NONPARAMETRIC APPROXIMATION OF CONDITIONAL EXPECTATION OPERATORS

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Abstract. Given the joint distribution of two random variables $X$ and $Y$ on some second countable locally compact Hausdorff space, we investigate the statistical approximation of the $L^2$-operator $P$ defined by $[Pf](x) := \mathbb{E}[f(Y) \mid X = x]$ under minimal assumptions. By modifying its domain, we prove that $P$ can be arbitrarily well approximated in operator norm by Hilbert–Schmidt operators acting on a reproducing kernel Hilbert space. This fact allows to estimate $P$ uniformly by finite-rank operators over a dense subspace even when $P$ is not compact. In terms of modes of convergence, we thereby obtain the superiority of kernel-based techniques over classically used parametric projection approaches such as Galerkin methods. This also provides a novel perspective on which limiting object the nonparametric estimate of $P$ converges to. As an application, we show that these results are particularly important for a large family of spectral analysis techniques for Markov transition operators. Our investigation also gives a new asymptotic perspective on the so-called kernel conditional mean embedding, which is the theoretical foundation of a wide variety of techniques in kernel-based nonparametric inference.

1. Introduction
We consider two random variables $X, Y$ taking values in a measurable space $(E, \mathcal{F}_E)$ where $E$ is a second countable locally compact Hausdorff space and $\mathcal{F}_E$ its Borel $\sigma$-field. Let $(\Omega, \mathcal{F}, \mathbb{P})$ be the underlying probability space with expectation operator $\mathbb{E}$. Let $\pi$ denote the the pushforward of $\mathbb{P}$ under $X$, i.e., $X \sim \pi$ and let $L^2(E, \mathcal{F}_E, \pi; \mathbb{R}) = L^2(\pi)$ be the space of real-valued Lebesgue square integrable functions on $(E, \mathcal{F}_E)$ with respect to $\pi$. Analogously, define $\nu$ as the pushforward of $\mathbb{P}$ under $Y$ on $E$, i.e, $Y \sim \nu$. Our goal is to perform a nonparametric estimation of the conditional expectation operator $P: L^2(\nu) \to L^2(\pi)$ defined by

$$[Pf](x) := \mathbb{E}[f(Y) \mid X = x] = \int_E f(y) p(x, dy),$$

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where \( p : E \times \mathcal{F}_E \to \mathbb{R}_+ \) is the Markov kernel which describes a regular version of the distribution of \( Y \) conditioned on \( X \) in terms of

\[
P[Y \in A \mid X = x] = \int_A p(x, dy) = p(x, A)
\]

for all \( x \in E \) and events \( A \in \mathcal{F}_E \). We will introduce additional notation and details as well as appropriate assumptions in Section 4.

**Scope of this work.** We derive a natural and self-contained theory of the approximation of \( P \) over functions in a reproducing kernel Hilbert space (RKHS) which is densely embedded into the domain of \( P \). Our analysis shows that the approximation of \( P \) is strongly connected to recently developed concepts in RKHS-based inference and statistical learning such as the kernel mean embedding \([4, 51]\), maximum mean discrepancy \([22, 48]\) and the conditional mean embedding \([24, 43]\), which allows to extend our theory to several practical directions such as hypothesis testing, filtering and spectral analysis for Markov kernels.

We will focus on deriving approximation-theoretic results instead of a statistical analysis of convergence rates in our investigation. However, we show that convergence results can be carried over from recent results for regularized least squares regression with infinite-dimensional output variables due to Li et al. \([37]\) and Mollenhauer et al. \([40]\).

**Example 1.1 (Data-driven approximation of Markov transition operators).** As a practical application, we argue that our theory provides a statistical model for a well-known family of numerical spectral analysis techniques for Markov transition operators, which we highlight in the following example.

The above scenario is of particular practical interest when \( Y := X_{t+\tau} \) and \( X := X_t \) for some stationary Markov process \((X_t)_{t \in \mathbb{R}}\) on the state space \((E, \mathcal{F}_E)\), as in this case \( \pi = \nu \) and \( P \) given by

\[
[P f](x) = \mathbb{E}[f(X_{t+\tau}) \mid X_t = x]
\]

is the Markov transition operator with respect to the time lag \( \tau > 0 \).

In the context of Markov processes and dynamical systems, it is known that the spectrum of \( P \) and the associated eigenfunctions determine crucial properties of the underlying dynamics such as ergodicity, speed of mixing, the decomposition of the state space into almost invariant (so-called metastable) components and many more \([11, 12, 13, 44, 45, 33, 34]\).

As such, the operator \( P \) is empirically approximated in a wide variety of applied scientific disciplines by performing a projection onto finite-dimensional subspaces of \( L^2(\pi) \) \([36, 16, 14, 27, 47, 57, 59, 30, 31]\). That is, given an \( n \)-dimensional subspace \( V_n \subset L^2(\pi) \cap L^2(\nu) \) spanned by a dictionary of basis elements, a Monte Carlo quadrature based on observational data is performed on \( V_n \) to obtain the empirical finite-rank operator \( \tilde{P}_n \) as an estimate of the Galerkin-approximation \( P_n := \Pi_{\pi,n}P\Pi_{\nu,n} \). Here, \( \Pi_{\pi,n} \) and \( \Pi_{\nu,n} \) are the the orthogonal projection operators onto \( V_n \) acting on \( L^2(\pi) \) and \( L^2(\nu) \), respectively. Under the assumption of ergodicity, one typically obtains \( \tilde{P}_n \to P_n \) almost surely by some version of Birkhoff’s ergodic theorem \([30]\). From a statistical perspective, these methods can be regarded as parametric models, the parameter choice being the fixed basis functions.
spanning the ansatz space $V_n$. By increasing the number of spanning elements, a convergence of the Galerkin approximation $P_n$ to the real operator $P$ in only the strong operator topology as $n \to \infty$ can generally be obtained [35]. In practice, the above methods are typically aimed at performing an empirical spectral analysis of $P$, i.e., spectral properties of $P_n$ are computed and used as an approximation of the spectral properties of $P$. It is well-known that most desirable spectral convergence results require a convergence in operator norm [9]. The spectral convergence of the parametric approaches mentioned above is therefore ultimately limited by the pointwise convergence of numerical projection methods [26]. As a nonparametric counterpart of the given parametric methods, there exist popular RKHS-based versions where the basis functions are adapted to the data [60, 32]. For these methods, one may hope that they allow for stronger modes of convergence than the classical projection methods. However, it has not been shown yet which object is actually approximated in the infinite-sample limit, as the asymptotics are significantly more complicated in this case. Our theory solves this problem and confirms that the overall convergence is stronger than in the parametric case under mild assumptions. The strength of this result comes at the price of requiring to restrict the domain of the operator onto an RKHS. Whether relevant objects, such as eigenfunctions, of the original operator are contained in this space, is in general an open question.

**Structure of this paper.** This work is structured as follows. We delineate related theoretical work in the field of nonparametric statistical inference in Section 2. For better accessibility, we present our main results from a high-level viewpoint in Section 3. Section 4 contains the mathematical preliminaries and detailed assumptions. We prove our main results in Section 5 along some additional findings and elaborate on their implications from a theoretical perspective. In Section 6, we outline the empirical estimation in the context of inverse problems and regularization theory, which we investigate in detail for the Tikhonov–Phillips case in Section 7. We revisit our example of Markov transition operators in Section 8 and conclude with a brief outlook on potential future research in Section 9.

2. Related work

This work is inspired by recent development in RKHS-based statistical inference. Although our investigation is targeted at creating a more general mathematical perspective from an approximation viewpoint, we make use of the theoretical tools which were originally developed in this context. We therefore highlight the most important work which impacted our analysis.

Over the last years, the theory of RKHS-based inference and the kernel mean embedding (KME)[51] spawned a vast variety of methods in various statistical disciplines. In this context, a nonparametric approximation of the conditional mean operation $(x, f) \mapsto \mathbb{E}[f(Y) \mid X = x]$ for functions $f$ in some RKHS $\mathcal{H}$ over $E$ was developed by Song et al. [52] as a purely linear-algebraic concept under the name conditional mean embedding (CME). This idea has since been used as the theoretical backbone for methods in Bayesian analysis, graphical models, time series analysis, spectral analysis and dimensionality reduction, filtering, reinforcement learning and many more; we refer to the overview by Muandet et al. [41] for a non-exhaustive selection of applications.

Although the CME as described by Song et al. [52] performs well in applications, the mathematical assumptions imposed in the original work are typically violated; this has been thoroughly examined
by Klebanov et al. [28]. The foundational problems in the theory of the CME led to an investigation of the approximation of RKHS-valued conditional Bochner expectations from a regression perspective. In particular, [24] show that the empirical Tikhonov–Phillips solution of a regularized least squares regression problem in a vector-valued reproducing kernel Hilbert space coincides with the empirical estimate derived by Song et al. [52]. Additionally, [25] propose to use the same estimate for the approximation of linear operators in a very broad sense but do not offer an asymptotic perspective of this idea.

Park and Muandet [43] extend the asymptotic regression theory of the CME in the framework of regularised least squares regression in a vector-valued reproducing kernel Hilbert space (vRKHS) with infinite-dimensional response variable [37, 40]. Klebanov et al. [29] extend the operator-theoretic interpretation of the CME. In particular, they prove existence of an operator on an RKHS which expresses the conditional mean under the assumption that the true conditional mean function is a member of a corresponding tensor product space.

Concluding the overall picture of the aforementioned work: while the regression perspective of the CME [24, 43] allows to consider asymptotic interpretations and prove convergence results, it has the fundamental drawback that the algebraically interesting operator-theoretic perspective of $P$ is not present. Even more so, the estimation of spectral properties of $P$ (for example in the case of Markov operators or for dimensionality reduction purposes) is impossible. Conversely, the operator-theoretic formulation of the CME [52, 28, 29] lacks an asymptotic perspective and suffers from complex interdependencies of various assumptions [28], severely impeding a theoretical mathematical analysis. Additionally, the approximation viewpoint in the $L^2$-operator context has not been investigated yet. We will see that this approximation admits a natural perspective in terms of the maximum mean discrepancy between the underlying Markov kernels.

Regarded in the context of the CME, our results can be interpreted as the missing link between the recent work of Klebanov et al. [29] and [43]. In particular, we provide an asymptotic approximation perspective in the operator-theoretic context of conditional expectations. On our way, we moreover improve a surrogate risk bound used by Grünewälder et al. [24] and Park and Muandet [43] which serves as the theoretical foundation for the regression perspective of the CME. However, our results are formulated in a more general perspective in terms of the numerical approximation of linear operators and can certainly be regarded outside of the context of the previously mentioned work on the CME.

3. Main results

We will briefly outline some main results and the general content of this work. All discussed concepts, mathematical preliminaries and assumptions will be introduced in Section 4. The results presented below are restated and proven in Section 5 with more attention to detail—including a careful discussion of the assumptions.

As previously mentioned, we aim to approximate $P$ over a separable reproducing kernel Hilbert space $\mathcal{H}$ consisting of functions from $E$ to $\mathbb{R}$ generated by the canonical feature map $\varphi : E \to \mathcal{H}$. We will choose the space $\mathcal{H}$ such that is is a subset of $C_0(E)$, i.e., the space of continuous real-valued functions which vanish at infinity [8]. Additionally, we choose $\mathcal{H}$ such that it can be continuously
embedded into $L^2(\pi)$ as well as $L^2(\nu)$. That is, the inclusion operator $i_\pi : \mathcal{H} \to L^2(\pi)$ defined by $f \mapsto [f]_{L^2(\pi)}$ and the analogously defined inclusion $i_\nu : \mathcal{H} \to L^2(\nu)$ are bounded [55]. Moreover, we will generally assume that $\mathcal{H}$ is dense in both $L^2(\pi)$ and $L^2(\nu)$. This property is called $L^2$-universality [8, 54].

Remark 3.1 (Inclusion operators and notation). We will sometimes suppress the inclusion operators $i_\pi$ and $i_\nu$ in our notation when the context is clear. In particular, for $f \in \mathcal{H}$ we will simply write $\|f\|_{L^2(\nu)}$ instead of $\|i_\nu f\|_{L^2(\nu)}$. Furthermore, under the above assumptions, we may understand the operator $P_{i_\nu} : \mathcal{H} \to L^2(\pi)$ as a conditional expectation operator acting on functions of $\mathcal{H}$ via

$$[P_{i_\nu} f](x) = \mathbb{E}[f(Y) \mid X = x] \in L^2(\pi) \quad \text{for } f \in \mathcal{H}$$

(3.1)

and use the norm of $\mathcal{H}$ on its domain. By abuse of notation, we may write $P : \mathcal{H} \to L^2(\pi)$ instead of $P_{i_\nu}$ for the operator in (3.1). We will emphasize which version of $P$ we refer to by simply distinguishing between $P : \mathcal{H} \to L^2(\pi)$ and $P : L^2(\nu) \to L^2(\pi)$. We write out the corresponding operator norms $\|P\|_{\mathcal{H} \to L^2(\pi)}$ and $\|P\|_{L^2(\nu) \to L^2(\pi)}$ to prevent confusion. Note that by boundedness of $i_\nu$, we have $\|P\|_{\mathcal{H} \to L^2(\pi)} \leq \|i_\nu\| \|P\|_{L^2(\nu) \to L^2(\pi)}$. Similarly, for every bounded operator $A : \mathcal{H} \to \mathcal{H}$ we can consider the bounded operator $i_\pi A$ from $\mathcal{H}$ to $L^2(\pi)$, which we will also abbreviate as $A : \mathcal{H} \to L^2(\pi)$. At this point, it is worth mentioning that functions in $\mathcal{H}$ are generally defined pointwise, while elements of $L^2(\pi)$ are equivalence classes of $\pi$-a.e. equivalent functions.

