A One-step Approach to Covariate Shift Adaptation

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Abstract

A default assumption in many machine learning scenarios is that the training and test samples are drawn from the same probability distribution. However, such an assumption is often violated in the real world due to non-stationarity of the environment or bias in sample selection. In this work, we consider a prevalent setting called covariate shift, where the input distribution is different between the training and test stages while the conditional distribution of the output given the input remains unchanged. Most of the existing methods for covariate shift adaptation are two-step approaches, which first calculate the importance weights and then conduct importance-weighted empirical risk minimization. In this paper, we propose a novel one-step approach that jointly learns the predictive model and the associated weights in one optimization by minimizing an upper bound of the test risk. We theoretically analyze the proposed method and provide a generalization error bound. We also empirically demonstrate the effectiveness of the proposed method.

1 Introduction

When developing algorithms of supervised learning, it is commonly assumed that samples used for training and samples used for testing follow the same probability distribution (Bishop, 1995; Duda et al., 2012; Hastie et al., 2009; Schölkopf and Smola, 2001; Vapnik, 1998; Wahba, 1990). However, this common assumption may not be fulfilled in many real-world applications due to sample selection bias or non-stationarity of environments (Huang et al., 2007; Quionero-Candela et al., 2009; Sugiyama and Kawanabe, 2012; Zadrozny, 2004).

Covariate shift, which was first introduced by Shimodaira (2000), is a prevalent setting for supervised learning in the wild, where the input distribution is different in the training and test
phases but the conditional distribution of the output variable given the input variable remains unchanged. Covariate shift is conceivable in many real-world applications such as brain-computer interfacing (Li et al., 2010), emotion recognition (Jirayucharoensak et al., 2014), human activity recognition (Hachiya et al., 2012), spam filtering (Bickel and Scheffer, 2007), or speaker identification (Yamada et al., 2010).

Due to the difference between the training and test distributions, the model trained by employing standard machine learning techniques such as empirical risk minimization (Schölkopf and Smola, 2001; Vapnik, 1998) may not generalize well to the test data. However, as shown by Shimodaira (2000), Sugiyama and Müller (2005), Sugiyama et al. (2007), and Zadrozny (2004), this problem can be mitigated by importance sampling (Cochran, 2007; Fishman, 2013; Kahn and Marshall, 1953): weighting the training loss terms according to the importance, which is the ratio of the test and training input densities. As a consequence, most previous work (Huang et al., 2007; Kanamori et al., 2009; Sugiyama et al., 2008) mainly focused on accurately estimating the importance. Then the estimated importance is used to train a predictive model in the training phase. Thus, most of the existing methods of covariate shift adaptation are two-step approaches.

However, according to Vapnik’s principle (Vapnik, 1998), which advocates that one should avoid solving a more general problem as an intermediate step when the amount of information is restricted, directly solving the covariate shift problem may be preferable to two-step approaches when the amount of covariate shift is substantial and the number of training data is not large. Moreover, Yamada et al. (2011) argued that density ratio estimation, the intermediate step for covariate shift adaptation, is indeed rather hard, suggesting that the importance approximation could be unreliable and thus deteriorate the performance of learning in practice.

In this paper, we propose a novel one-step approach to covariate shift adaptation, without the intermediate step of estimating the ratio of the training and test input densities. We jointly learn the predictive model and the associated weights by minimizing an upper bound of the test risk. Furthermore, we establish a generalization error bound based on the Rademacher complexity to give a theoretical guarantee for the proposed method. Experiments on synthetic and benchmark datasets highlight the advantage of our method over the existing two-step approaches.

2 Preliminaries

In this section, we briefly introduce the problem setup of covariate shift adaptation and relevant previous methods.

2.1 Problem Formulation

Let us start from the setup of supervised learning. Let $\mathcal{X} \subset \mathbb{R}^d$ be the input space ($d$ is a positive integer), $\mathcal{Y} \subset \mathbb{R}$ (regression) or $\mathcal{Y} = \{-1, +1\}$ (binary classification) be the output space, and $\{(x^{tr}_i, y^{tr}_i)\}_{i=1}^{n_{tr}}$ be the training samples drawn independently from a training distribution with density $p_{tr}(x, y)$, which can be decomposed into the marginal distribution and the conditional probability distribution, i.e., $p_{tr}(x, y) = p_{tr}(x)p_{tr}(y|x)$. Let $(x^{te}, y^{te})$ be a test sample drawn from a test distribution with density $p_{te}(x, y) = p_{te}(x)p_{te}(y|x)$. 

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Formally, the goal of supervised learning is to obtain a model $f : \mathcal{X} \to \mathbb{R}$ with the training samples that minimizes the expected loss over the test distribution (which is also called the test risk):

$$R(f) := \mathbb{E}_{(x^t, y^t) \sim p_{te}(x, y)} \left[ \ell(f(x^te), y^te) \right],$$

where $\ell : \mathbb{R} \times \mathcal{Y} \to \mathbb{R}$ denotes the loss function that measures the discrepancy between the true output value $y$ and the predicted value $\hat{y} := f(x)$. In this paper, we assume that $\ell$ is bounded from above. We will discuss the practical choice of loss function in Section 3.

Since the assumption that the joint distributions are unchanged (i.e., $p_{tr}(x, y) = p_{te}(x, y)$) does not hold under covariate shift (i.e., $p_{tr}(x) \neq p_{te}(x)$, $\text{supp}(p_{tr}) = \text{supp}(p_{te})$, and $p_{tr}(y|x) = p_{te}(y|x)$), we utilize unlabeled test samples $\{(x^i, y^i)\}_{i=1}^{n_{te}}$ besides the labeled training samples $\{(x^t_i, y^t_i)\}_{i=1}^{n_{tr}}$ to compensate the difference of distributions. The goal of covariate shift adaptation is still to obtain a model that minimizes the test risk (1).

2.2 Previous Work

Empirical risk minimization (ERM) (Schölkopf and Smola, 2001; Vapnik, 1998), a standard technique in supervised learning, may fail under covariate shift due to the difference between the training and test distributions.

