamma_{k,j} = \frac{-b_k}{\alpha_{k,j} d} \). Thus we have shown: For any polytope \( P = \{ x \in \mathbb{R}^d : a_i^T x \leq b_i, i = 1, \ldots, K_1 \} \) there exist basis functions \( B_1^{(\text{trunc})}, \ldots, B_{2K_1}^{(\text{trunc})} \in \mathcal{B}_{n,K_1}^* \) and coefficients \( c_1, \ldots, c_{2K_1} \in \{-1, 1\} \) such that
\[1_{P_\delta}(x) \leq \sum_{k=1}^{2K_1} c_k \cdot B_k^{(\text{trunc})}(x) \leq 1_{P^\delta}(x) \text{ for all } x \in [-a, a]^d.\]
In the second step of the proof we show how we can approximate a \((p, C)\)-smooth function (in case \( q \leq M \)) by a linear combination of some tensor product B-spline basis, i.e. functions of the form
\[B_{j,M,t}(x) := \prod_{v=1}^{d} B_{j,v,M,t_v}(x^{(v)})\]
with \( j = (j_1, \ldots, j_d) \in \{-M, -M + 1, \ldots, K - 1\}^d \), \( t = (t_1, \ldots, t_d) \) such that \( t_v = \{t_{v,k}\}_{k=-M+1,\ldots,K+M} \) and \( t_{v,k} = -a + k \cdot \frac{2}{K} \) (\( v \in \{1, \ldots, d\}, k \in \mathbb{Z} \)) for some fixed \( K \in \mathbb{N} \) and \( B_{j,v,M,t_v} : \mathbb{R} \to \mathbb{R} \) as in Definition 4. Choose \( a \geq 1 \) such that \( \text{supp}(X) \subseteq [-a, a]^d \). Let \( f : \mathbb{R}^d \to \mathbb{R} \) be a \((p, C)\)-smooth function. If the spline degree \( M \in \mathbb{N} \) fulfills the condition \( M \geq q \) and we choose a knot sequence \( t_{v,k} = -a + k \cdot \frac{2}{K} \) (\( v \in \{1, \ldots, d^*\}, k \in \mathbb{Z} \)) for some fixed \( K \in \mathbb{N} \), standard results from the theory of B-splines (cf., e.g., Theorems 15.1 and 15.2 in Győrfi et al. (2002) and Theorem 1 in Kohler (2014)) imply that there exist \( b_j \in \mathbb{R} \) which are bounded in absolute value by some constant times \( \|f\|_\infty \), such that

\[
|f(x) - \sum_{j \in \{-M, \ldots, K-1\}^d} b_j \cdot B_{j,M,t}(x)| \leq c_{37} \cdot \left(\frac{2a}{K}\right)^p \quad \text{for all } x \in [-a, a]^d.
\]

In the third step of the proof we will use Theorem 1 together with the results of the previous two steps in order to show the assertion. Application of Theorem 1 yields

\[
\mathbb{E} \int |m_n(x) - m(x)|^2 P_X(dx) \leq (\log n)^3 \inf_{I \in \mathbb{N}, B_1, \ldots, B_T \in \mathbb{B}_{n,M,K_1}} \left( c_0 \cdot \frac{I}{n} + \min_{(a_k)_{k=1}^J, I \in [-c_4 \cdot n, c_4 \cdot n]^J} \int |\sum_{k=1}^J a_k \cdot B_k(x) - m(x)|^2 P_X(dx) \right).
\]

Hence it suffices to show that there exist \( J \in \mathbb{N}, a_k \in [-c_4 \cdot n, c_4 \cdot n] \) and \( B_k \in \mathbb{B}_{n,M,K_1}^* \) \((k = 1, \ldots, J)\) such that

\[
\frac{J}{n} + \int |\sum_{k=1}^J a_k \cdot B_k(x) - m(x)|^2 P_X(dx) \leq c_{38} \cdot n^{-\frac{2p}{2p+1d^*}}.
\]

By the assumption of the theorem there exist \( K_2 \in \mathbb{N} \), polytopes \( P_1, \ldots, P_{K_2} \subset \mathbb{R}^d \), \((p, C)\)-smooth and bounded functions \( f_1, \ldots, f_{K_2} : \mathbb{R}^d \to \mathbb{R} \) and subsets \( J_1, \ldots, J_{K_2} \subset \{1, \ldots, d\} \) of cardinality at most \( d^* \) such that

\[
\sum_{k=1}^{K_2} f_k(x_{J_k}) \cdot 1_{(P_k)_{\delta_k}}(x) \leq m(x) \leq \sum_{k=1}^{K_2} f_k(x_{J_k}) \cdot 1_{(P_k)_{\delta_k}}(x)
\]

holds for all \( x \in [-a, a]^d \).