Remark 3.2 ($P : \mathcal{H} \to L^2(\pi)$ is always Hilbert–Schmidt). It is known that under the assumptions above, the inclusions $i_\pi$ and $i_\nu$ are Hilbert–Schmidt operators [55, Chapter 4.3]. Therefore, the operator $P : \mathcal{H} \to L^2(\pi)$ is Hilbert–Schmidt (and hence compact), independently of the fact whether $P : L^2(\nu) \to L^2(\pi)$ is Hilbert–Schmidt or not. Intuitively, the approximation of $P$ over functions in $\mathcal{H}$ in operator norm is therefore generally possible with finite-rank operators from $\mathcal{H}$ to $L^2(\pi)$. Since we cannot efficiently impose the class of Hilbert–Schmidt operators from $\mathcal{H}$ to $L^2(\pi)$ as a nonparametric hypothesis space in practical applications, we now provide a more suitable approximation theory for practical scenarios. The following result shows that we may actually restrict ourselves to the class of Hilbert–Schmidt operators mapping from the space $\mathcal{H}$ to itself and still expect an approximation of $P : \mathcal{H} \to L^2(\pi)$ up to an arbitrary degree of accuracy.

Theorem 3.3 (Approximation by Hilbert–Schmidt operators). If there exists a reproducing kernel Hilbert space $\mathcal{H} \subset C_0(E)$ which is densely and continuously embedded into both $L^2(\pi)$ and $L^2(\nu)$, then for every $\delta > 0$, there exists a Hilbert–Schmidt operator $A : \mathcal{H} \to \mathcal{H}$, such that

$$\|A - P\|_{\mathcal{H} \to L^2(\pi)} < \delta.$$
stronger than the norm $\|\cdot\|_{L^2(\nu)}$. Hence, the continuous extension to $A : L^2(\nu) \to \mathcal{H}$ via the known construction for bounded operators [58, Theorem 4.5] is generally not compact. This can equivalently be seen by the fact that $i_\nu$ does generally not admit a globally defined bounded inverse. We visualize Theorem 3.3 in Figure 1.

(2) The assumptions on $\mathcal{H}$ are not restrictive, as they are well examined in statistical learning theory and often satisfied for particular RKHSs used in practice. It is actually sufficient to only require that $\mathcal{H}$ is dense in $L^2(\rho)$ for any probability measure $\rho$ on $(E, \mathcal{F}_E)$, as this implies denseness in both $L^2(\pi)$ and $L^2(\nu)$. We address these topics in detail in Section 4.

(3) We will later also see under which requirements there exists a Hilbert–Schmidt operator $A : \mathcal{H} \to \mathcal{H}$ such that $\|A - P\|_{\mathcal{H} \to L^2(\pi)} = 0$.

![Figure 1.](image)

**Figure 1.** Nonparametric approximation of $P$ over functions in $\mathcal{H}$ by a Hilbert–Schmidt operator $A \in S_2(\mathcal{H})$. Theorem 3.3 shows that $P i_\nu \approx i_\pi A$ to arbitrary accuracy in the associated operator norm. The operator $A$ is approximated by finite-rank operators on $\mathcal{H}$ in Corollary 3.5.

**Corollary 3.5.** Under the assumptions of Theorem 3.3, there exists a sequence of finite-rank operators $(A_n)_{n \in \mathbb{N}}$ from $\mathcal{H}$ to $\mathcal{H}$ such that $\|A_n - P\|_{\mathcal{H} \to L^2(\pi)} \to 0$ as $n \to \infty$.

As we will prove, such a sequence $(A_n)_{n \in \mathbb{N}}$ can be almost surely computed in practice by performing a nonparametric regression based on a linear space consisting of functions mapping from $E$ to $\mathcal{H}$ given by

$$\mathcal{G} = \{ A \varphi(\cdot) : E \to \mathcal{H} \mid A : \mathcal{H} \to \mathcal{H} \text{ is Hilbert–Schmidt} \}.$$ 

One can show that the space $\mathcal{G}$ is actually a vector-valued reproducing kernel Hilbert space [7, 8] consisting of $\mathcal{H}$-valued Bochner square integrable functions. This fact connects our theory directly to the aforementioned work on conditional mean embeddings. We show that the approximation of $P$ in the norm $\|\cdot\|_{\mathcal{H} \to L^2(\pi)}$ admits a natural measure-theoretic interpretation in terms of the well-known maximum mean discrepancy [23, 48], paving the way for nonparametric hypothesis tests based on $P$.

The next result is the theoretical foundation for Theorem 3.3 and will allow us to construct an estimator of $P : \mathcal{H} \to L^2(\pi)$ (see Section 6). It shows how the approximation of $P$ is related to the approximation of a conditional Bochner expectation and improves surrogate risk bounds used by Grünewälder et al. [24] and Park and Muandet [43] in the context of the CME (see Remark 5.8 for details).
Theorem 3.6 (Regression and conditional mean approximation). Under the assumptions of Theorem 3.3, we have for every Hilbert–Schmidt operator \( A : \mathcal{H} \to \mathcal{H} \) that
\[
\|A - P\|_{\mathcal{H} \to L^2(\pi)}^2 \leq \mathbb{E} \left[ \|F_p(X) - A^* \varphi(X)\|_{\mathcal{H}}^2 \right] = \|F_p - A^* \varphi(\cdot)\|_{L^2(E,F_E,\pi;\mathcal{H})}^2,
\]
where \( F_p = \mathbb{E}[\varphi(Y) \mid X = \cdot] \in L^2(E,F_E,\pi;\mathcal{H}) \) is any regular version of the \( \mathcal{H} \)-valued conditional Bochner expectation \( \mathbb{E}[\varphi(Y) \mid X] \in L^2(\Omega,F,P;\mathcal{H}) \). The given bound is sharp.

Remark 3.7. In fact, the above result actually holds under less strict assumptions, which we will see in Section 5.

As is well-known in statistical learning theory, the right hand side of the bound in Theorem 3.6 is exactly the so-called excess risk \( R(F) - R(F_p) \) of the infinite-dimensional least squares regression problem of finding \( \arg\min_{F \in \mathcal{G}} R(F) \), where
\[
R(F) := \mathbb{E} \left[ \|\varphi(Y) - F(X)\|_{\mathcal{H}}^2 \right] \quad \text{for } F(\cdot) = A^* \varphi(\cdot).
\]
In particular, the risk \( R(F) \) allows for the decomposition
\[
R(F) = \|F_p - F\|_{L^2(E,F_E,\pi;\mathcal{H})}^2 + R(F_p)
\]
with the irreducible error term \( R(F_p) \). This puts the approximation of \( P \) in line with the formalism developed for regularized least squares regression with reproducing kernels which was established in a series of highly influential papers [6, 3, 61] and its connection to inverse problems in Hilbert spaces. We refer the reader to Blanchard and Mücke [5] and the references therein for a more detailed overview.

In particular, by employing a generic regularization strategy \( g_\lambda \) for a regularization parameter \( \lambda > 0 \), such as for example Tikhonov–Phillips regularization, spectral cutoff or Landweber iteration (see Engl et al. [20]), we obtain a regularized solution to the above regression problem via
\[
F_\lambda := g_\lambda(T) L^{\pi}_p F_p \in \mathcal{G},
\]
where \( T : \mathcal{G} \to \mathcal{G} \) is the generalized kernel covariance operator (see Section 4.6.2) of the space \( \mathcal{G} \) associated with \( X \) and \( L^{\pi}_\pi : \mathcal{G} \to L^2(E,F_E,\pi;\mathcal{H}) \) is the inclusion operator of \( \mathcal{G} \) into the space of Bochner square integrable functions \( L^2(E,F_E,\pi;\mathcal{H}) \).

Since \( T \) plays a crucial role in the underlying inverse problem, we also show that the action of \( T \) on \( \mathcal{G} \) admits a dual interpretation in terms of composition operators acting on the class of Hilbert–Schmidt operators on \( \mathcal{H} \). For the special case that \( g_\lambda \) describes Tikhonov–Phillips regularization, this theory lets us obtain a closed form expression of the regularized solution in terms of the kernel covariance operators \( C_{XX} \) and \( C_{XY} \) on \( \mathcal{H} \). We confirm this solution to be the adjoint of the CME first derived by Song et al. [52] given by \( A_\lambda = (C_{XX} + \lambda \text{Id}_{\mathcal{H}})^{-1} C_{XY} \) without the limiting assumptions imposed in the original work. Although this statement does not come as a surprise, it has never been proven in any of the aforementioned papers on the CME. Our results can be interpreted as the population analogue of a similar statement for the empirical case derived by Grünewälder et al. [24] (see Section 7.2).
By performing the empirical discretization of the above operators and problem (3) based on a finite set of observations \( z = ((X_1, Y_1), \ldots, (X_n, Y_n)) \) sampled iid from \( L(X,Y) \) in terms of the sampling operator approach [49, 50], we obtain a regularized empirical solution \( F_{\lambda,z}(\cdot) = A_{\lambda,z}^* r(\cdot) \).

Theorem 3.6 shows that the convergence \( F_{\lambda,z} \to F_\nu \) in \( L^2(E, \mathcal{F}_E, \nu; \mathcal{H}) \) for \( n \to \infty \) with a suitable regularization scheme \( \lambda = \lambda(n) \) implies convergence of \( A_{\lambda,z} \to P \) in the norm \( \| \|_{\mathcal{H}^* \to L^2(\nu)} \).

## 4. Preliminaries and Assumptions

We give a concise overview of the needed mathematical background.

### 4.1. Measure, integration and Hilbert space operators

We briefly introduce the main concepts from measure theory and linear operators and analysis in Hilbert spaces. We refer the reader to Diestel and Uhl [15], Dunford and Schwartz [18, 19] and Dudley [17] for details.

For any topological space \( E \), we will write \( \mathcal{F}_E = \mathcal{B}(E) \) for its associated Borel field. For any collection of sets \( \mathcal{M}, \sigma(\mathcal{M}) \) denotes the intersection of all \( \sigma \)-fields containing \( \mathcal{M} \). For any \( \sigma \)-field \( \mathcal{F} \) and countable index set \( I \), we write \( \mathcal{F}^\otimes I \) as the product \( \sigma \)-field (i.e., the smallest \( \sigma \)-field with respect to which all coordinate projections on \( E^I \) are measurable). Note that since \( E \) is Polish (i.e., separable and completely metrizable), we have \( \mathcal{B}(E^I) = \mathcal{B}(E)^\otimes I \), i.e. the Borel field on the product space generated by the product topology and the product of the individual Borel fields are equal.

Put differently, the Borel field operator and the product field operator are compatible with respect to product spaces [17, Proposition 4.1.17]. Moreover, \( E^I \) equipped with the product topology is Polish.

In what follows, we write \( B \) for a separable real Banach space with norm \( \| \cdot \|_B \) and \( H \) for a separable real Hilbert space with inner product \( \langle \cdot, \cdot \rangle_H \). The expression \( \mathfrak{B}(B, B') \) stands for the Banach algebra of bounded linear operators from \( B \) to another Banach space \( B' \) and is equipped with the operator norm \( \| \cdot \| \). For the case \( B = B' \), we abbreviate \( \mathfrak{B}(B, B') = \mathfrak{B}(B) \). We will also write \( \| \cdot \| = \| \cdot \|_{B \to B'} \), if the choice of norms on the underlying spaces \( B, B' \) needs to be emphasized.

Let \( (\Omega, \mathcal{F}, \pi) \) be a measure space. For any separable Banach space \( B \), we let \( L^p(\Omega, \mathcal{F}, \pi; B) \) denote the space of strongly \( \mathcal{F} - \mathcal{F}_B \) measurable and Bochner \( p \)-integrable functions \( f: \Omega \to B \) for \( 1 \leq p \leq \infty \). In the case of \( B = \mathbb{R} \), we simply write \( L^p(\pi) := L^p(\Omega, \mathcal{F}, \pi; \mathbb{R}) \) for the standard space of real-valued Lebesgue \( p \)-integrable functions.