Importance sampling was used to mitigate the influence of covariate shift (Shimodaira, 2000; Sugiyama and Müller, 2005; Sugiyama et al., 2007; Zadrozny, 2004):

$$\mathbb{E}_{(x^t, y^t) \sim p_{te}(x, y)} \left[ \ell(f(x^t), y^t) \right] = \mathbb{E}_{(x^t, y^t) \sim p_{tr}(x, y)} \left[ \ell(f(x^t), y^t) r(x^t) \right],$$

where $r(x) = p_{te}(x)/p_{tr}(x)$ is referred to as the importance, and this leads to the importance weighted ERM (IWERM): $\min_{f \in \mathcal{F}} \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell(f(x^i_{tr}), y^i_{tr}) r(x^i_{tr})$, where $\mathcal{F}$ is a hypothesis set. For any fixed $f \in \mathcal{F}$, the importance weighted empirical risk is an unbiased estimator of the test risk.

However, IWERM tends to produce an estimator with high variance making the resulting test risk large (Shimodaira, 2000; Sugiyama and Kawanabe, 2012). Reducing the variance by slightly flattening the importance weights is practically useful, which results in exponentially-flattened importance weighted ERM (EIWERM) proposed by Shimodaira (2000): $\min_{f \in \mathcal{F}} \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell(f(x^i_{tr}), y^i_{tr}) r(x^i_{tr})^{\gamma}$, where $\gamma \in [0, 1]$ is called the flattening parameter.

Therefore, how to estimate the importance accurately becomes the key to success of covariate shift adaptation. Unconstrained Least-Squares Importance Fitting (uLSIF) (Kanamori et al., 2009) is one of the commonly used density ratio estimation methods which is computationally efficient and comparable to other methods (Huang et al., 2007; Sugiyama et al., 2008) in terms of performance.

Yamada et al. (2011) argued that estimation of the density ratio is rather hard, which weakens the effectiveness of EIWERM. Then they proposed a method that directly estimates a flattened version of the importance weights, called relative importance weighted ERM (RIWERM): $\min_{f \in \mathcal{F}} \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell(f(x^i_{tr}), y^i_{tr}) r_{\alpha}(x^i_{tr})$, where $r_{\alpha}(x) := \frac{p_{te}(x)}{(1-\alpha)p_{tr}(x)+\alpha p_{te}(x)}$ is called the $\alpha$-relative importance ($\alpha \in [0, 1]$). The relative importance $r_{\alpha}(x)$ can be estimated by relative uLSIF (RuLSIF) as presented by Yamada et al. (2011).
Hyper-parameters such as the flattening parameter $\gamma$ or $\alpha$ need to be appropriately chosen in order to obtain a good generalization capability. However, cross validation (CV), a standard technique for model selection, does not work well under covariate shift. To cope with this problem, a variant of CV called importance-weighted CV (IWCV) has been proposed by Sugiyama et al. (2007), which is based on the importance sampling technique to give an almost unbiased estimate of the generalization error with finite samples. However, the importance used in IWCV still needs to be estimated from samples.

3 Proposed Method

In this section, in order to overcome the drawbacks of the existing two-step approaches, we propose a one-step approach which integrates the importance estimation step and the importance-weighted empirical risk minimization step by upper-bounding the test risk. Moreover, we provide a theoretical analysis of the proposed method.

3.1 One-step Approach

First, we derive an upper bound of the test risk, which is the key of our one-step approach.

Theorem 1. Let $r(x)$ be the importance $p_{tr}(x)/p_{tr}(x)$ and $F \subseteq \{ f: \mathcal{X} \rightarrow \mathbb{R} \}$ be a given hypothesis set. Suppose that there is a constant $m \in \mathbb{R}$ such that $\ell(f(x), y) \leq m$ holds for every $f \in F$ and every $(x, y) \in \mathcal{X} \times \mathcal{Y}$. Then, for any $f \in F$ and any measurable function $g: \mathcal{X} \rightarrow \mathbb{R}$, the test risk is bounded as

$$\frac{1}{2} R^2(f) \leq J(f, g) := \left( \mathbb{E}_{(x^{tr}, y^{tr}) \sim p_{tr}(x, y)} [\ell(f(x^{tr}), y^{tr}) g(x^{tr})] \right)^2 + m^2 \mathbb{E}_{x^{tr} \sim p_{tr}(x)} \left[ (g(x^{tr}) - r(x^{tr}))^2 \right]. \quad (2)$$

Furthermore, if $g$ is non-negative and $\ell_{UB}$ bounds $\ell$ from above, we have

$$J(f, g) \leq J_{UB}(f, g) := \left( \mathbb{E}_{(x^{tr}, y^{tr}) \sim p_{tr}(x, y)} [\ell_{UB}(f(x^{tr}), y^{tr}) g(x^{tr})] \right)^2 + m^2 \mathbb{E}_{x^{tr} \sim p_{tr}(x)} \left[ (g(x^{tr}) - r(x^{tr}))^2 \right]. \quad (3)$$

For classification problems, $R(f)$ is typically defined by the zero-one loss $\ell(\hat{y}, y) = I(\hat{y} y \leq 0)$, where $I$ is the indicator function, and thus the boundedness assumption of the loss function in Theorem 1 holds with $m = 1$. For regression problems, The squared loss $\ell(\hat{y}, y) = (\hat{y} - y)^2$ is a typical choice, but it violates the boundedness assumption. Instead, we define $R(f)$ using Tukey’s bisquare loss (Beaton and Tukey, 1974) (see Fig. 1).

Remark 1. The two-step approach that first applies uLSIF to estimate the importance weights and then employs IWERM is equivalent to minimizing the second term of the above upper bounds first and then minimizing the first term, which leads to a sub-optimal solution to the upper-bound minimization.
Instead of estimating the unknown $r(x)$ for minimizing $R(f)$ as in the previous two-step approaches, we propose a one-step approach that minimizes the upper bound $J(f,g)$ or $J_{UB}(f,g)$ based on Theorem 1.