First we show that we can approximate \( m(x) \) by a linear combination of our basis function in (18) in case

\[
x \in \mathbb{R}^d \setminus \left( \bigcup_{k=1}^{K_2} (P_k)_{\delta_k} \setminus (P_k)_{\delta_k} \right) \cap [-a, a]^d.
\]

Here we have

\[
m(x) = \sum_{k=1}^{K_2} f_k(x_{J_k}) \cdot 1_{(P_k)_{\delta_k}}(x).
\]
By the first step of the proof there exist $c_{k,j} \in \{-1,1\}$ ($k = 1, \ldots, K_2, j = 1, \ldots, 2^{K_1}$) and $B_{k,1}^{(\text{trunc})}, \ldots, B_{k,2^{K_1}}^{(\text{trunc})} \in B_{n,K_1}^*$, such that

$$\sum_{j=1}^{2^{K_1}} c_{k,j} \cdot B_{k,j}^{(\text{trunc})}(x) = 1 \text{ for } x \in (P_k)_{\delta_k}$$

and

$$\sum_{j=1}^{2^{K_1}} c_{k,j} \cdot B_{k,j}^{(\text{trunc})}(x) = 0 \text{ for } x \notin (P_k)_{\delta_k}$$

for some $k \in \{1, \ldots, K_2\}$. By the second step of the proof each $f_k(x_{J_0})$ ($k = 1, \ldots, K_2$) can be approximated by a linear combination of a tensor product B-Spline $(B_{1,M,t})_{j \in \{-M,-M+1,\ldots,K-1\}^{d^*}}$ with $t$ chosen as in the second step. Remark that we replace $d$ by $d^*$, since $f_k$ depends only on a maximum of $d^*$ input coefficients. Set

$$\bar{m}(x) = \sum_{k=1}^{K_2} \left( \sum_{j=1}^{2^{K_1}} c_{k,j} \cdot B_{k,j}^{(\text{trunc})}(x) \right) \cdot \left( \sum_{j \in \{-M,-M+1,\ldots,K-1\}^{d^*}} b_{j,k} \cdot B_{j,M,t}(x) \right)$$

with $|b_{k,j}| \leq c_{38} \cdot \max_k \|f_k\|_\infty$ ($k = 1, \ldots, K_2, j \in \{-M,-M+1,\ldots,K-1\}^{d^*}$),

$B_{1,M,t}, \ldots, B_{K_2,2^{K_1} \cdot (M+K)^{d^*}} \in B_{n,M,K_1}^*$,

$\tilde{c}_k \in [-c_{38} \cdot \max_k \|f_k\|_\infty, c_{38} \cdot \max_k \|f_k\|_\infty]$ ($k = 1, \ldots, K_2 \cdot 2^{K_1} \cdot (M+K)^{d^*}$).

Then it follows

$$|\bar{m}(x) - m(x)| \leq c_{39} \cdot K_2 \cdot \left( \frac{2a}{K} \right)^p$$

for

$$x \in \mathbb{R}^d \setminus \left( \bigcup_{k=1}^{K_2} (P_k)_{\delta_k} \setminus (P_k)_{\delta_k} \right) \cap [-a,a]^d.$$

Now we choose $K = \left\lceil n^{\frac{d^*}{p+d^*}} \right\rceil$ and set $J = K_2 \cdot 2^{K_1} \cdot (c_{40} \cdot \left\lceil n^{\frac{d^*}{p+d^*}} \right\rceil)^{d^*}$ with $c_{40} > 0$ suitably large. With the previous result we can conclude that there exist $B_1, \ldots, B_J \in B_{n,M,K_1}^*$ and $\gamma_1, \ldots, \gamma_J \in [-c_{38} \cdot \max_k \|f_k\|_\infty, c_{38} \cdot \max_k \|f_k\|_\infty]$ such that for any

$$x \in \mathbb{R}^d \setminus \left( \bigcup_{k=1}^{K_2} (P_k)_{\delta_k} \setminus (P_k)_{\delta_k} \right) \cap [-a,a]^d,$$
the following inequality holds:

\[
\left| \sum_{j=1}^{J} \gamma_j \cdot B_j(x) - m(x) \right| \leq c_{41} \cdot K_2 \cdot \left( \frac{1}{n^{\frac{2p+2\alpha}{p}} \cdot n^{\frac{d}{p}}} \right)^p.
\]

Additionally, we can conclude, that

\[
\left| \sum_{j=1}^{J} \gamma_j \cdot B_j(x) \right| \leq \sum_{k=1}^{K_2} \left| \sum_{j \in \{-M,-M+1,\ldots,K-1\}^d} b_{k,j} \cdot B_{j,M,t}(x) \right|
\leq \sum_{k=1}^{K_2} \left| \sum_{j \in \{-M,-M+1,\ldots,K-1\}^d} b_{k,j} \cdot B_{j,M,t}(x) - f_k(x_{J_k}) \right| + \max_k \|f_k\|_{\infty}
\leq c_{42}.
\]

This together with the assumed \( P_X \)-border \( \frac{1}{n} \) of the Theorem implies

\[
\frac{J}{n} + \int \frac{1}{n} \left| \sum_{k=1}^{K_2} b_{k,j} \cdot B_{j,M,t}(x) \right|^2 P_X(dx)
\leq c_{43} \cdot n^{-\frac{2p}{2p+2\alpha}} + c_{44} \cdot P_X \left( \bigcup_{k=1}^{K_2} (P_k)^{d_k} \setminus (P_k)^{\delta_k} \right) \cap [-a,a]^d
\leq c_{43} \cdot n^{-\frac{2p}{2p+2\alpha}} + c_{44} \cdot \frac{1}{n} \leq c_{45} \cdot n^{-\frac{2p}{2p+2\alpha}}.
\]

\( \square \)