The expression \( H' \otimes H \) denotes the tensor product of Hilbert spaces \( H, H' \). The Hilbert space \( H' \otimes H \) is the completion of the algebraic tensor product with respect to the inner product \( \langle x'_1 \otimes x_1, x'_2 \otimes x_2 \rangle_{H' \otimes H} = \langle x'_1, x'_2 \rangle_{H'} \langle x_1, x_2 \rangle_H \) for \( x_1, x_2 \in H \) and \( x'_1, x'_2 \in H' \). We interpret the element \( x' \otimes x \in H' \otimes H \) as the linear rank-one operator \( x' \otimes x: H' \to H' \) defined by \( \tilde{x} \mapsto \langle \tilde{x}, x \rangle_H x' \) for all \( \tilde{x} \in H \). Whenever \( \{ e_i \}_{i \in I}, \{ e'_j \}_{j \in J} \) are complete orthonormal systems (CONSs) in \( H \) and \( H' \), \( \{ e'_j \otimes e_i \}_{i \in I, j \in J} \) is a CONS in \( H' \otimes H \). Thus, when \( H \) and \( H' \) are separable, \( H' \otimes H \) is separable.

For \( 1 \leq p < \infty \), the \( p \)-Schatten class \( S_p(H, H') \) consists of all compact operators \( A \) from \( H \) to \( H' \) such that the norm \( \| A \|_{S_p(H)} := \| \sigma(A) \|_{\ell_p} \) is finite. Here \( \| \sigma(A) \|_{\ell_p} \) denotes the \( \ell_p \) sequence space norm of the sequence of the strictly positive singular values of \( A \) indexed by the countable set \( J \), which we assume to be ordered nonincreasingly. We set \( S_\infty(H, H') \) to be the class
of compact operators from $H$ to $H'$ equipped with the operator norm and write $S_p(H) := S_p(H, H)$ for all $1 \leq p \leq \infty$. The spaces $S_p(H)$ are two-sided ideals in $\mathcal{B}(H)$. Moreover $\|A\|_{S_p(H, H')} \leq \|A\|_{S_q(H, H')}$ holds for $1 \leq p \leq q \leq \infty$, i.e., $S_p(H, H') \subseteq S_q(H, H')$. For $p = 2$, we obtain the Hilbert space of Hilbert–Schmidt operators from $H$ to $H'$ equipped with the inner product $\langle A_1, A_2 \rangle_{S_2(H, H')} = \text{Tr}(A_1^* A_2)$. For $p = 1$, we obtain the Banach space of trace class operators. The Schatten classes are the completion of finite-rank operators (i.e., operators in $\text{span}\{x' \otimes x \mid x \in H, x' \in H'\}$) with respect to the corresponding norm.

We will make frequent use of the fact that the tensor product space $H' \otimes H$ can be isometrically identified with the space of Hilbert–Schmidt operators from $H$ to $H'$, i.e., we have $S_2(H, H') \simeq H' \otimes H$. For elements $x_1, x_2 \in H$, $x'_1, x'_2 \in H'$, we have the relation $\langle x'_1 \otimes x_1, x'_2 \otimes x_2 \rangle_{H' \otimes H} = \langle x'_1 \otimes x_1, x'_2 \otimes x_2 \rangle_{S_2(H, H')}$, where the tensors are interpreted as rank-one operators as described above. This identification of tensors with as rank-one operators extends to $\text{span}\{x' \otimes x \mid x \in H, x' \in H'\}$ by linearity and defines a linear isometric isomorphism between $H' \otimes H$ and $S_2(H, H')$, which can also be seen by considering Hilbert–Schmidt operators in terms of their singular value decompositions. We will frequently switch in between these two viewpoints when considering Hilbert–Schmidt operators.

4.2. Joint and regular conditional distributions. In this paper, we will consider a second countable locally compact Hausdorff space $(E, \mathcal{F}_E)$ equipped with its Borel field. We need this technical setup to avoid dealing with measure-theoretic details later on.

We consider two random variables $X, Y$ defined on a common probability space $(\Omega, \mathcal{F}, \mathbb{P})$ taking values in $E$. We will assume without loss of generality that $(\Omega, \mathcal{F}, \mathbb{P})$ is rich enough to support all performed operations in this paper. For a finite number of random variables $X_1, \ldots, X_n$ defined with values in $E$, we write $\mathcal{L}(X_1, \ldots, X_n)$ for the finite-dimensional law, i.e., pushforward measure on $(E^n, \mathcal{B}(E^n))$. We write $X \overset{d}{=} Y$, if $X$ and $Y$ are equal in distribution, i.e., their laws are equal. Throughout this paper, we define $\pi := \mathcal{L}(X)$ and $\nu := \mathcal{L}(Y)$, i.e., we have $X \sim \pi$ and $Y \sim \nu$.

Let $p : E \times \mathcal{F}_E \to \mathbb{R}$ be a Markov kernel\footnote{We distinguish different notions of kernels in this paper. We will often refer to reproducing kernels/symmetric positive semidefinite kernels simply as kernel, while the kernel $p$ defining a conditional distribution will always be called Markov kernel.}, i.e., $p(x, \cdot)$ is a probability measure on $(E, \mathcal{F}_E)$ for every $x \in E$ and the map $E \ni x \mapsto p(x, \mathcal{A})$ is an $\mathcal{F}_E \times \mathbb{R}$ measurable function for every $\mathcal{A} \in \mathcal{F}_E$ such that

$$\mathbb{P}[Y \in \mathcal{A} \mid X = x] = \int_{\mathcal{A}} p(x, dy) = p(x, \mathcal{A})$$

for all $x \in E$ and events $\mathcal{A} \in \mathcal{F}_E$. The Markov kernel $p$ defines a so-called regular version of the above conditional distribution which allows to consider the fiberwise disintegration

$$\mathbb{P}[X \in \mathcal{A}, Y \in \mathcal{B}] = \int_{\mathcal{A}} p(x, \mathcal{B}) \, d\pi(x),$$

see Dudley [17, Theorem 10.2.1]. Such a Markov kernel $p$ exists always in our scenario, since the space $E$ is Polish [17, Theorem 10.2.2]. Additionally, two regular versions of the same conditional
distribution with corresponding Markov kernels \( p, p' \) coincide almost everywhere, i.e., we have \( p(x, \cdot) = p'(x, \cdot) \) for \( \pi \)-a.e. \( x \in E \).

Our goal is to nonparametrically estimate the conditional expectation operator \( P : L^2(\nu) \to L^2(\pi) \) defined by
\[
[Pf](x) := \mathbb{E}[f(Y) \mid X = x] = \int_E f(y) p(x, dy),
\]
which is a contractive linear map (and therefore bounded). In fact, this can easily be seen by making use of Jensen’s inequality for conditional expectations and considering
\[
\|Pf\|_{L^2(\pi)}^2 = \mathbb{E}[\mathbb{E}[f(Y) \mid X]^2] = \mathbb{E}[(f(Y))^2 \mid X] = \mathbb{E}[f(Y)^2] = \|f\|_{L^2(\nu)}^2.
\]

4.3. Vector-valued reproducing kernel Hilbert spaces. We will give a brief overview of the concept of a vector-valued reproducing kernel Hilbert space (vRKHS), i.e., a Hilbert space consisting of functions from a nonempty set \( E \) to a Hilbert space \( H \). Since the construction of such a space is quite technical, we will not cover all mathematical details here but rather introduce the most important properties. For a rigorous treatment of this topic, we refer the reader to Carmeli et al. [7] as well as Carmeli et al. [8].

**Definition 4.1 (Operator-valued psd kernel).** Let \( E \) be a nonempty set and \( H \) be a real Hilbert space. A function \( K : E \times E \to B(H) \) is called an operator-valued positive-semidefinite (psd) kernel, if \( K(x, x') = K(x', x)^* \) and all \( x, x' \in E \) and additionally for all \( n \in \mathbb{N}, x_1, \ldots, x_n \in E \) and \( \alpha_1, \ldots, \alpha_n \in \mathbb{R} \), we have
\[
\sum_{i,j=1}^n \alpha_i \alpha_j \langle h, K(x_i, x_j)h \rangle_H \geq 0 \quad \text{for all } h \in H.
\]

Let \( K : E \times E \to B(H) \) be an operator-valued psd kernel. For a fixed \( x \in E \) and \( h \in H \), we obtain a function from \( E \) to \( H \) via
\[
[K_x h](\cdot) := K(\cdot, x) h.
\]
We can now consider the set
\[
\mathcal{G}_{\text{pre}} := \text{span}\{K_x h \mid x \in E, h \in H\}
\]
and define an inner product on \( \mathcal{G}_{\text{pre}} \) by linearly extending the expression
\[
\langle K_x h, K_{x'} h' \rangle_{\mathcal{G}} := \langle h, K(x, x')h' \rangle_H. \tag{4.1}
\]
Let \( \mathcal{G} \) be the completion of \( \mathcal{G}_{\text{pre}} \) with respect to this inner product. We call \( \mathcal{G} \) the \( H \)-valued reproducing kernel Hilbert space or more generally the vRKHS induced by the kernel \( K \).

The space \( \mathcal{G} \) is a Hilbert space consisting of functions from \( E \) to \( H \) with the so-called reproducing property given by the identity
\[
\langle F(x), h \rangle_H = \langle F, K_x h \rangle_{\mathcal{G}}
\]
for all \( F \in \mathcal{G}, h \in H \) and \( x \in E \). Additionally, we have
\[
\|F(x)\|_H \leq \|K(x, x)\|^{1/2} \|F\|_{\mathcal{G}}, \quad x \in E
\]
for all $F \in \mathcal{G}$. When $K_x$ is understood as a linear operator from $H$ to $\mathcal{G}$ fixed $x \in E$, the inner product given by (4.1) implies that $K_x$ is a bounded operator for all $x \in E$. As a result, we can rewrite the reproducing property as

$$F(x) = K_x^*F$$

for all $F \in \mathcal{G}$ and $x \in E$. Therefore we obviously have

$$K_x^*K_{x'} = K(x, x'), \quad x, x' \in E$$

and the linear operators $K_x: \mathcal{H} \to \mathcal{G}$ and $K_x^*: \mathcal{G} \to \mathcal{H}$ are bounded with

$$\|K_x\| = \|K_x^*\| = \|K(x, x)\|^{1/2}.$$  

In this paper, we will deal with two very specific examples of psd kernels, which we will introduce in what follows.

4.3.1. $\mathbb{R}$-valued RKHS. When we identify the space of linear operators on $\mathbb{R}$ with $\mathbb{R}$ itself and consider a scalar-valued psd kernel $k: E \times E \to \mathbb{R}$ in the sense of Definition 4.1, we obtain the standard setting of the ($\mathbb{R}$-valued) reproducing kernel Hilbert space (RKHS; see Aronszajn [1]). The kernel $k$ satisfies $k(x, x') = k(x', x)$ for all $x, x' \in E$. We obtain a space $\mathcal{H}$ consisting of functions from $E$ to $\mathbb{R}$ with the properties

(i) $\langle f, k(x, \cdot) \rangle_\mathcal{H} = f(x)$ for all $f \in \mathcal{H}$ (reproducing property), and

(ii) $\mathcal{H} = \text{span}\{k(x, \cdot) \mid x \in E\}$, where the completion is with respect to the RKHS norm.

It follows in particular that $k(x, x') = \langle k(x, \cdot), k(x', \cdot) \rangle_\mathcal{H}$. The so-called canonical feature map $\varphi: E \to \mathcal{H}$ is given by $\varphi(x) := k(x, \cdot)$.

The space $\mathcal{H}$ has been thoroughly examined over the last decades and has numerous applications in statistics, approximation theory and machine learning. For details, we refer the reader to Berlinet and Thomas-Agnan [4] and Steinwart and Christmann [55].

Remark 4.2 (Notation). In what follows, $\mathcal{H}$ will always denote the $\mathbb{R}$-valued RKHS induced by the kernel $k: E \times E \to \mathbb{R}$ with corresponding canonical feature map $\varphi: E \to \mathcal{H}$ as described in this section. We will write small letters $f, g, h \in \mathcal{H}$ for $\mathbb{R}$-valued RKHS functions.

4.3.2. $\mathcal{H}$-valued vRKHS. Let $\mathcal{H}$ be the $\mathbb{R}$-valued RKHS induced by the kernel $k: E \times E \to \mathbb{R}$ as described in Section 4.3.1. Let $\text{Id}_\mathcal{H}$ be the identity operator on $\mathcal{H}$. We define the map $K: E \times E \to \mathcal{B}(\mathcal{H})$ with

$$K(x, x') := k(x, x')\text{Id}_\mathcal{H}$$

(4.2)

for all $x, x' \in E$. It is straightforward to show that $K$ is a psd kernel and therefore induces an $\mathcal{H}$-valued vRKHS $\mathcal{G}$ [see also 8, Example 3.3.(i)].
Remark 4.3 (Notation). In what follows, \( \mathcal{G} \) will always denote the \( \mathcal{H} \)-valued vRKHS induced by the kernel \( K : E \times E \rightarrow \mathcal{B}(\mathcal{H}) \) given by \( K(x, x') = k(x, x') \text{Id}_{\mathcal{H}} \) as described in this section. We will write capital letters \( F, G, H \in \mathcal{G} \) for \( \mathcal{H} \)-valued functions in order to distinguish them from real-valued functions \( f, g, h \in \mathcal{H} \).