For classification problems, $J(f,g)$ is defined using the zero-one loss, with which training will not be tractable (Ben-David et al., 2003). Fortunately, the latter part of Theorem 1 allows us to minimize $J_{UB}(f,g)$ instead, with $\ell_{UB}$ being any (sub-)differentiable approximation that bounds the zero-one loss from above so that we can apply any gradient method such as stochastic gradient descent (Robbins and Monro, 1951). Examples of such $\ell_{UB}$ include the hinge loss $\ell(\hat{y},y) = \max(0,1-\hat{y}y)$ and the squared loss. For regression problems, Tukey’s loss is already differentiable, but we can use the squared loss that bounds Tukey’s loss which makes the optimization problem simpler as described later. This is again justified by Theorem 1 with the squared loss used for the upper-bound loss $\ell_{UB}$.

Although the second expectation in $J_{UB}(f,g)$ contains an unknown term $r(x)$, it can be estimated from the samples on hand up to addition by a constant due to the fact that

$$\mathbb{E}_{x^{tr}\sim p_{tr}(x)}[(g(x^{tr}) - r(x^{tr}))^2] = \mathbb{E}_{x^{tr}\sim p_{tr}(x)}[g^2(x^{tr})] - 2\mathbb{E}_{x^{tr}\sim p_{tr}(x)}[g(x^{tr})] + C,$$

where $C$ is a constant that does not depend on the function $f$ nor $g$.

Since we cannot directly evaluate $J_{UB}(f,g)$, we minimize its empirical version $\hat{J}_{UB}(f,g;S)$ with respect to $f$ and non-negative $g$ in some given hypothesis sets $\mathcal{F}$ and $\mathcal{G}_+$:

$$\hat{J}_{UB}(f,g;S) := \left(\frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell_{UB}(f(x^{tr}_i),y^{tr}_i)g(x^{tr}_i)\right)^2 + m^2 \left(\frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} g^2(x^{tr}_i) - \frac{2}{n_{te}} \sum_{i=1}^{n_{te}} g(x^{te}_i) + C\right),$$

where $S = \{(x^{tr}_i,y^{tr}_i)\}_{i=1}^{n_{tr}} \cup \{x^{te}_i\}_{i=1}^{n_{te}}$ is the set of sample points. Notice that constant $C$ can be safely ignored in the minimization.

Below, we present an efficient alternating minimization algorithm described in Algorithm 1 that can be employed when $f(x)$ and $g(x)$ are linear-in-parameter models, i.e.,

$$f(x) = \alpha^\top \phi(x) \quad \text{and} \quad g(x) = \beta^\top \psi(x),$$
where \( \alpha \in \mathbb{R}^{b_f} \) and \( \beta \in \mathbb{R}^{b_g} \) are parameters, and \( \phi \) and \( \psi \) are \( b_f \)-dimensional and \( b_g \)-dimensional vectors of basis functions.

First, we minimize the objective (4) with respect to \( g \) while fixing \( f \). This step has an analytic solution as shown in Algorithm 1, Line 6, where \( \Phi_{tr} = (\phi(x_{tr}^{f}), \ldots, \phi(x_{tr}^{f}))^\top \), \( \Psi_{tr} = (\psi(x_{tr}^{g}), \ldots, \psi(x_{tr}^{g}))^\top \), \( \Psi_{te} = (\psi(x_{te}^{g}), \ldots, \psi(x_{te}^{g}))^\top \), \( 1 = (1, \ldots, 1)^\top \), and \( I \) is the identity matrix.

Next, we minimize the objective (4) with respect to \( f \) while fixing \( g \). In this step, we can safely ignore the second term and remove the square operation of the first term in the objective (4) to reduce the problem into weighted empirical risk minimization (cf. Algorithm 1, Line 12) by forcing \( g \) to be non-negative with a rounding up technique (Kanamori et al., 2009) as shown in Algorithm 1, Line 7. For regression problems, the method of iteratively reweighted least squares (IRLS) (Beaton and Tukey, 1974) can be used for optimizing the Tukey’s bisquare loss. In practice, we suggest using the squared loss as a convex approximation of the Tukey’s loss to obtain a closed-form solution as shown in Algorithm 1, Line 10 for reducing computation time, and we compare their performance in the experiments. For classification with linear-in-parameter models using the hinge loss, then the weighted support vector machine (Yang et al., 2007) can be used. After this step, we go back to the step for updating \( g \) and repeat the procedure.

**Algorithm 1 Alternating Minimization**

1: \( \alpha_0 \leftarrow \) an arbitrary \( b_f \)-dimensional vector
2: \( \lambda_g \leftarrow \) a positive \( \ell_2 \)-regularization parameter
3: \( \lambda_f \leftarrow \) a positive \( \ell_2 \)-regularization parameter
4: **for** \( t = 0, 1, \ldots, T - 1 \) **do**
5: \( l_t \leftarrow (\ell_{UB}(\alpha_t^\top \phi(x_{tr}^f), y_{tr}^f), \ldots, \ell_{UB}(\alpha_t^\top \phi(x_{tr}^f), y_{tr}^f))^\top \)
6: \( \beta_{t+1} \leftarrow \left( \Psi_{tr}^\top \Psi_{tr} + \frac{1}{m_{tr}} \Psi_{tr}^\top I_{tr} I_{tr}^\top \Psi_{tr} + \frac{m_{tr}}{m_{tr}} \lambda_g I \right)^{-1} \Psi_{te}^\top 1 \)
7: \( \beta_{t+1} \leftarrow \max(\beta_{t+1}, 0) \)
8: \( w_{i+1} \leftarrow \beta_{t+1}^\top \psi(x_{tr}^g), i = 1, \ldots, n_{tr} \)
9: **if** \( \ell_{UB} \) is the squared loss **then**
10: \( \alpha_{t+1} \leftarrow \left( \Phi_{tr}^\top W_{t+1} \Phi_{tr} + \lambda_f n_{tr} I \right)^{-1} \Phi_{tr}^\top W_{t+1} y_{tr} \),
11: **else**
12: \( \alpha_{t+1} \leftarrow \arg \min_{\alpha} \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} w_{i+1} \ell_{UB}(\alpha_i^\top \phi(x_{tr}^f), y_{tr}^f) + \lambda_f \alpha^\top \alpha \)
13: **end if**
14: **end for**

### 3.2 Theoretical Analysis

In what follows, we establish a generalization error bound for the proposed method in terms of the Rademacher complexity (Koltchinskii, 2001).
Lemma 2. Assume that (a) there exist some constants \( M \geq m \) and \( L > 0 \) such that \( \ell_{UB}(f(x), y) \leq M \) holds for every \( f \in \mathcal{F} \) and every \((x, y) \in \mathcal{X} \times \mathcal{Y}\) and \( y \mapsto \ell_{UB}(y, y') \) is \( L \)-Lipschitz for every fixed \( y' \in \mathcal{Y}. \) (b) there exists some constant \( G \geq 1 \) such that \( g(x) \leq G \) for every \( g \in \mathcal{G}_+ \) and every \( x \in \mathcal{X}. \) Let \( \mathcal{G} = \mathcal{G}_+ \cup -\mathcal{G}_+ \). Then, for any \( 3 \) implies that minimizing \( R \) when the best-in-class test risk is zero, the following holds for all \( f \in \mathcal{F}, g \in \mathcal{G}_+ \):

\[
J_{UB}(f, g) \leq J_{UB}(f, g; S) + 8MG(M + G)\left(LR_{tr}(\mathcal{F}) + R_{tr}(\mathcal{G})\right) + 4M^2R_{te}(G) + 5M^2G^2\sqrt{\frac{\log \frac{1}{\delta}}{2} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)},
\]

where \( R_{tr}(\mathcal{F}) \) and \( R_{tr}(\mathcal{G}) \) are the Rademacher complexities of \( \mathcal{F} \) and \( \mathcal{G} \), respectively, for the sampling of size \( n_{tr} \) from \( p_{tr}(x) \), and \( R_{te}(G) \) is the Rademacher complexity of \( G \) for the sampling of size \( n_{te} \) from \( p_{te}(x) \).

Theorem 3. Suppose that the assumptions in Lemma 2 hold. Then, for any \( \delta > 0 \), with probability at least \( 1 - \delta \) over the draw of \( S \), the test risk can be bounded as follows for all \( f \in \mathcal{F} \) uniformly:

\[
\frac{1}{2}R^2(f) \leq \min_{g \in \mathcal{G}_+} J_{UB}(f, g; S) + 8MG(M + G)\left(LR_{tr}(\mathcal{F}) + R_{tr}(\mathcal{G})\right) + 4M^2R_{te}(G) + 5M^2G^2\sqrt{\frac{\log \frac{1}{\delta}}{2} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)}. \tag{7}
\]

Theorem 3 implies that minimizing \( J_{UB}(f, g; S) \), as the proposed method does, amounts to minimizing an upper bound of the test risk. Furthermore, the following theorem shows a generalization error bound for the minimizer obtained by the proposed method.

Theorem 4. Let \((\hat{f}, \hat{g}) = \arg \min_{(f, g) \in \mathcal{F} \times \mathcal{G}_+} J_{UB}(f, g; S)\). Then, under the assumptions of Lemma 2, for any \( \delta > 0 \), it holds with probability at least \( 1 - \delta \) over the draw of \( S \) that

\[
\frac{1}{2}R^2(\hat{f}) \leq \min_{f \in \mathcal{F}, g \in \mathcal{G}_+} J_{UB}(f, g) + 8MG(M + G)\left(LR_{tr}(\mathcal{F}) + R_{tr}(\mathcal{G})\right) + 4M^2R_{te}(G) + 10M^2G^2\sqrt{\frac{\log \frac{1}{\delta}}{2} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)} + M^2G^2\frac{1}{n_{tr}}. \tag{8}
\]

If we use linear-in-parameter models with bounded norms, then \( R_{tr}(\mathcal{F}) = O(1/\sqrt{n_{tr}}), R_{tr}(\mathcal{G}) = O(1/\sqrt{n_{tr}}), \) and \( R_{te}(G) = O(1/\sqrt{n_{te}}) \). Furthermore, if we assume that the approximation error of \( \mathcal{G}_+ \) is zero, i.e., \( r \in \mathcal{G}_+ \), then \( \min_{f \in \mathcal{F}, g \in \mathcal{G}_+} J_{UB}(f, g) \leq J_{UB}(f^*, r) = R_{UB}^2(f^*) \), where \( R_{UB} \) is the test risk defined with \( \ell_{UB} \) and \( f^* = \arg \min_{f \in \mathcal{F}} R_{UB}(f) \). Thus,

\[
R(\hat{f}) \leq \sqrt{2}R_{UB}(f^*) + O_p(1/\sqrt{n_{tr}} + 1/\sqrt{n_{te}}).
\]

When the best-in-class test risk \( R_{UB}(f^*) \) is small, this bound would theoretically guarantee a good performance of the proposed method.

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1This assumption is valid when \( \sup_{f \in \mathcal{F}} \|f\|_{\infty} \) and \( \sup_{y \in \mathcal{Y}} |y| \) are bounded.
4 Experiments

In this section, we examine the effectiveness of the proposed method via experiments on toy and benchmark datasets.

4.1 Illustration with Toy Datasets

First, we conduct experiments on a toy regression dataset. Let us consider a one-dimensional regression problem. Let the training and test input densities be

\[ p_{tr}(x) = N(x; 1, (0.5)^2) \quad \text{and} \quad p_{te}(x) = N(x; 2, (0.25)^2), \]

where \( N(x; \mu, \sigma^2) \) denotes the Gaussian density with mean \( \mu \) and variance \( \sigma^2 \). Consider the output labels of examples are generated by

\[ y = f^*(x) + \epsilon \quad \text{with} \quad f^*(x) = \text{sinc}(x), \]

and the noise \( \epsilon \) following \( N(0, (0.1)^2) \) is independent of \( x \). As illustrated in Fig. 2, the training input points are distributed on the left-hand side of the input domain and the test input points are distributed on the right-hand side. We sample \( n_{tr} = 150 \) labeled i.i.d. training samples \( \{(x_{tr_i}^{tr}, y_{tr_i}^{tr})\}_{i=1}^{n_{tr}} \) with each \( x_{tr_i}^{tr} \) following \( p_{tr}(x) \) and \( n_{te} = 150 \) unlabeled i.i.d. test samples \( \{x_{te_i}^{te}\}_{i=1}^{n_{te}} \) following \( p_{te}(x) \) for learning the target function \( f^*(x) \) in the experiment. In addition, we sample 10000 labeled i.i.d. test samples \( \{(x_{eval_i}^{eval}, y_{eval_i}^{eval})\}_{i=1}^{n_{eval}} \) with each \( (x_{eval_i}^{eval}, y_{eval_i}^{eval}) \) following \( p_{te}(x, y) \) for evaluating the performance of the learned function.