4.4. Isomorphism between \( \mathcal{G} \) and \( S_2(\mathcal{H}) \). The foundation of our approach is given by the fact that elements of the vRKHS \( \mathcal{G} \) defined by the kernel \( K(x, x') = k(x, x') \text{Id}_{\mathcal{H}} \) can be interpreted as Hilbert–Schmidt operators on \( \mathcal{H} \). We again recall that the space of Hilbert–Schmidt operators \( S_2(\mathcal{H}) \) is isometrically isomorphic to the tensor product space \( \mathcal{H} \otimes \mathcal{H} \) via an identification of rank-one operators as elementary tensors. We will use the latter to state the result, since a formulation in this way is more natural.

Theorem 4.4 (\( \mathcal{G} \) is isomorphic to \( \mathcal{H} \otimes \mathcal{H} \)). Let \( \mathcal{H} \) be a scalar RKHS with corresponding kernel \( k \). Let \( \mathcal{G} \) be the vector-valued RKHS induced by the kernel \( K(x, x') := k(x, x') \text{Id}_{\mathcal{H}} \). The map \( \Theta \) defined on rank-one tensors in \( \mathcal{H} \otimes \mathcal{H} \) defining an \( \mathcal{H} \)-valued function on \( E \) by the relation

\[
[\Theta(f \otimes h)](x) := h(x)f = (f \otimes h)\varphi(x) = \langle h, \varphi(x) \rangle_{\mathcal{H}} f
\]

for all \( x \in E \) and \( f, h \in \mathcal{H} \) maps to \( \mathcal{G} \). Furthermore, extending \( \Theta \) to \( \mathcal{H} \otimes \mathcal{H} \) via linearity and completion yields an isometric isomorphism between \( \mathcal{H} \otimes \mathcal{H} \) and \( \mathcal{G} \).

A proof of Theorem 4.4 can be found in Carmeli et al. [8, Proposition 3.5 & Example 3.3(i)]. The isometric isomorphism

\[
\Theta : \mathcal{H} \otimes \mathcal{H} \rightarrow \mathcal{G}
\]

defined by (4.3) seems technical but actually becomes quite intuitive when one examines how the inner products of both spaces are connected via the kernels \( k \) and \( K \). We outline this connection briefly below.

Let \( x, x' \in E \) and \( h, h' \in \mathcal{H} \). We define \( F := K_x h \in \mathcal{G} \) and \( F' := K_{x'} h' \in \mathcal{G} \) and note that we can express the inner product in \( \mathcal{G} \) as

\[
\langle F, F' \rangle_{\mathcal{G}} = \langle K^*_x K_x h, h' \rangle_{\mathcal{H}} = \langle k(x, x') \text{Id}_{\mathcal{H}} h, h' \rangle_{\mathcal{H}}
\]

\[
= \langle \varphi(x'), \varphi(x) \rangle_{\mathcal{H}} \langle h, h' \rangle_{\mathcal{H}}
\]

\[
= \langle h \otimes \varphi(x), h' \otimes \varphi(x') \rangle_{\mathcal{H} \otimes \mathcal{H}}.
\]

This derivation can be extended straightforwardly to a correspondence of vector-valued functions \( F, F' \in \text{span}\{K_x h \mid x \in E, h \in \mathcal{H}\} \subseteq \mathcal{G} \) and linear combinations of tensors in \( \{h \otimes \varphi(x) \mid x \in E, h \in \mathcal{H}\} \subseteq \mathcal{H} \otimes \mathcal{H} \) by using bilinearity of the respective inner products. Since both spans are dense in the associated spaces, this property can be extended to the full spaces via completion. We now restate Theorem 4.4 in a more accessible way for our scenario. The formulation below shows that pointwise evaluation of functions in \( \mathcal{G} \) may be conducted by the action of the corresponding operator in \( S_2(\mathcal{H}) \) on the canonical feature map \( \varphi \). We will refer to this property as the \textit{operator reproducing property}. We visualize the relations between \( \mathcal{H} \otimes \mathcal{H} \), \( S_2(\mathcal{H}) \) and \( \mathcal{G} \) in Figure 2.
Corollary 4.5 (Operator reproducing property). For every function $F \in \mathcal{G}$ there exists an operator $A := \Theta^{-1}(F) \in S_2(\mathcal{H})$ such that

$$F(x) = A\varphi(x) \in \mathcal{H}$$

(4.4)

for all $x \in E$ with $\|A\|_{S_2(\mathcal{H})} = \|F\|_{\mathcal{G}}$ and vice versa.

Conversely, for any pair $F \in \mathcal{G}$ and $A \in S_2(\mathcal{H})$ satisfying property (4.4) we have $A = \Theta^{-1}(F)$.

Proof. The first assertion directly follows from Theorem 4.4 and the construction of $\Theta$. It remains to prove the second assertion. Let $F \in \mathcal{G}$ and define $A := \Theta^{-1}(F)$. By the first assertion, $A$ satifies (4.4). Assume there exists $B \in S_2(\mathcal{H})$ satisfying (4.4). Then by linearity, $A$ and $B$ coincide on $\text{span}\{\varphi(x) \mid x \in E\}$, which is dense in $\mathcal{H}$. By continuity, we therefore have $A = B$. The operator in $S_2(\mathcal{H})$ satisfying (4.4) is therefore uniquely given by $\Theta^{-1}(F)$.

Remark 4.6 (Operator reproducing property). Not only does Corollary 4.5 describe how functions in $\mathcal{G}$ can be evaluated in terms of their operator analogue in $S_2(\mathcal{H})$, it also implies the implicit construction of $\mathcal{G}$ via Hilbert–Schmidt operators acting on the RKHS $\mathcal{H}$. In particular, the above result shows that the space of Hilbert–Schmidt operators $S_2(\mathcal{H})$ generates the vRKHS $\mathcal{G}$ via

$$\mathcal{G} = \{F : E \to \mathcal{H} \mid F = A\varphi(\cdot), A \in S_2(\mathcal{H})\}.$$ 

Our previous considerations show that $\mathcal{G}$ is precisely the vRKHS associated with the vector-valued kernel $K := k\text{Id}_{\mathcal{H}}$.

Corollary 4.5 will be of central importance for our approach. The identification of an $\mathcal{H}$-valued vRKHS function in $\mathcal{G}$ with a corresponding Hilbert–Schmidt operator acting on $\mathcal{H}$ will be used to bridge the gap between vector-valued statistical learning theory and the nonparametric estimation of linear operators [25].

4.5. Assumptions on $\mathcal{H}$. We impose some technical requirements on the RKHS $\mathcal{H}$ and the corresponding kernel $k$. Our first three assumptions allow that we can perform Bochner integration without being caught up in measurability and integrability issues later on [15]. The fourth and the fifth assumption are needed to ensure that $\mathcal{H}$ supplies the typically used approximation qualities in a function space context.
**Assumption 1** (Separability). The RKHS $\mathcal{H}$ is separable. Note that for a Polish space $E$, the RKHSs induced by a continuous kernel $k: E \times E \to \mathbb{R}$ is always separable \[55\], Lemma 4.33]. For a more general treatment of conditions implying separability, see Owhadi and Scovel \[42\].

**Assumption 2** (Measurability). The canonical feature map $\varphi: E \to \mathcal{H}$ is $\mathcal{F}_E - \mathcal{F}_{\mathcal{H}}$ measurable. This is the case when $k(x, \cdot): E \to \mathbb{R}$ is $\mathcal{F}_E - \mathcal{F}_\mathbb{R}$ measurable for all $x \in E$. If this condition holds, then additionally all functions $f \in \mathcal{H}$ are $\mathcal{F}_E - \mathcal{F}_\mathbb{R}$ measurable and $k: E \times E \to \mathbb{R}$ is $\mathcal{F}^\otimes 2 - \mathcal{F}_\mathbb{R}$ measurable \[55\], Lemmas 4.24 and 4.25].

**Assumption 3** (Existence of second moments). We have $\varphi \in L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$ as well as $\varphi \in L^2(E, \mathcal{F}_E, \nu; \mathcal{H})$. Note that this is equivalent to $E[\|\varphi(X)\|_{\mathcal{H}}^2] < \infty$ and $E[\|\varphi(Y)\|_{\mathcal{H}}^2] < \infty$ which trivially holds for all probability measures $\pi, \nu$ on $(E, \mathcal{F}_E)$ case whenever $\sup_{x \in E} k(x, x) < \infty$.

**Assumption 4** ($C_0$-kernel). We assume that $\mathcal{H} \subseteq C_0(E)$, where $C_0(E)$ is the space of continuous real-valued functions on $E$ vanishing at infinity. In particular, this is the case if $x \mapsto k(x, x)$ is bounded on $E$ and $k(x, \cdot) \in C_0(E)$ for all $x \in E$ \[8\], Proposition 2.2].

**Assumption 5** ($L^2$-universal kernel, see Section 4.6). We assume that $\mathcal{H}$ is dense in $L^2(\pi)$. In this case, the kernel $k$ and the RKHS $\mathcal{H}$ are called $L^2$-universal \[8, 54\].

**Remark 4.7.** Since not all of our results will need all of the above assumptions, we collect some general implications of the different assumptions here.

1. Assumptions 1–3 ensures that $\mathcal{H}$ can be continuously embedded into both $L^2(\pi)$ and $L^2(\nu)$ (see Section 4.6).

2. The combination of Assumption 4 and Assumption 5 implies that $\mathcal{H}$ is even dense in $L^2(\nu)$ for all probability measures $\nu$ on $(E, \mathcal{F}_E)$ \[8\], Theorem 4.1 and Corollary 4.2].

3. Instead of Assumption 5, it is sometimes required in the literature that $\mathcal{H}$ is dense in $C_0(E)$ with respect to the supremum norm. This property is usually called $C_0$-universality. One can show that when Assumption 4 holds, $C_0$-universality is equivalent to $L^2$-universality \[54\].

4. When Assumptions 1–5 are satisfied, then the vRKHS $\mathcal{G}$ induced by the kernel $K = kId_{\mathcal{H}}$ is dense in both $L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$ and $L^2(E, \mathcal{F}_E, \nu; \mathcal{H})$ \[8\], Example 6.3 & Theorem 4.1]. This is important for us, as we will make use of this fact later on.

**Example 4.8.** For $E \subseteq \mathbb{R}^d$, well-known translation invariant kernels such as the Gaussian kernel or Laplacian kernel satisfy all of the above assumptions for arbitrary probability measures $\pi, \nu$ on $(E, \mathcal{F}_E)$ \[54\].

### 4.6. Integral operators and $L^2$-inclusions.

The Assumptions 1–3 imply that $\mathcal{H}$ can be embedded into spaces of square integrable functions. This fact and its connections to integral operators defined by the corresponding kernels plays a fundamental role in learning theory.
4.6.1. Real-valued RKHS. We begin with general statements for the scalar kernel $k$ \[55, Chapter 4.3\]. Let the Assumptions 1–3 be satisfied. The inclusion operator $i_\pi : \mathcal{H} \rightarrow L^2(\pi)$ given by $f \mapsto [f]_\sim \in L^2(\pi)$ identifies $f \in \mathcal{H}$ with its equivalence class of $\pi$-a.e. defined functions in $L^2(\pi)$. It is bounded with $\|i_\pi\| \leq \|\varphi\|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})}$ and Hilbert–Schmidt. The adjoint of $i_\pi$ is the integral operator $i_\pi^* : L^2(\pi) \rightarrow \mathcal{H}$ given by
\[
[i_\pi^* f](x) = \int_E k(x, x') f(x') \, d\pi(x'), \quad f \in L^2(\pi).
\]
The kernel $k$ is $L^2$-universal if and only if $i_\pi^*$ is injective.

The operator $C_{XX} := i_\pi^* i_\pi : \mathcal{H} \rightarrow \mathcal{H}$ is the kernel covariance operator associated with the measure $\pi$ given by
\[
C_{XX} = \int_E \varphi(x) \otimes \varphi(x) \, d\pi(x) = \mathbb{E}[\varphi(X) \otimes \varphi(X)],
\]
where the integral converges in trace norm. We define all of the above concepts analogously for the measure $\nu$ and the corresponding random variable $Y$. The kernel cross-covariance operator \[2\] of $X$ and $Y$ is the trace class operator given by
\[
C_{YX} := \iint_{E \times E} \varphi(y) \otimes \varphi(x) \, p(x, dy) \, d\pi(x) = \mathbb{E}[\varphi(Y) \otimes \varphi(X)].
\]
Both operators satisfy $\langle h, C_{XX} f \rangle_\mathcal{H} = \langle h, f \rangle_{L^2(\pi)} = \mathbb{E}[f(X)h(X)]$ as well as $\langle h, C_{YX} f \rangle_\mathcal{H} = \mathbb{E}[f(X)h(Y)]$ for all $f, h \in \mathcal{H}$.

Remark 4.9 (Scalar RKHSs and integral operators). Although the operators $i_\pi^* : L^2(\pi) \rightarrow \mathcal{H}$, $i_\pi i_\pi^* : L^2(\pi) \rightarrow L^2(\pi)$ and $C_{XX} : \mathcal{H} \rightarrow \mathcal{H}$ have the same analytical expression as integral operators, they are fundamentally different objects since they operate on different spaces. However, $i_\pi i_\pi^*$ and $C_{XX}$ share the same nonzero eigenvalues and their eigenfunctions can be related \[46\].

4.6.2. Vector-valued RKHS. Similarly to the above operators defined for the scalar kernel $k$, we can define the above concepts for the vector-valued kernel $K = k \text{Id}_\mathcal{H}$ in the context of Bochner spaces \[7, 8\].

When Assumptions 1–3 are satisfied, the space $\mathcal{G}$ is separable. The elements of $\mathcal{G}$ are $\mathcal{F}_E - \mathcal{F}_\mathcal{H}$ measurable functions. Additionally, they are Bochner square integrable w.r.t. $\pi$. The inclusion operator $I_\pi : \mathcal{G} \rightarrow L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$ given by $F \mapsto [F]_\sim$ is bounded with $\|I_\pi\| \leq \|\varphi\|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})}$.

The adjoint of $I_\pi$ is the integral operator $I_\pi^* : L^2(E, \mathcal{F}_E, \pi, \mathcal{H}) \rightarrow \mathcal{G}$ given by
\[
[I_\pi^* F](x) = \int_E K(x, x') F(x') \, d\pi(x'), \quad F \in L^2(E, \mathcal{F}_E, \pi, \mathcal{H}).
\]
The operator $T := I_\pi^* I_\pi : \mathcal{G} \rightarrow \mathcal{G}$ is the generalized covariance operator (also called frame operator, Carmeli et al. \[7\]) associated with the measure $\pi$ given by
\[
TF = \int_E K_x K_x^* F \, d\pi(x)
\]
for all $F \in \mathcal{G}$. $T$ is bounded.
The following example shows that the generalized covariance operator $T$ associated with $K(x, x') = k(x, x') \operatorname{Id}_\mathcal{H}$ is noncompact in general. For more details, we refer the reader to recent recent results by Mollenhauer et al. [40] characterising the spectrum of $T$.

**Example 4.10 (Noncompact generalized covariance operator $T$).** It is easy to see that for commonly used radial kernels $k$ such as the Gaussian kernel on $E \subseteq \mathbb{R}^d$, the generalized covariance operator $T$ is never compact. Consider a measurable kernel $k : E \times E \to \mathbb{R}$ which induces an infinite-dimensional RKHS $\mathcal{H}$ satisfying Assumptions 1 and 2. Assume $k(x, y) > 0$ for all $x, y \in E$ and $k(x, x) = 1$ for all $x \in E$. Let $K = k \operatorname{Id}_\mathcal{H}$ and $(e_i)_{i \in \mathbb{N}} \subset \mathcal{H}$ be an ONS. We fix some $x' \in E$ and define $F_i := K_{x'} e_i \in \mathcal{G}$ for all $i \in \mathbb{N}$. Note that we have

$$
\langle K_{x'} e_i, K_{x'} e_j \rangle_\mathcal{G} = \langle k(x', \cdot) e_i, k(x', \cdot) e_j \rangle_\mathcal{G} = k(x', x') \langle e_i, e_j \rangle_\mathcal{H} = \delta_{ij},
$$

i.e., $(F_i)_{i \in \mathbb{N}}$ is an ONS in $\mathcal{G}$. Then it is possible to show that $(TF_i)_{i \in \mathbb{N}}$ consists of orthogonal elements of the same length:

$$
\langle TF_i, TF_j \rangle_\mathcal{G} = \left\langle \int_E K_x F_i(x) d\pi(x), \int_E K_x F_j(x) d\pi(x) \right\rangle_\mathcal{G}
= \left\langle \int_E k(x', x) K_x e_i d\pi(x), \int_E k(x', x) K_x e_j d\pi(x) \right\rangle_\mathcal{G}
= \int\int_{E^2} k(x', x) k(x', y) \langle K_x^* K_x e_i, e_j \rangle_\mathcal{H} d[\pi \otimes \pi](x, y)
= \int\int_{E^2} k(x', x) k(x', y) e_i e_j \langle \pi \otimes \pi \rangle(x, y) = M \delta_{ij}
$$

with the constant $M := \int\int_{E^2} k(x', x) k(x', y) k(x, y) d[\pi \otimes \pi](x, y) > 0$, which is independent of $i, j \in \mathbb{N}$. Consequently, we have $\|T F_i - T F_j\|_\mathcal{G}^2 = \|T F_i\|_\mathcal{G}^2 + \|T F_j\|_\mathcal{G}^2 = 2M$ for all $i \neq j$, i.e., no subsequence of $(TF_i)_{i \in \mathbb{N}}$ can be Cauchy. We therefore have constructed a bounded sequence $(F_i)_{i \in \mathbb{N}}$ in $\mathcal{G}$ such that $(TF_i)_{i \in \mathbb{N}}$ does not contain a convergent subsequence in $\mathcal{G}$, implying that $T$ is not compact.

### 4.7. Conditional mean embeddings and regression function.

Under Assumptions 1–3, the Bochner integrability of the feature map $\varphi : E \to \mathcal{H}$ can be elegantly used in combination with the reproducing property of $\mathcal{H}$ to express expectation operations via simple linear algebra.

In particular, the kernel mean embedding [51] of the probability measure $\pi$ defined by the Bochner expectation

$$
\mu_\pi := \int_E \varphi(x) d\pi(x) = \mathbb{E}[\varphi(X)] \in \mathcal{H}
$$

(4.5)

naturally satisfies the expectation reproducing property

$$\mathbb{E}[f(X)] = \mathbb{E} \left[ \langle f, \varphi(X) \rangle_\mathcal{H} \right] = \langle f, \mu_\pi \rangle_\mathcal{H} \quad \text{for all } f \in \mathcal{H}. \quad (4.6)$$
We call the RKHS $\mathcal{H}$ (or equivalently the corresponding kernel $k$) characteristic, if the mean embedding map

$$\pi \mapsto \int_{E} \varphi(x) \, d\pi(x) = \mu_{\pi} \in \mathcal{H}$$

defined on all probability measures on $(E, \mathcal{F}_E)$ is injective.

**Remark 4.11 (The RKHS $\mathcal{H}$ is characteristic).** Our Assumptions 4 and 5 imply that $\mathcal{H}$ is characteristic [8, 53, 54].

For two probability measures $\pi, \nu$ on $(E, \mathcal{F}_E)$, the so-called maximum mean discrepancy (MMD) is defined by

$$\text{MMD}(\pi, \nu) := \sup_{f \in \mathcal{H}} \left| \int_{E} f(x) \, d\pi(x) - \int_{E} f(x) \, d\nu(x) \right| = \|\mu_{\pi} - \mu_{\nu}\|_{\mathcal{H}}.$$ 

For characteristic kernels, the MMD constitutes a metric on the set of probability measures on $(E, \mathcal{F}_E)$. This fact has been used as a powerful tool in RKHS-based inference [23, 48].

Transferring (4.5) to a regular conditional distribution of $Y$ given $X$, we define $\mathcal{H}$-valued conditional mean embedding (CME) function [43]

$$F_p(x) := \int_{E} \varphi(y) \, p(x, dy) = \mathbb{E}[\varphi(Y) \mid X = x] \in L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$$

and obtain a pointwise conditional version of the expectation reproducing property (4.6) as

$$\mathbb{E}[f(Y) \mid X = x] = \langle f, F_p(x) \rangle_{\mathcal{H}} \text{ for all } f \in \mathcal{H} \text{ and } x \in E.$$ \hspace{1cm} (CME)

The fact that $F_p$ (or analogously any other regular version of $\mathbb{E}[\varphi(Y) \mid X = \cdot]$) is a well-defined element in $L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$ can be seen by using Jensen’s inequality for conditional Bochner expectations as

$$\|F_p\|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})}^2 = \int_{E} \|F_p(x)\|_{\mathcal{H}}^2 \, d\pi(x) \leq \int_{E \times E} \|\varphi(y)\|_{\mathcal{H}}^2 \, p(x, dy) \, d\pi(x) = \mathbb{E}[\|\varphi(Y)\|_{\mathcal{H}}^2] < \infty.$$ 

together with Assumption 3.

The approximation of $F_p$ is a key concept in a wide variety of models for kernel-based inference. If $C_{XX}$ is injective, Song et al. [52] and Fukumizu et al. [21] show that under the assumption

$$\mathbb{E}[f(Y) \mid X = \cdot] = \langle f, F_p(\cdot) \rangle_{\mathcal{H}} \in \mathcal{H} \text{ for all } f \in \mathcal{H},$$ \hspace{1cm} (4.7)

we have a closed form expression of $F_p$ via

$$F_p(x) = C_{YX} C_{XX}^\dagger \varphi(x)$$ \hspace{1cm} (4.8)

for all $x \in E$ such that $\varphi(x) \in \text{range}(C_{XX})$. Here, the (generally unbounded and not globally defined) operator $C_{XX}^\dagger : \text{range}(C_{XX}) + \text{range}(C_{XX})^\perp \to \mathcal{H}$ is the Moore–Penrose pseudoinverse of $C_{XX}$ (see Engl et al. [20]). The assumption (4.7) is generally not satisfied as shown by Klebanov.
et al. [28] in a detailed investigation. Grünewälder et al. [24] and Park and Muandet [43] show that a Tikhonov–Phillips regularized version of the estimate of (4.8) can be understood as an empirical approximation of $F_p$ with functions in $\mathcal{G}$ in a least squares regression context. However, no approximation qualities of the CME in the $L^2$-operator context are considered. We will now extend this theory and connect it to the CME regression model later on.

5. Nonparametric approximation of $P$

We now restate the main results from Section 3 with detailed assumptions and provide their proofs. Furthermore, we investigate the connections of the approximation of $P$ over functions in $\mathcal{H}$ to the maximum mean discrepancy and regularized least squares regression.

5.1. Proofs of main results. We begin with the proof of Theorem 3.6, as it constitutes the theoretical foundation for our remaining work. We note that this result can also be interpreted as an improvement of a surrogate risk bound derived by Grünewälder et al. [24, Section 3.1] and later on used by Park and Muandet [43] to approximate the CME. We will elaborate on this fact in more detail later on (see Section 5.3 and Remark 5.8 in particular).

**Theorem 3.6** (Regression and conditional mean approximation). Under the Assumptions 1–3, we have for every operator $A \in S_2(\mathcal{H})$ that

$$\|A - P\|_{\mathcal{H} \to L^2(\pi)}^2 \leq \mathbb{E}\left[\|F_p(X) - A^*\varphi(X)\|_{\mathcal{H}}^2\right] = \|F_p - A^*\varphi(\cdot)\|_{L^2(E,F\mu,\pi;\mathcal{H})}^2.$$  

The given bound is sharp.

**Proof.** Let $A \in S_2(\mathcal{H})$. We have

$$\|A - P\|_{\mathcal{H} \to L^2(\pi)}^2 = \sup_{\|f\|_{\mathcal{H}} = 1} \|Af - Pf\|_{L^2(\pi)}^2 = \sup_{\|f\|_{\mathcal{H}} = 1} \|\langle Af, \varphi(\cdot) \rangle_{\mathcal{H}} - \langle f, F_p(\cdot) \rangle_{\mathcal{H}}\|_{L^2(\pi)}^2 = \sup_{\|f\|_{\mathcal{H}} = 1} \|\langle f, A^*\varphi(\cdot) - F_p(\cdot) \rangle_{\mathcal{H}}\|_{L^2(\pi)}^2 = \sup_{\|f\|_{\mathcal{H}} = 1} \mathbb{E}\left[\|f\|_{\mathcal{H}}^2 \|A^*\varphi(X) - F_p(X)\|_{\mathcal{H}}^2\right] \leq \sup_{\|f\|_{\mathcal{H}} = 1} \mathbb{E}\left[\|\|f\|_{\mathcal{H}}^2 \|A^*\varphi(X) - F_p(X)\|_{\mathcal{H}}^2\right] = \mathbb{E}\left[\|A^*\varphi(X) - F_p(X)\|_{\mathcal{H}}^2\right] = \|A^*\varphi(\cdot) - F_p\|_{L^2(E,F\mu,\pi;\mathcal{H})}^2,$$

where we use the reproducing property in $\mathcal{H}$ in the third equality and the Cauchy–Schwarz inequality. It is clear that the above bound is sharp by considering the case that we have $\mathbb{P}$-a.e.
be satisfied. Let \( \mathcal{A} \rightarrow \mathcal{H} \), such that
\[
\| A - P \|_{\mathcal{H} \rightarrow L^2(\pi)} < \delta. 
\]

**Proof.** By Corollary 4.5, every operator \( A^* \in S_2(\mathcal{H}) \) corresponds to a function \( F \in \mathcal{G} \) via \( F(x) = A^* \varphi(x) \) for all \( x \in E \) and vice versa. The space \( \mathcal{G} \) is densely embedded into \( L^2(E, \mathcal{F}_E, \pi; \mathcal{H}) \) by Remark 4.7(4). For every \( \delta > 0 \) we therefore have an operator \( A^* \in S_2(\mathcal{H}) \) such that the bound
\[
\| A^* \varphi(\cdot) - F_p \|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})}^2 = \| F - F_p \|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})}^2 < \delta. 
\]
Together with the bound obtained in Theorem 3.6, this proves the assertion. \( \square \)

**Corollary 3.5.** Let Assumptions 1-5 be satisfied. Then there exists a sequence of finite-rank operators \( (A_n)_{n \in \mathbb{N}} \) from \( \mathcal{H} \) to \( \mathcal{H} \) such that \( \| A_n - P \|_{\mathcal{H} \rightarrow L^2(\pi)} \rightarrow 0 \) as \( n \rightarrow \infty \).