We compare our one-step approach with three baseline methods, which are the ordinary ERM, EIWERM with uLSIF, and RIWERM. We use the linear-in-parameter models (5) with the following Gaussian kernels as basis functions for learning the input-output relation and the importance (or the relative importance) in all the experiments including those in Section 4.2:

\[ \phi_i(x) = \exp \left\{ -\frac{||x - c_i^f||^2}{2\sigma_f^2} \right\} \quad \text{and} \quad \psi_i(x) = \exp \left\{ -\frac{||x - c_i^g||^2}{2\sigma_g^2} \right\}, \]

Figure 2: A toy regression example. The training input points (blue) are distributed on the left-hand side of the input domain and the test input points (orange) are distributed on the right-hand side. The two distributions share the same regression function \( f^* \) (the red curve).
where $\sigma_f$ and $\sigma_g$ are the bandwidths of the Gaussian kernels, and $c^f_i$ and $c^g_i$ are the kernel centers randomly chosen from $\{x^\text{te}_i\}_{i=1}^{n_{\text{te}}}$ (Kanamori et al., 2009; Sugiyama et al., 2008). We set $b_f = b_g = 50$ in all the experiments. Moreover, we use $\ell_2$ regularization in all the experiments, which introduces two more hyperparameters $\lambda_f$ and $\lambda_g$ associated with models $f$ and $g$ respectively.

Let us clarify the hyperparameter tuning procedure for each method. For the ordinary ERM, the standard cross validation is applied for tuning $\sigma_f$ and $\lambda_f$. For the EIWERM with uLSIF, the hyperparameter tuning of $\sigma_g$ and $\lambda_g$ in the importance estimation step uses the cross validation naturally based on its learning objective (cf. Kanamori et al. (2009)), and we apply IWCV in the training step for selecting $\sigma_f$, $\lambda_f$ and flattening parameter $\gamma$. For RIWERM, the built-in cross validation with its learning objective is used for tuning $\sigma_g$ and $\lambda_g$ (cf. Yamada et al. (2011)), and the selection of $\sigma_f$, $\lambda_f$ and parameter $\alpha$ in the training step is achieved by IWCV (the importance is obtained by uLSIF). Finally, for our one-step approach, we can naturally do cross validation based on the proposed learning objective (4). To reduce computation time in the one-step approach, we set the bandwidths to the median distances between samples and kernel centers, which is a popular heuristic in practice (Schölkopf and Smola, 2001), but we tune the regularization parameters by cross validation. For a fair comparison, we also report the results of the baseline methods using the median heuristic.

As suggested in Section 3.1, we use the squared loss in the one-step approach for obtaining a more efficient solution. We also employ the IRLS algorithm for optimizing Tukey’s bisquare loss in the one-step approach. For better comparison, we report the results of the baseline methods using both the squared loss and Tukey’s bisquare loss.

The experimental results of the toy regression problem are summarized in Table 1. Note that when the target function $f^*$ is perfectly learned, the mean squared error is the variance of $\epsilon$, i.e., 0.01. Therefore, our method significantly mitigates the influence of covariate shift. Since the IRLS algorithm is needed when using Tukey’s bisquare loss, the training should take longer time than that when using the squared loss, and we confirm it according to the results in Table 1.

### 4.2 Experiments on Benchmark Datasets

Finally, we conduct experiments on classification benchmark datasets from LIBSVM.\(^2\)

We introduce covariate shift in the following way similarly to Cortes et al. (2008). First, we use Z-score normalization to preprocess all the input samples. Then, an example $(x, y)$ is assigned to the training dataset with probability $\exp(v)/(1 + \exp(v))$ and to the test dataset with probability $1/(1 + \exp(v))$, where $v = 16w^\top x/\sigma$, $\sigma$ is the standard deviation of $w^\top x$, and $w \in \mathbb{R}^d$ is some given projection vector. To ensure that the methods are tested in challenging covariate shift situations, we randomly sample projection directions and choose one such that the classifier trained on the training dataset generalizes worst to the test dataset.

By following the procedure, we obtain one projection vector for each benchmark dataset, which is used to separate the dataset into a training dataset and a test dataset with some randomness. Then we sample a certain number (depending on the size of the dataset) of training samples and test input

\(^2\)https://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/
Table 1: Mean squared errors averaged over 100 trails on the toy dataset. The numbers in the brackets are the standard deviations. The best method and comparable ones based on the Wilcoxon signed-rank test (Wilcoxon, 1945) at the significance level 5% are described in bold face. “Unweighted” denotes the ordinary ERM, “squared” denotes the squared loss, “Tukey” denotes Tukey’s bisquare loss, and “median” means that the bandwidths of the kernel models are determined by the median heuristic (other hyperparameters are still chosen by cross validation).

| Methods                      | MSE(SD)       | Computation time (sec) |
|------------------------------|---------------|------------------------|
| unweighted (squared)         | 0.0517 (0.0300) | 18.15                  |
| unweighted (squared, median) | 0.1453 (0.1812) | 3.22                   |
| unweighted (Tukey)           | 0.0511 (0.0455) | 59.36                  |
| unweighted (Tukey, median)   | 0.0760 (0.0733) | 8.45                   |
| uLSIF (squared)              | 0.0259 (0.0345) | 70.67                  |
| uLSIF (squared, median)      | 0.0198 (0.0151) | 12.92                  |
| uLSIF (Tukey)                | 0.0253 (0.0433) | 586.54                 |
| uLSIF (Tukey, median)        | 0.0161 (0.0106) | 71.99                  |
| RuLSIF (squared)             | 0.0226 (0.0261) | 115.00                 |
| RuLSIF (squared, median)     | 0.0142 (0.0071) | 27.65                  |
| RuLSIF (Tukey)               | 0.0205 (0.0167) | 594.11                 |
| RuLSIF (Tukey, median)       | 0.0140 (0.0064) | 83.04                  |
| one-step (squared)           | 0.0140 (0.0058) | 89.05                  |
| one-step (Tukey)             | **0.0125 (0.0021)** | 157.55                 |
samples for training. We use the rest of test samples for evaluating the performance. We run 100 trails for each dataset.