**Proof.** Let \( \delta > 0 \). By the fact that the finite-rank operators on \( \mathcal{H} \) are dense in \( S_2(\mathcal{H}) \) and Theorem 3.6, we can choose \( A \in S_2(\mathcal{H}) \) as well as a finite-rank operator \( A_n \) on \( \mathcal{H} \) such that
\[
\| A_n - P \|_{\mathcal{H} \rightarrow L^2(\pi)} \leq \| A - P \|_{\mathcal{H} \rightarrow L^2(\pi)} + \| i_\pi \| \| A_n - A \|_{\mathcal{H} \rightarrow \mathcal{H}} 
\leq \| A - P \|_{\mathcal{H} \rightarrow L^2(\pi)} + \| i_\pi \| \| A_n - A \|_{S_2(\mathcal{H})} < \frac{\delta}{2} + \frac{\delta}{2}. 
\]
\( \square \)

### 5.2. Measure-theoretic implications of the approximation of \( P \)

When \( \mathcal{H} \) is characteristic, \( P : \mathcal{H} \rightarrow L^2(\pi) \) uniquely determines the conditional distribution \( p(x, \cdot) \) for \( \pi \)-a.e. \( x \in E \) (that is, up to a choice of a regular version of the underlying conditional expectation). This underlines that the conditional expectation operator \( P \) interpreted as an operator with the domain \( \mathcal{H} \) instead of \( L^2(\nu) \) still captures sufficient information about the underlying joint distribution of \( X \) and \( Y \). More generally, an approximation of \( P \) naturally yields a weighted approximation of the associated Markov kernel \( p \) in the MMD. This may provide a foundation for the adaptation of MMD-based hypothesis tests for Markov kernels.

In particular, the following results shows that \( \| P - P' \|_{S_2(\mathcal{H}, L^2(\pi))}^2 \) can equivalently be interpreted as the squared \( L^2(E, \mathcal{F}_E, \pi; \mathcal{H}) \) distance between the two conditional mean embeddings \( \mu_p(x, \cdot) = F_p(x) = \int_E \varphi(y) p(x, dy) \) and \( \mu_{p'}(x, \cdot) = F_{p'}(x) = \int_E \varphi(y) p'(x, dy) \).

**Theorem 5.1 (Approximation in MMD).** Let Assumptions 1–3 be satisfied. Let \( P, P' : \mathcal{H} \rightarrow L^2(\pi) \) be two conditional expectation operators associated with the Markov kernels \( p, p' : E \times \mathcal{F}_E \rightarrow \mathbb{R} \). Then we have
\[
\| P - P' \|_{S_2(\mathcal{H}, L^2(\pi))}^2 = \int_E \text{MMD}(p(x, \cdot), p'(x, \cdot))^2 \, d\pi(x).
\]
Proof. Let \((e_i)_{i \in I}\) be a CONS in \(\mathcal{H}\). We have
\[
\|P - P'||_{S_2(\mathcal{H}, L^2(\pi))} = \sum_{i \in I} \left\| [P - P'] e_i \right\|_{L^2(\pi)}^2 = \sum_{i \in I} \int_E \left( \int_E e_i(y) [p - p'](x, dy) \right)^2 d\pi(x)
\]
\[
= \int_E \sum_{i \in I} \left( \int_E \langle e_i, \varphi(y) \rangle_{\mathcal{H}} [p - p'](x, dy) \right)^2 d\pi(x)
\]
\[
= \int_E \sum_{i \in I} \langle e_i, \mu_p(x, \cdot) - \mu_{p'}(x, \cdot) \rangle_{\mathcal{H}}^2 d\pi(x)
\]
\[
= \int_E \text{MMD}(p(x, \cdot), p'(x, \cdot))^2 d\pi(x),
\]
where we use the reproducing property in \(\mathcal{H}\) and Parseval’s identity. \(\square\)

Remark 5.2 (Assumptions of Theorem 5.1). Note that we do not explicitly assume that the underlying random variables associated with \(P\) and \(P'\) are distributed with respect to the marginals \(\pi\) and \(\nu\). To show the above statement, it is sufficient that both operators are well-defined and Hilbert–Schmidt when the domain and image space and domain are chosen to be \(\mathcal{H}\) and \(L^2(\pi)\) (see Remark 3.2).

When \(\mathcal{H}\) is characteristic, we immediately obtain the following result. It shows that conditional expectation operators on \(\mathcal{H}\) determine the conditional distribution of the associated random variables uniquely (up to a choice of a regular version).

Corollary 5.3. Let Assumptions 1–3 be satisfied and \(\mathcal{H}\) be characteristic. With the notation of Theorem 5.1, we have \(\|P - P'||_{S_2(\mathcal{H}, L^2(\pi))} = 0\) if and only if \(p(x, \cdot) = p'(x, \cdot)\) for \(\pi\)-a.e. \(x \in E\).

Corollary 5.3 also implies that the joint distributions for the class of pairs of random variables \(X, Y\) with a fixed marginal \(X \sim \pi\) are uniquely determined by \(P : \mathcal{H} \to L^2(\pi)\).

Corollary 5.4. Let \(X, X', Y, Y'\) be random variables defined on \((\Omega, \mathcal{F}, \mathbb{P})\) taking values in \((E, \mathcal{F}_E)\) such that \(X \sim \pi\) and \(X' \sim \pi\) and Assumptions 1–3 are satisfied for both pairs \(X, Y\) and \(X', Y'\). Let \(\mathcal{H}\) be characteristic and \(P, P' : \mathcal{H} \to L^2(\pi)\) be conditional expectation operators given by \(Pf = \mathbb{E}[f(Y) \mid X = \cdot]\) and \(P'f = \mathbb{E}[f(Y') \mid X' = \cdot]\) defined by some Markov kernels \(p\) and \(p'\) respectively. Then we have \(\|P - P'||_{S_2(\mathcal{H}, L^2(\pi))} = 0\) if and only if \(\mathcal{L}(X, Y) = \mathcal{L}(X', Y')\).

Proof. Let \(\|P - P'||_{\mathcal{H} \to L^2(\pi)} = 0\). For any two events \(A, B \in \mathcal{F}_E\), we perform the disintegration
\[
\mathbb{P}[X \in A, Y \in B] = \int_A p(x, B) d\pi(x) \tag{5.2}
\]
and analogously for the pair \(X', Y'\). We apply Corollary 5.3, leading to the \(\pi\)-a.e. equivalence \(p(\cdot, B) = p'(\cdot, B)\). This gives \(\mathbb{P}[X \in A, Y \in B] = \mathbb{P}[X' \in A, Y' \in B]\). The converse implication follows analogously. \(\square\)
5.3. Least squares regression and connection to the CME. We now describe the theoretical foundation of estimating $P$ based on Theorem 3.6. In the process, we will see that our concept is closely related to the CME.

By the operator reproducing property from Corollary 4.5 we may rewrite the vRKHS least squares regression problem

$$
\text{arg min}_{F \in \mathcal{G}} R(F) \text{ with } R(F) := \mathbb{E}[\|\varphi(Y) - F(X)\|^2_{\mathcal{H}}]
$$

equivalently as

$$
\text{arg min}_{A^* \in S_2(\mathcal{H})} \mathbb{E}[\|\varphi(Y) - A^*\varphi(X)\|^2_{\mathcal{H}}].
$$

(5.3) (5.4)

As is well-known in statistical learning theory [10, Proposition 1], for all $F \in L^2(\mathcal{E}, \mathcal{F}, \pi; \mathcal{H})$, the risk $R(F)$ allows for the decomposition

$$
R(F) = \|F_p - F\|^2_{L^2(\mathcal{E}, \mathcal{F}, \pi; \mathcal{H})} + R(F_p),
$$

(5.5)

where $R(F_p)$ represents the irreducible error term (see Theorem A.1 for a proof in the infinite-dimensional case). This reduces the regression problem (5.3) and equivalently problem (5.4) to an $L^2$-approximation of the conditional mean embedding $F_p$. In this context, $F_p$ is often called regression function. Therefore, the so-called excess risk $R(F) - R(F_p) = \|F_p - F\|^2_{L^2(\mathcal{E}, \mathcal{F}, \pi; \mathcal{H})}$ of some estimate $F \in \mathcal{G}$ is typically investigated in nonparametric statistics.

The above formalism allows us to estimate the conditional mean operator $P$ based on our previous results. By Theorem 3.6, we have

$$
\|A - P\|^2_{\mathcal{H} \rightarrow L^2(\pi)} \leq \|F_p - A^*\varphi(\cdot)\|^2_{L^2(\mathcal{E}, \mathcal{F}, \pi; \mathcal{H})}.
$$

(5.6)

for all $A^* \in S_2(\mathcal{H})$. We can now perform the vRKHS regression (5.4) and obtain an approximation of $P$ in the norm $\|\cdot\|^2_{\mathcal{H} \rightarrow L^2(\pi)}$ in terms of $A \in S_2(\mathcal{H})$, which we implicitly interpret as an operator from $\mathcal{H}$ to $L^2(\pi)$. Theorem 3.3 and Corollary 3.5 show that this is possible up to an arbitrary degree of accuracy.

Along the lines of the known work on least squares regression of the form (5.3) or equivalently (5.4), we can distinguish following two general cases:

1. The well-specified case, i.e., there exists a regular version of the conditional distribution of $Y$ given $X$ such that $F_p(\cdot) = \mathbb{E}[\varphi(Y) \mid X = \cdot] \in \mathcal{G}$. For the well-specified case, we below obtain the known properties of the conditional mean embedding which were derived from the linear-algebraic perspective [52, 28, 29].

2. The misspecified case, i.e., $F_p \in L^2(\pi) \setminus \mathcal{G}$. This is clearly the more interesting setting, as the well-specified case is typically not ensured in practice. From the operator-theoretic perspective, this case has not been investigated yet.

Our previous results allows reformulation of the well-specified case and establishes a connection to the CME.
Corollary 5.5 (Well-specified case). Let Assumption 1–3 be satisfied. Consider a fixed regular version of the distribution of $Y$ conditioned on $X$ given by some Markov kernel $p : E \times \mathcal{F}_E \to \mathbb{R}$. The following statements are equivalent:

(i) We have $F_p(\cdot) = \mathbb{E}[\varphi(Y) \mid X = \cdot] \in \mathcal{G}$.

(ii) There exists an operator $A \in S_2(\mathcal{H})$ such that

$$[Af](x) = \langle Af, \varphi(x) \rangle_{\mathcal{H}} = \langle f, A^*\varphi(x) \rangle_{\mathcal{H}} = \mathbb{E}[f(Y) \mid X = x] \tag{5.7}$$

for all $x \in E$ and $f \in \mathcal{H}$.

Both (i) and (ii) imply (iii):

(iii) There exists an operator $A \in S_2(\mathcal{H})$ which satisfies $\|A - P\|_{\mathcal{H} \to L^2(\pi)} = 0$.

Proof. We show that (i) is equal to (ii). Let $F_p(\cdot) = \mathbb{E}[\varphi(Y) \mid X = \cdot] \in \mathcal{G}$. Let $A^* \in S_2(\mathcal{H})$ be the unique operator such that $A^*\varphi(\cdot) = F_p(\cdot)$ by Corollary 4.5. By the reproducing property in $\mathcal{H}$, we can verify (5.7) immediately. For the converse implication, let (5.7) be satisfied for some operator $A^* \in S_2(\mathcal{H})$. Then by Corollary 4.5, we have the function $F \in \mathcal{G}$ with $F(\cdot) = A^*\varphi(\cdot)$ such that

$$\langle f, F(x) \rangle_{\mathcal{H}} = \mathbb{E}[f(Y) \mid X = x] = \mathbb{E}[\langle f, \varphi(Y) \rangle_{\mathcal{H}} \mid X = x] \tag{5.8}$$

for all $f \in \mathcal{H}$. The right hand side of 5.8 is equal to $\langle f, \mathbb{E}[\varphi(Y) \mid X = x] \rangle_{\mathcal{H}}$ for all $x \in E$ and $f \in \mathcal{H}$, we therefore have $F(\cdot) = \mathbb{E}[\varphi(Y) \mid X = \cdot] = F_p(\cdot) \in \mathcal{G}$ as claimed. The last statement follows from Theorem 3.6 by inserting $A^*$ into the right hand side of the bound, giving $\|A - P\|_{\mathcal{H} \to L^2(\pi)} = 0$. ∎

Remark 5.6 (Connection to CME and well-specified case). By comparing (5.7) to the expectation reproducing property (CME), we see that in the well-specified case, the operator $A^*$ satisfying (5.7) is exactly the operator which was introduced by Song et al. [52] as the original conditional mean embedding. That is, we obtain the approximation of $P$ from $\mathcal{H}$ to $L^2(\pi)$ as the adjoint of the CME. A similar connection was established by Klus et al. [32] under the restrictive assumptions of [52] in the context of Markov operators.

Remark 5.7 (Well-specified case closed form solution). Klebanov et al. [29, Theorem 5.8] prove in a slightly different context of tensor product spaces without explicitly using vRKHSs, that in the well-specified case the operator $A^*$ satisfying (5.7) can be expressed in terms of the covariance operators as $A^* = (C_{XX}^t C_{XY})^*$. In fact, this proves that $(C_{XX}^t C_{XY})^*$ is Hilbert–Schmidt in this case.

Remark 5.8 (Surrogate risk bound for the CME). In the well-specified case, Park and Muandet [43] investigate the estimation of the CME in terms of (5.3). Their results build upon the surrogate risk bound

$$\|A - P\|^2_{\mathcal{H} \to L^2(\pi)} \leq R(A^*\varphi(\cdot)),$$
originally formulated by Grünewälder et al. [24]. Our Theorem 3.6 improves this bound and eliminates the need for additional approximation results [24, Theorem 3.2] for the analysis of the misspecified case. By (5.5), our bound from Theorem 3.6 equals to
\[ \| A - P \|_{\mathcal{H} \to L^2(\pi)}^2 \leq R(A^* \varphi(\cdot)) - R(F_p), \]
which allows the approximation up to an arbitrary accuracy and removes the excess term \( R(F_p) \).

We have seen that in the well-specified case, our results align with prior work on the CME. In the practically more relevant misspecified case however, the bound given by Theorem 3.6 significantly simplifies the theory of approximating the CME. For the remainder of the paper, we will focus on the empirical estimation of \( P \) without restricting ourselves to the well-specified case.

6. Empirical estimation and regularization theory

We now connect our previous results to the theory of supervised learning and derive empirical estimators of \( P \). To this end, we will briefly review how the regression problem (5.3) can be formulated in terms of an inverse problem. The decomposition of \( R \) in (5.5) allows to obtain a solution by approximating \( F_p \) with functions in \( \mathcal{G} \). This framework allows to derive the well-known formalism for supervised learning and regularization theory which will yield estimates of \( P \). We refer to the seminal work for least squares regression with vRKHSs [6] for more details. This section contains the reformulation of our setting in terms of known results, making the theory of vRKHS regression applicable for the estimation of \( P \). We use this framework to derive new results in Section 7.

6.1. Inverse problem. In the misspecified case, it is not necessarily clear that the minimizer of \( R \) over \( \mathcal{G} \) exists. The analytical nature of this question can be naturally expressed in terms of an inverse problem. For the necessary background on inverse problems in Hilbert spaces and regularization theory, we refer to Engl et al. [20]. We will formulate (5.3) a bit more verbosely in terms of the inclusion \( I_\pi : \mathcal{H} \to L^2(E, \mathcal{F}_E, \pi; \mathcal{H}) \), so that the connection to the inverse problem becomes clear.

If \( F \in \mathcal{G} \), we have by (5.5) that
\[ R(F) = \| I_\pi F - F_p \|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})}^2 + R(F_p). \]
Finding \( F_\# := \arg \min_{F \in \mathcal{G}} R(F) \) is therefore equivalent to finding \( F_\# \in \mathcal{G} \) such that
\[ \| I_\pi F - F \|_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})} \]
is minimal. As is well-known from the theory of inverse problems, this is equivalent to finding the optimal solution \( F_\# \) of the potentially ill-posed inverse problem
\[ I_\pi F = F_p, \quad F \in \mathcal{G}. \] (6.1)
The inverse problem (6.1) is again equivalent to finding the solution of the so-called normal equation [20, Theorem 2.6] given by
\[ (I_\pi^* I_\pi) F = T F = I_\pi^* F_p, \quad F \in \mathcal{G}. \]
In particular, we obtain the following solution.
**Theorem 6.1** (Regression solution). Let Assumptions 1–3 be satisfied. The optimal solution
\[
F_\varrho = \arg \min_{F \in \mathcal{G}} R(F) = \arg \min_{F \in \mathcal{G}} \|T_\pi F - F_p\|_{L^2(E,F_E;\mathcal{H})}^2
\]
equation exists if and only if \(T_\pi F_p \in \text{range}(T) + \text{range}(T)^\perp =: \text{dom}(T^\dagger)\), where the operator \(T^\dagger : \text{range}(T) + \text{range}(T)^\perp \to \mathcal{G}\) is the pseudoinverse of \(T\). In this case, \(F_\varrho\) is given by the solution to the normal equation
\[
TF = T_\pi F_p, \quad F \in \mathcal{G}
\]
in terms of \(F_\varrho = T^\dagger T_\pi F_p\).

### 6.2. Regularization and empirical estimation

For simplicity, we assume that the optimal solution \(F_\varrho = \arg \min_{\varrho} R(F)\) exists, i.e., we have \(T_\pi F_p \in \text{dom}(T^\dagger)\). We wish to compute a solution of the normal equation
\[
TF = T_\pi F_p, \quad F \in \mathcal{G}
\]
in terms of \(F_\varrho = T^\dagger T_\pi F_p\) based on an empirical realization of \((X_t)_{t \in \mathbb{Z}}\).

In order to do this, we must discretize \(T\) as well as the right-hand side \(T_\pi F_p\). We now face the problem that (6.3) may be ill-posed in the sense that the solution does not continuously depend on \(T_\pi F_p\) (and of course on \(T\) as well). To still be able to perform an estimation, a regularization strategy [20] is needed to ensure well-posedness in practice.

Let \(\{g_\lambda(T) : \mathcal{G} \to \mathcal{G} | \lambda \in (0, \infty)\}\) be a regularization strategy.\(^3\) For a fixed regularization parameter \(\lambda > 0\), we define the regularized solution
\[
F_\lambda := g_\lambda(T)T_\pi F_p \in \mathcal{G}.
\]

We now discretize the regularized problem (6.4) based on the empirical data
\[
z := ((X_1, Y_1), \ldots, (X_n, Y_n)),
\]
where we assume iid \((X_i, Y_i) \sim \mathcal{L}(X,Y)\). We generalize the sampling operator approach [49] from the scalar setting to the vector-valued scenario and derive an empirical estimate of \(F_\lambda\). Given the data above, we define the sampling operator \(S_X : \mathcal{G} \to \mathcal{H}^n\) given by \(S_X F := (F(X_t))_{t=1}^n = (K_{X_t} F)_{t=1}^n\). Here, we consider \(\mathcal{H}^n\) as a Hilbert space equipped with the inner product
\[
\langle f, h \rangle_{\mathcal{H}^n} := \frac{1}{n} \sum_{i=1}^n \langle f_i, h_i \rangle_{\mathcal{H}}
\]
for \(f = (f_1, \ldots, f_n) \in \mathcal{H}^n\) and \(h = (h_1, \ldots, h_n) \in \mathcal{H}^n\). It is easy to see that the adjoint of \(S_X\) is the operator \(S_X^* : \mathcal{H}^n \to \mathcal{G}\) given by
\[
S_X^* h = \frac{1}{n} \sum_{i=1}^n K_{X_i} h_i
\]

\(^2\)An equivalent condition is \(\Pi F_p \in \text{range}(I_\pi)\), where \(\Pi : L^2(E,F_E;\mathcal{H}) \to L^2(E,F_E;\mathcal{H})\) is the orthogonal projection onto the closure of range\((I_\pi)\).

\(^3\)We require \(\{g_\lambda(T) : \mathcal{G} \to \mathcal{G} | \lambda \in (0, \infty)\}\) to be a parametrized family of globally defined bounded operators satisfying \(g_\lambda(T) F \to T^\dagger F\) for all \(F \in \text{dom}(T^\dagger)\) as \(\lambda \to 0\).
for all \( h \in \mathcal{H}^n \) and the operator \( T_x := S_x^* S_x : \mathcal{G} \to \mathcal{G} \) satisfies
\[
T_x F = S_x^* S_x F = \frac{1}{n} \sum_{i=1}^{n} K_{X_i}^* K_{X_i} F
\]
for all \( F \in \mathcal{G} \). Based on these considerations, we will use \( S_x^* \) and \( T_x \) as empirical estimates for \( T_x^* \) and \( T \) respectively based on the data \( x \). We define the target data vector \( \Upsilon := (\varphi(Y_1), \ldots, \varphi(Y_n)) \in \mathcal{H}^n \) and obtain the empirical regularized solution
\[
F_{\lambda,z} := g_{\lambda,T_x} S_x \Upsilon \in G
\]
as the discretized analogue of the analytical regularized solution (6.4).

Via the identification of \( F_{\lambda} \) and \( F_{\lambda,z} \) with operators through the isomorphism \( \Theta \) in Corollary 4.5, we obtain the analytical regularized operator solution
\[
A_{\lambda} := [\Theta^{-1}(F_{\lambda})]^* \in S_2(\mathcal{H})
\]
as well as the empirical regularized operator solution
\[
A_{\lambda,z} := [\Theta^{-1}(F_{\lambda,z})]^* \in S_2(\mathcal{H}),
\]
i.e., \( F_{\lambda}(x) = A_{\lambda} \varphi(x) \) and \( F_{\lambda,z}(x) = A_{\lambda,z} \varphi(x) \) for all \( x \in E \).

**Remark 6.2 (Convergence rates \( F_{\lambda,z} \to F_p \)).** Mollenhauer et al. [40] provide a convergence analysis for regularized least squares regression with infinite-dimensional outputs which cover the estimate \( F_{\lambda,z} \) constructed in this section. Under classical smoothness assumptions for \( F_p \) in the well-specified case, probabilistic rates up to \( 1/\sqrt{n} \) are obtained for generic regularisation schemes. These rates match known lower bounds on rates for classical kernel regression with scalar response under analogous assumptions. Moreover, Li et al. [37] prove optimal rates for the misspecified case in terms of norms in interpolation spaces between \( \mathcal{G} \) and \( L^2(E,F : E,\pi;\mathcal{H}) \) for the special Tikhonov–Phillips regularization case (see Section 7). These results cover fast rates up to \( 1/n \) for more sophisticated assumptions about the underlying joint distribution of \( X \) and \( Y \).

7. Tikhonov-Phillips regularization

For the remainder of this paper, we will restrict ourselves to the Tikhonov–Phillips regularization approach [56] to solve the (potentially ill-posed) inverse problem given by Theorem 6.1 in order to obtain the optimal solution \( F_{\varphi} \) in \( \mathcal{G} \) of the surrogate problem (assuming it exists).

7.1. General framework. Tikhonov–Phillips regularization corresponds to the regularization strategy \( g_{\lambda}(T) := (T + \lambda \text{Id}_{\varphi})^{-1} \in \mathcal{B}(\mathcal{G}) \) for \( \lambda > 0 \). We replace the risk \( R \) with the regularized risk
\[
R_{\lambda}(F) := R(F) + \lambda \| F \|_{\varphi}^2
\]
with a regularization parameter \( \lambda > 0 \). The unique minimizer of (7.1) exists for all \( \lambda > 0 \) and is exactly given by the regularized solution \( F_{\lambda} = (T + \lambda \text{Id}_{\varphi})^{-1} T_x^* F_p \), which is a standard result
in inverse problems [20, Theorem 5.1]. Based on the data \( z \), we define the regularized empirical risk

\[
R_{\lambda, z}(F) := \frac{1}{n} \sum_{i=1}^{n} \| \varphi(Y_i) - F(X_i) \|_{\mathcal{H}}^2 + \lambda \| F \|_{\mathcal{G}}^2
\]

for all \( F \in \mathcal{G} \). We can reformulate (7.2) in terms of the sampling operator equivalently as

\[
R_{\lambda, z}(F) = \| S_x F - \Upsilon \|_{\mathcal{H}^{n}}^2 + \lambda \| F \|_{\mathcal{G}}^2
\]

for all \( F \in \mathcal{G} \). Therefore, \( R_{\lambda, z} \) admits a unique minimizer in \( \mathcal{G} \) given by the regularized empirical solution \( F_{\lambda, z} = (T_x + \lambda I_{\mathcal{G}})^{-1} S_x^* \Upsilon \), which we will consider from now on as the estimate of \( F_\lambda \).

7.2. Closed form Tikhonov–Phillips operator estimates. We show that for the Tikhonov–Phillips estimate, the adjoint of the regularized analytical operator solution \( A_\lambda^* = \Theta^{-1}(F_\lambda) \) which satisfies

\[
A_\lambda^* = \arg \min_{A \in S_2(\mathcal{H})} \mathbb{E}[\| \varphi(Y) - A^* \varphi(X) \|_{\mathcal{H}}^2] + \lambda \| A \|_{S_2(\mathcal{H})}^2
\]

admits a closed form representation in terms of covariance operators associated with the kernel \( k \). In fact, we prove that \( A_\lambda^* \) has the known form which Song et al. [52] originally identified as the conditional mean embedding under the previously mentioned restrictive assumptions.