The models and the hyperparameter tuning procedure follow what we discussed in Section 4.1. In addition, as discussed in Section 3.1, we use the squared loss as the surrogate loss function for all the methods including the one-step approach in the experiments.

The experimental results on benchmark datasets are summarized in Table 2. The table shows the proposed one-step approach outperforms or is comparable to the baseline methods with the best performance, which suggests that it is a promising method for covariate shift adaptation.

Table 2: Mean misclassification rates averaged over 100 trails on benchmark datasets. The numbers in the brackets are the standard deviations. For each dataset, the best method and comparable ones based on the Wilcoxon signed-rank test at the significance level 5% are described in bold face.

| Dataset   | unweighted | unweighted (median) | uLSIF | uLSIF (median) | RuLSIF | RuLSIF (median) | one-step |
|-----------|------------|---------------------|-------|----------------|--------|----------------|----------|
| australian| 32.02      | 31.62               | 30.65 | 31.00          | 30.33  | 32.54          | 25.57    |
|           | (16.88)    | (17.88)             | (16.37)| (17.47)        | (15.06)| (18.05)        | (12.74)  |
| breast-cancer | 21.65    | 23.03               | 20.03 | 20.90          | 21.31  | 20.65          | 12.57    |
|           | (13.48)    | (12.84)             | (12.44)| (11.95)        | (12.96)| (11.57)        | (10.17)  |
| diabetes  | 45.78      | 43.35               | 42.42 | 41.67          | 44.26  | 46.72          | 38.57    |
|           | (8.88)     | (9.56)              | (7.66)| (8.66)         | (8.63) | (10.03)        | (6.36)   |
| heart     | **34.72**  | 36.31               | **35.86| **35.22**      | 36.80  | 36.53          | **33.84**|
|           | (9.91)     | (12.19)             | (11.43)| (11.89)        | (11.70)| (13.49)        | (10.94)  |
| sonar     | 38.06      | 34.41               | 35.36 | **33.06**      | 36.27  | **32.72**      | **32.35**|
|           | (12.96)    | (11.90)             | (13.24)| (11.80)        | (13.50)| (11.76)        | (12.45)  |

5 Conclusion

In this work, we studied the problem of covariate shift adaptation. Unlike the dominating two-step approaches in the literature, we proposed a one-step approach that learns the predictive model and the associated weights simultaneously by following Vapnik’s principle. Our experiments highlighted the advantage of our method over previous two-step approaches, suggesting that the proposed one-step approach is a promising method for covariate shift adaptation.

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A Proof of Theorem 1

Proof. According to the Cauchy-Schwarz inequality, we have

\[
\frac{1}{2} R^2(f) = \frac{1}{2} \left( \mathbb{E}_{(x^{tr}, y^{tr})} \left[ \ell(f(x^{tr}), y^{tr}) r(x^{tr}) \right] \right)^2 \\
\leq \left( \mathbb{E}_{(x^{tr}, y^{tr})} \left[ \ell(f(x^{tr}), y^{tr}) g(x^{tr}) \right] \right)^2 + \left( \mathbb{E}_{(x^{tr}, y^{tr})} \left[ \ell(f(x^{tr}), y^{tr}) (r(x^{tr}) - g(x^{tr})) \right] \right)^2 \\
\leq \left( \mathbb{E}_{(x^{tr}, y^{tr})} \left[ \ell(f(x^{tr}), y^{tr}) g(x^{tr}) \right] \right)^2 + \mathbb{E}_{(x^{tr}, y^{tr})} \left[ \ell(f(x^{tr}), y^{tr}) g(x^{tr}) \right] \mathbb{E}_{x^{tr}} \left[ (g(x^{tr}) - r(x^{tr}))^2 \right] \\
\leq \left( \mathbb{E}_{(x^{tr}, y^{tr})} \left[ \ell(f(x^{tr}), y^{tr}) g(x^{tr}) \right] \right)^2 + m^2 \mathbb{E}_{x^{tr}} \left[ (g(x^{tr}) - r(x^{tr}))^2 \right],
\]

where \((x^{tr}, y^{tr}) \sim p(x^{tr}, y^{tr})\).

This completes the proof of (2), and based on this, (3) is obvious. \(\square\)

B Proof of Lemma 2

Proof. Let \(\Phi(S) = \sup_{f \in \mathcal{F}, g \in \mathcal{G}} \left( J_{UB}(f, g) - \hat{J}_{UB}(f, g; S) \right) \) and \(S'\) be a set differing from \(S\) on exactly one sample point. Then, since the difference of suprema does not exceed the supremum of the difference, we have

\[
\Phi(S') - \Phi(S) \leq \sup_{f \in \mathcal{F}, g \in \mathcal{G}^+} \left( \hat{J}_{UB}(f, g; S) - \hat{J}_{UB}(f, g; S') \right).
\]

If the differing sample point is a training sample, then

\[
\Phi(S') - \Phi(S) \leq 2MG \cdot \frac{2}{n_{tr}} MG + M^2 \cdot \frac{1}{n_{tr}} G^2 = \frac{5}{n_{tr}} M^2 G^2.
\]

On the other hand, if the differing sample point is a test sample, then

\[
\Phi(S') - \Phi(S) \leq M^2 \cdot \frac{2}{n_{te}} \cdot 2G \leq \frac{5}{n_{te}} M^2 G^2.
\]