While this result does not come as a surprise at this point, we emphasize that this has not been proven before. Although Grünewälder et al. [24] establish a connection between the empirical regularized solution \( F_{\lambda, z} \) and a version of the empirical conditional mean embedding with a rescaled regularization parameter, a population analogue was never derived. A simple asymptotic argument via convergence in the infinite-data limit is hampered by the rescaling of the regularization parameter in this derivation. Interestingly, the population expression of \( A_\lambda \) which we derive here is sometimes taken for granted in the literature (see for example Fukumizu et al. [21]), even if it was never proven in the original work.

Our analysis offers a view on the beautiful duality between the generalized covariance operator \( T \) acting on \( \mathcal{G} \), composition operators acting on \( S_2(\mathcal{H}) \) and the kernel covariance operator \( C_{XX} \).

Remark 7.1. While our analysis is purely aimed at a theoretical understanding at this point, we expect that the following results will have a practical benefit, as they allow an asymptotic discussion of the spectral properties of the given estimates (see also Section 8).

For an operator \( B \in \mathcal{B}(\mathcal{H}) \), define the right-composition operator

\[
\Xi_B : S_2(\mathcal{H}) \to S_2(\mathcal{H}),
\]

\[
A \mapsto AB.
\]

It is easy to see that \( \Xi_B \) is a well-defined bounded operator since \( S_2(\mathcal{H}) \) is an ideal in \( \mathcal{B}(\mathcal{H}) \) and we have \( \| \Xi_B A \|_{S_2(\mathcal{H})} \leq \| A \|_{S_2(\mathcal{H})} \| B \| \). Furthermore, if \( B \) is invertible then \( \Xi_B \) is invertible and we have \( \Xi_B^{-1} = \Xi_B^{-1} \).

The following result describes the connection between \( \mathcal{G} \) and \( C_{XX} \) in terms of the composition operator \( \Xi_{C_{XX}} \). In fact, it shows that \( T : \mathcal{G} \to \mathcal{G} \) describes exactly the action of \( \Xi_{C_{XX}} : S_2(\mathcal{H}) \to S_2(\mathcal{H}) \) under the isomorphism \( \Theta : S_2(\mathcal{H}) \to \mathcal{G} \).
Theorem 7.2. Let $F \in \mathcal{G}$ and $A := \Theta^{-1}(F) \in S_2(\mathcal{H})$. Then the diagrams in Figure 3 are both commutative diagrams, i.e., we have

$$\Theta^{-1}(TF) = AC_{XX}$$

as well as

$$\Theta^{-1}[(T + \lambda \text{Id}_\mathcal{G})F] = A(C_{XX} + \lambda \text{Id}_\mathcal{H}).$$

Proof. Let $F \in \mathcal{G}$ and $A = \Theta^{-1}(F) \in S_2(\mathcal{H})$. We have $F(\cdot) = A\varphi(\cdot)$ by Corollary 4.5. From the definition of $\mathcal{G}$, we get

$$TF = \int_E K_x F(x) d\pi(x) = \int_E K_x [A\varphi(x)] d\pi(x)$$

$$= \int_E A[k(\cdot, x)\varphi(x)] d\pi(x) = A \int_E k(\cdot, x)\varphi(x) d\pi(x)$$

$$= A \int_E [\varphi(x) \otimes \varphi(x)] \varphi(\cdot) d\pi(x) = AC_{XX} \varphi(\cdot),$$

where we use the fact that for every fixed $x' \in E$, the map $x \mapsto k(x', x)\varphi(x)$ is an element of $L^1(E, \mathcal{F}_E, \pi; \mathcal{H})$ due to Assumption 3 and Hölder’s inequality. Because of this, the integration and the operator $A$ commute [15, Chapter II.2, Theorem 6]. The operator $AC_{XX}$ is Hilbert–Schmidt and $TF = AC_{XX} \varphi(\cdot)$ confirms the operator reproducing property under $\Theta^{-1}$ from Corollary 4.5, hence we have $\Theta^{-1}(TF) = AC_{XX}$. Using this fact, we obtain

$$(T + \lambda \text{Id}_\mathcal{G})F = AC_{XX} \varphi(\cdot) + \lambda A\varphi(\cdot) = A(C_{XX} + \lambda \text{Id}_\mathcal{H})\varphi(\cdot),$$

confirming the same relation for the second assertion of the theorem. \qed

Theorem 7.2 allows us to easily derive the expression for the Tikhonov–Phillips estimate $F_\lambda$ under $\Theta^{-1}$ in terms of its corresponding operator in $S_2(\mathcal{H})$ in terms of $C_{XX}$ and $C_{YX}$.

Corollary 7.3 (Closed form analytical operator solution). We have

$$\Theta^{-1}(F_\lambda) = A_\lambda^* = C_{YX}(C_{XX} + \lambda \text{Id}_\mathcal{H})^{-1},$$

i.e., the analytical regularized operator solution can be represented as

$$\Theta^{-1}(F_\lambda)^* = A_\lambda = (C_{XX} + \lambda \text{Id}_\mathcal{H})^{-1}C_{YX}. \quad (7.5)$$
Proof. By definition, we have \( F_\lambda = g_\lambda(T) I_\pi F_p = (T + \lambda \text{Id}_\mathcal{H})^{-1} I_\pi F_p \). We can rearrange
\[
I_\pi F_p = \int_E K(\cdot, x) F_p(x) d\pi(x) = \int_E k(\cdot, x) \int_E \varphi(y) p(x, dy) d\pi(x)
\]
\[= \int_E \varphi(y) \langle \varphi(x), \varphi(\cdot) \rangle_{\mathcal{H}} p(x, dy) d\pi(x)
\]
\[= \left[ \int_E \varphi(Y) \otimes \varphi(X) d\mathbb{P} \right] \varphi(\cdot) = C_{XY} \varphi(\cdot).
\]
We have thus shown that \( C_{XY} = \Theta^{-1}(I_\pi F_p) \) by the operator reproducing property from Corollary 4.5. Theorem 7.2 implies that the operator \((T + \lambda \text{Id}_\mathcal{H})^{-1}\) acting on \( \mathcal{G} \) may be represented under \( \Theta^{-1} \) as by the right composition operator \( \Xi(C_{XX} + \lambda \text{Id}_\mathcal{H})^{-1} \) acting on \( S_2(\mathcal{H}) \), leading to
\[
\Theta^{-1}(F_\lambda) = \Xi(C_{XX} + \lambda \text{Id}_\mathcal{H})^{-1} C_{XY} = C_{XY}(C_{XX} + \lambda \text{Id}_\mathcal{H})^{-1}
\]
as claimed. \( \square \)

Analogously we obtain a closed form representation for the empirical regularized operator solution \( A_{\lambda,z} \), in terms of the empirical covariance operators
\[
\hat{C}_{XX} := \frac{1}{n} \sum_{i=1}^{n} \varphi(X_i) \otimes \varphi(X_i) \quad \text{and} \quad \hat{C}_{XY} := \frac{1}{n} \sum_{i=1}^{n} \varphi(Y_i) \otimes \varphi(X_i).
\]

**Theorem 7.4** (Closed form empirical operator solution). We have
\[
\Theta^{-1}(F_\lambda, z) = A_{\lambda,z} = \hat{C}_{XX}(\hat{C}_{XX} + \lambda \text{Id}_\mathcal{H})^{-1},
\]
i.e., the empirical regularized operator solution can be represented as
\[
\Theta^{-1}(F_\lambda, z)^* = A_{\lambda,z} = (\hat{C}_{XX} + \lambda \text{Id}_\mathcal{H})^{-1} \hat{C}_{XY}.
\]

Theorem 7.4 can be proven by simply replacing \( T \) with the sample-based operator \( T_X \) in the proof of Theorem 7.2, leading to \( \Theta^{-1}[(T_X + \lambda \text{Id}_\mathcal{H}) F] = \Theta^{-1}(F)(\hat{C}_{XX} + \lambda \text{Id}_\mathcal{H}) \) for all \( F \in \mathcal{G} \). Furthermore replacing \( I_\pi \) with \( S_\pi \) in the proof of Corollary 7.3 yields \( \Theta^{-1}(S_\pi^* \Upsilon) = \hat{C}_{XY} \), thereby confirming the claim when applying both results to \( A_{\lambda,z} = \Theta^{-1}(F_\lambda, z) = \Theta^{-1}[(T_X + \lambda \text{Id}_\mathcal{H})^{-1} S_\pi^* \Upsilon] \).

8. **Application: kernel-based extended dynamic mode decomposition**

The derivation of the closed form for the regularized operator solution from the previous section allows to connect our theory to known spectral analysis techniques used in practice.

Klus et al. [32] and Mollenhauer et al. [38] show that the eigenfunctions of the regularized empirical estimate \( A_{\lambda,z} = (\hat{C}_{XX} + \lambda \text{Id}_\mathcal{H})^{-1} \hat{C}_{XY} \) can be computed by solving a matrix eigenproblem. In the case that \( P \) is the Markov transition operator from (1.1), it is furthermore shown by Klus et al. [32] that this empirical eigenproblem coincides exactly with the regularized eigenproblem given by the well-known kernel-based version of *extended dynamic mode decomposition* (EDMD) [57, 59, 60]. Hence, the asymptotic viewpoint derived in our analysis proves that kernel EDMD essentially approximates \( P : \mathcal{H} \to L^2(\pi) \) in the infinite-sample limit with a suitable regularization.
scheme, thereby providing a statistical model for kernel EDMD. A theory of the spectral convergence of kernel EDMD could now be developed by investigating the spectral perturbation under the convergence \( \| A_{\lambda, z} - P \|_{\mathcal{H} \to L^2(\nu)} \to 0 \) for an admissible regularization scheme \( \lambda(n) \) and \( n \to \infty \) with suitable mixing assumptions of the underlying process along the lines of Mollenhauer et al. [39]. In particular, our approximation results from Section 5 may be used to show that kernel EDMD overcomes the weak spectral convergence of standard EDMD which was proven by Korda and Mezić [35]. The details of this theory are not in the scope of this work and are subject to further research.

9. Outlook

This work provides the theoretical framework for the nonparametric approximation of the conditional expectation operator \( P \) over the RKHS embedded in its domain \( \mathcal{H} \subset L^2(\nu) \) from an approximation viewpoint. As a core result, we prove that convergence takes place in the operator norm with respect to the RKHS \( \mathcal{H} \), therefore allowing for a stronger mode of convergence than classically used numerical projection methods.

We establish the connection to recent topics in statistical learning theory, in particular least squares regression problems with vector-valued kernels and the maximum mean discrepancy. These connections may allow to extend our theory to practical applications such as nonparametric hypothesis tests for Markov kernels.

In the case that \( P \) is a Markov transition operator, our analysis provides a statistical model for kernel-based EDMD. However, in this case there remain open questions from a theoretical perspective. In particular,

(i) convergence behaviour of the estimators need to be derived in terms of properties of the underlying Markov process such as a spectral gap, ergodicity rates and mixing;

(ii) a spectral analysis of the estimators is needed in the context of classical perturbation theory in order to understand details of the spectral convergence.

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Appendix A.

It is well-known that for $F \in L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$, the standard least squares risk

$$ R(F) := \mathbb{E} \left[ \| \varphi(Y) - F(X) \|^2_{\mathcal{H}} \right], $$

can be rewritten in terms of the regression function $F_p$. We report the proof here for completeness.

**Theorem A.1 (Risk and regression function).** Under Assumptions 1–3, the risk $R$ can equivalently be rewritten as

$$ R(F) = \| F - F_p \|^2_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})} + R(F_p) \quad (A.1) $$

for all $F \in L^2(E, \mathcal{F}_E, \pi; \mathcal{H})$.

**Proof.** We have

$$ R(F) = \mathbb{E} \left[ \| \varphi(Y) - F(X) \|^2_{\mathcal{H}} \right] $$

$$ = \mathbb{E} \left[ \| \varphi(Y) - F_p(X) + F_p(X) - F(X) \|^2_{\mathcal{H}} \right] $$

$$ = \mathbb{E} \left[ \| \varphi(Y) - F_p(X) \|^2_{\mathcal{H}} \right] $$

$$ + 2 \mathbb{E} \left[ \langle \varphi(Y) - F_p(X), F_p(X) - F(X) \rangle_{\mathcal{H}} \right] $$

$$ + \mathbb{E} \left[ \| F(X) - F_p(X) \|^2_{\mathcal{H}} \right], $$

where we see that the first summand equals to $R(F_p)$. The second summand which contains the mixed terms vanishes since we have

$$ \mathbb{E} \left[ \langle \varphi(Y) - F_p(X), F_p(X) - F(X) \rangle_{\mathcal{H}} \right] $$

$$ = \int_E \left( \int_E \varphi(y) p(x, dy) - F_p(x), F_p(x) - F(x) \right)_{\mathcal{H}} d\pi(x). $$

The last summand can be rewritten as

$$ \mathbb{E} \left[ \| F(X) - F_p(X) \|^2_{\mathcal{H}} \right] = \| F - F_p \|^2_{L^2(E, \mathcal{F}_E, \pi; \mathcal{H})} $$

by change of measure, proving the assertion. \qedsymbol