Similarly, we can obtain the same result for bounding \(\Phi(S) - \Phi(S')\). Then, by McDiarmid’s inequality, for any \(\delta > 0\), with probability at least \(1 - \delta\), the following holds:

\[
\Phi(S) \leq \mathbb{E}_S[\Phi(S)] + 5M^2 G^2 \sqrt{\log \frac{1}{\delta}} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right).
\]
Let $S_{tr} = \{(x_{i}^{tr}, y_{i}^{tr})\}_{i=1}^{n_{tr}}$ and $S_{te} = \{(x_{i}^{te})\}_{i=1}^{n_{te}}$. We next bound the expectation in the right-hand side:

\[
\mathbb{E}_{S}[\Phi(S)] = \mathbb{E}_{S} \left[ \sup_{f \in \mathcal{F}, g \in \mathcal{G}_{+}} \left( J_{UB}(f, g) - \tilde{J}_{UB}(f, g; S) \right) \right] \leq (I) + M^2(II) + 2M^2(III),
\]

where

\[
(I) = \mathbb{E}_{S_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in \mathcal{G}_{+}} \left( \mathbb{E}_{(x_{i}^{tr}, y_{i}^{tr})} \left[ \ell_{UB}(f(x_{i}^{tr}), y_{i}^{tr})g(x_{i}^{tr}) \right] \right)^2 \right. \\
- \left. \left( \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell_{UB}(f(x_{i}^{tr}), y_{i}^{tr})g(x_{i}^{tr}) \right)^2 \right] \\
(II) = \mathbb{E}_{S_{tr}} \left[ \sup_{g \in \mathcal{G}_{+}} \left( \mathbb{E}_{x_{i}^{tr}} \left[ g^2(x_{i}^{tr}) \right] - \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} g^2(x_{i}^{tr}) \right) \right] \\
(III) = \mathbb{E}_{S_{te}} \left[ \sup_{g \in \mathcal{G}_{+}} \left( \frac{1}{n_{te}} \sum_{i=1}^{n_{te}} g(x_{i}^{te}) - \mathbb{E}_{x_{i}^{te} \sim p_{tr}(x)} \left[ g(x_{i}^{te}) \right] \right) \right].
\]

Then we bound the above three terms as follows:

\[
(I) \leq \mathbb{E}_{S_{tr}, \tilde{S}_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in \mathcal{G}_{+}} \left( \mathbb{E}_{\tilde{S}_{tr}} \left( \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell_{UB}(f(x_{i}^{tr}), \tilde{y}_{i}^{tr})g(x_{i}^{tr}) \right)^2 \right. \\
- \left. \left( \frac{1}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell_{UB}(f(x_{i}^{tr}), y_{i}^{tr})g(x_{i}^{tr}) \right)^2 \right) \right] \\
\leq \mathbb{E}_{S_{tr}, \tilde{S}_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in \mathcal{G}_{+}} \left( \frac{2MG}{n_{tr}} \sum_{i=1}^{n_{tr}} \ell_{UB}(f(x_{i}^{tr}), \tilde{y}_{i}^{tr})g(x_{i}^{tr}) - \ell_{UB}(f(x_{i}^{tr}), y_{i}^{tr})g(x_{i}^{tr}) \right) \right] \\
= \mathbb{E}_{\sigma, S_{tr}, \tilde{S}_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in \mathcal{G}_{+}} \left( \frac{2MG}{n_{tr}} \sum_{i=1}^{n_{tr}} \sigma_{i} \left( \ell_{UB}(f(x_{i}^{tr}), \tilde{y}_{i}^{tr})g(x_{i}^{tr}) - \ell_{UB}(f(x_{i}^{tr}), y_{i}^{tr})g(x_{i}^{tr}) \right) \right) \right].
\]
\[
\{\sigma_i\}_{i=1}^{ntr} \text{ is a Rademacher sequence}
\]

\[
\begin{align*}
&\leq 4M G E_{\sigma, S_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in G} \left| \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \ell_{UB}(f(\mathbf{x}_i^tr), y_i^tr)g(x_i^tr) \right| \right] \\
&\leq 4M G E_{\sigma, S_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in G} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \ell_{UB}(f(\mathbf{x}_i^tr), y_i^tr)g(x_i^tr) \right] \\
&\leq 2M G \left( E_{\sigma, S_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in G} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \left( \ell_{UB}(f(\mathbf{x}_i^tr), y_i^tr) + g(x_i^tr) \right)^2 \right] \\
&\quad + E_{\sigma, S_{tr}} \left[ \sup_{f \in \mathcal{F}, ntr} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \ell^2_{UB}(f(\mathbf{x}_i^tr), y_i^tr) \right] + E_{\sigma, S_{tr}} \left[ \sup_{g \in G} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i g^2(x_i^tr) \right] \right) \\
&\leq 2M G \left( 2(M + G) E_{\sigma, S_{tr}} \left[ \sup_{f \in \mathcal{F}, g \in G} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \left( \ell_{UB}(f(\mathbf{x}_i^tr), y_i^tr) + g(x_i^tr) \right) \right] \\
&\quad + 2M E_{\sigma, S_{tr}} \left[ \sup_{f \in \mathcal{F}, ntr} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \ell_{UB}(f(\mathbf{x}_i^tr), y_i^tr) \right] + 2G E_{\sigma, S_{tr}} \left[ \sup_{g \in G} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i g(x_i^tr) \right] \right) \\
\end{align*}
\]

(Ledoux-Talagrand contraction lemma (Ledoux and Talagrand, 2013))

\[
\begin{align*}
&\leq 4M G (2M + G) L \mathcal{R}_{ntr}(\mathcal{F}) + 4M G (M + 2G) \mathcal{R}_{ntr}(\mathcal{G}), \quad \text{(Ledoux-Talagrand contraction lemma)}
\end{align*}
\]

\[
\begin{align*}
(\text{II}) &= E_{S_{tr}} \left[ \sup_{g \in G_+} \left( E_{S_{tr}} \left[ \frac{1}{ntr} \sum_{i=1}^{ntr} g^2(\bar{x}_i^tr) \right] - \frac{1}{ntr} \sum_{i=1}^{ntr} g^2(x_i^tr) \right) \right] \\
&\leq E_{S_{tr}, S_{tr}} \left[ \sup_{g \in G_+} \frac{1}{ntr} \sum_{i=1}^{ntr} \left( g^2(\bar{x}_i^tr) - g^2(x_i^tr) \right) \right] \\
&= E_{\sigma, S_{tr}, S_{tr}} \left[ \sup_{g \in G_+} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i \left( g^2(\bar{x}_i^tr) - g^2(x_i^tr) \right) \right] \\
&\leq 2E_{\sigma, S_{tr}} \left[ \sup_{g \in G_+} \frac{1}{ntr} \sum_{i=1}^{ntr} \sigma_i g^2(x_i^tr) \right] \\
&\leq 4G \mathcal{R}_{ntr}(\mathcal{G}), \quad \text{(Ledoux-Talagrand contraction lemma)}
\end{align*}
\]

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(III) = \mathbb{E}_{\tilde{S}_{te}} \left[ \sup_{g \in G_+} \left( \frac{1}{n_{te}} \sum_{i=1}^{n_{te}} g(x_{i}^{te}) - \mathbb{E}_{\tilde{S}_{te}} \left[ \frac{1}{n_{te}} \sum_{i=1}^{n_{te}} g(\tilde{x}_{i}^{te}) \right] \right) \right] \\
\leq \mathbb{E}_{\sigma,\tilde{S}_{te}} \left[ \sup_{g \in G_+} \frac{1}{n_{te}} \sum_{i=1}^{n_{te}} \sigma_i \left( \sum_{i=1}^{n_{te}} (g(x_{i}^{te}) - g(\tilde{x}_{i}^{te})) \right) \right] \\
= \mathbb{E}_{\sigma,\tilde{S}_{te}} \left[ \sup_{g \in G_+} \frac{1}{n_{te}} \sum_{i=1}^{n_{te}} \sigma_i \left( \sum_{i=1}^{n_{te}} (g(x_{i}^{te}) - g(\tilde{x}_{i}^{te})) \right) \right] \\
\leq 2\mathbb{E}_{\sigma,\tilde{S}_{te}} \left[ \sup_{g \in G_+} \frac{1}{n_{te}} \sum_{i=1}^{n_{te}} \sigma_i g(x_{i}^{te}) \right] \leq 2\mathcal{R}_{n_{te}}(G).

By summarizing all the results above, we complete the proof. \qed

C \quad \textbf{Proof of Theorem 3}

\textit{Proof.} Combine (2), (3) and (6). \quad \Box

D \quad \textbf{Proof of Theorem 4}

\textit{Proof.} Let \((f_j^{*}, g_j^{*}) = \arg\min_{(f,g) \in \mathcal{F} \times \mathcal{G}} J_{UB}(f, g)\). Then for any \(\delta > 0\), by McDiarmid’s inequality, with probability at least \(1 - \delta\), we have

\[ \hat{J}_{UB}(f_j^{*}, g_j^{*}; S) \leq \mathbb{E}_{S}[\hat{J}_{UB}(f_j^{*}, g_j^{*}; S)] + 5M^2G^2 \sqrt{\log \frac{1}{\delta} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)}. \]

Since \(\mathbb{E}[X^2] = (\mathbb{E}[X])^2 + \text{Var}[X]\), we have

\[ \mathbb{E}_{S}[\hat{J}_{UB}(f_j^{*}, g_j^{*}; S)] = J_{UB}(f_j^{*}, g_j^{*}) + \frac{1}{n_{tr}} \text{Var} \left[ \ell_{UB}(f(\tilde{x}_{1}^{tr}), \tilde{y}_{1}^{tr})g(\tilde{x}_{1}^{tr}) \right] \leq J_{UB}(f_j^{*}, g_j^{*}) + \frac{1}{n_{tr}} M^2G^2, \]

and thus,

\[ \hat{J}_{UB}(f_j^{*}, g_j^{*}; S) \leq J_{UB}(f_j^{*}, g_j^{*}) + 5M^2G^2 \sqrt{\log \frac{1}{\delta} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)} + M^2G^2 \frac{1}{n_{tr}}. \]
Therefore, according to (2), (3) and (6), we have

\[ \frac{1}{2} R^2(\hat{f}) - J_{UB}(f^*_j, g^*_j) \]
\[ \leq \left( J_{UB}(\hat{f}, \hat{g}) - \tilde{J}_{UB}(\hat{f}, \hat{g}; S) \right) + \left( J_{UB}(f^*_j, g^*_j; S) - \tilde{J}_{UB}(f^*_j, g^*_j; S) \right) + \left( \tilde{J}_{UB}(f^*_j, g^*_j; S) - J_{UB}(f^*_j, g^*_j) \right) \]
\[ \leq \left( 8MG (M + G) \left( L \mathcal{R}_{mtr}^{tr}(\mathcal{F}) + \mathcal{R}_{mtr}^{te}(\mathcal{G}) \right) + 4M^2 \mathcal{R}_{nte}^{te}(\mathcal{G}) \right) \]
\[ + 5M^2G^2 \sqrt{\frac{\log \frac{1}{\delta}}{2} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)} + 0 \]
\[ + \left( 5M^2G^2 \sqrt{\frac{\log \frac{1}{\delta}}{2} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)} + M^2G^2 \frac{1}{n_{tr}} \right) \]
\[ \leq 8MG (M + G) \left( L \mathcal{R}_{mtr}^{tr}(\mathcal{F}) + \mathcal{R}_{mtr}^{te}(\mathcal{G}) \right) + 4M^2 \mathcal{R}_{nte}^{te}(\mathcal{G}) \]
\[ + 10M^2G^2 \sqrt{\frac{\log \frac{1}{\delta}}{2} \left( \frac{1}{\sqrt{n_{tr}}} + \frac{1}{\sqrt{n_{te}}} \right)} + M^2G^2 \frac{1}{n_{tr}}. \]