ON THE ROLE OF NEURAL COLLAPSE IN TRANSFER LEARNING

Tomer Galanti, András György & Marcus Hutter
DeepMind
London, UK
{galanti,agyorgy,mhutter}@deepmind.com

ABSTRACT

We study the ability of foundation models to learn representations for classification that are transferable to new, unseen classes. Recent results in the literature show that representations learned by a single classifier over many classes are competitive on few-shot learning problems with representations learned by special-purpose algorithms designed for such problems. In this paper we provide an explanation for this behavior based on the recently observed phenomenon that the features learned by overparameterized classification networks show an interesting clustering property, called neural collapse. We demonstrate both theoretically and empirically that neural collapse generalizes to new samples from the training classes, and – more importantly – to new classes as well, allowing foundation models to provide feature maps that work well in transfer learning and, specifically, in the few-shot setting.

1 I N T R O D U C T I O N

In a variety of machine learning applications, we have access to a limited amount of data from the task that we would like to solve, as labeled data is oftentimes scarce and/or expensive. In such scenarios, training directly on the available data is unlikely to produce a hypothesis that generalizes well to new, unseen test samples. A prominent solution to this problem is to apply transfer learning (see, e.g., Caruana [1995], Bengio [2012], Yosinski et al. [2014]). In transfer learning, we are typically given a large-scale source task (e.g., ImageNet ILSVRC, Russakovsky et al. [2015]) and a target task from which we encounter only a limited amount of data. While there are multiple approaches to transfer knowledge between tasks, a popular approach suggests to train a large neural network on a source classification task with a wide range of classes (such as ResNet50, He et al. [2016], MobileNet, Howard et al. [2017] or the VGG network, Simonyan & Zisserman [2014]), and then to train a relatively smaller network (e.g., a linear classifier or a shallow MLP) on top of the penultimate layer of the pretrained network, using the data available in the target task.

Due to the effectiveness of this approach, transfer learning has become a central element in the machine learning toolbox. For instance, using pretrained feature maps is common practice in a variety of applications, including fine-grained classification (Chen et al. [2019a], Huang & Li [2020], Yang et al. [2018]), object detection (Redmon et al. [2016], Ren et al. [2015], He et al. [2017]), semantic segmentation (Long et al. [2015], Chen et al. [2018]), or medical imaging (Chen et al. [2019b]). In fact, due to the cumulative success of transfer learning, large pretrained models that can be effectively adapted to a wide variety of tasks (Brown et al. [2020], Ramesh et al. [2021]) have recently been characterized as foundation models (Bommasani et al. [2021]), emphasizing their central role in solving various learning tasks.

Typically, a foundation model is pretrained on a source task at a time when the concrete description of the target task (or target tasks) is not – or only partially – available to the practitioner. Therefore, the ability to precondition or design the training regime of the foundation model to match the target task is limited. As a result, there might be a domain shift between the source and target tasks, such as a different amount of target classes, or a different number of available samples. Hence, intuitively, a foundation model should be fairly generic and applicable in a wide range of problems.
On the other hand, when some specifics of the target tasks are known, often special-purpose algorithms are designed to utilize this information. Such an example is the problem of few-shot learning, when it is known in advance that the target problems come with a very small training set (Vinyals et al., 2016; Ravi & Larochelle, 2017; Finn et al., 2017; Lee et al., 2019). While these specialized algorithms have significantly improved the state of the art, the recent work of Tian et al. (2020); Dhillon et al. (2020) demonstrated that predictors trained on top of foundation models can also achieve state-of-the-art performance on few-shot learning benchmarks.

Despite the wide range of applications and success of transfer learning and foundation models in particular, only relatively little is known theoretically why transfer learning is possible between two tasks in the setting mentioned above.

Contributions. In this paper we present a new perspective on transfer learning with foundation models, based on the recently discovered phenomenon of neural collapse (Papyan et al., 2020). Informally, neural collapse identifies training dynamics of deep networks for standard classification tasks, where the features (the output of the penultimate layer) associated with training samples belonging to the same class concentrate around their class feature mean. We demonstrate that this property generalizes to new data points and new classes (e.g., the target classes), when the model is trained on a large set of classes with many samples for each class. In addition, we show that in the presence of neural collapse, training a linear classifier on top of the learned penultimate layer can be done using only few samples. We verify these findings both theoretically and via experiments. In particular, our results provide a compelling explanation for the empirical success of foundation models, as observed, e.g., by Tian et al. (2020); Dhillon et al. (2020).

The rest of the paper is organized as follows: Some additional related work is discussed in Section 1.1. The problem setting, in particular, foundation models, are introduced in Section 2. Neural collapse is described in Section 3. Our theoretical analysis is presented in Section 4: generalization to unseen examples is considered in Section 4.1, to new classes in Section 4.2, while the effect of neural collapse on the classification performance is discussed in Section 4.3. Experiments are presented in Section 5 and conclusions are drawn in Section 6. Proofs and additional experiments are relegated to the appendix.

1.1 Other Related Work

Various publications, such as Baxter (2000); Maurer et al. (2016); Pentina & Lampert (2014); Galanti et al. (2016); Khodak et al. (2019); Du et al. (2021), suggested different frameworks to theoretically study various multi-task learning settings. However, all of these works consider learning settings in which the learning algorithm is provided with a sequence of learning problems, and therefore, are unable to characterize the case where only one source task is available.

In contrast, we propose a theoretical framework in which the learning algorithm is provided with one classification task and is required to learn a representation of the data that can be adapted to solve new unseen tasks using few samples. This kind of modeling is aligned with the common practice of transfer learning using deep neural networks.

While in unsupervised domain adaptation (DA) (Ben-David et al., 2006; Mansour et al., 2009) one typically has access to a single source and a single target task, one does not have access to labels from the former, making the problem ill-posed by nature and shaping the algorithms to behave differently than those that are provided with labeled samples from the target task. In particular, although in transfer learning we typically train the feature map on the source dataset, independently of the target task, in DA this would significantly limit the algorithm’s ability to solve the target task.

2 Problem Setup

We consider the problem of training foundation models, that is, general feature representations which are useful on a wide range of learning tasks, and are trained on some auxiliary task. To model this problem, we assume that the final target task we want to solve is a $k$-class classification problem $T$ (the target problem), coming from an unknown distribution $D$ over such problems, and the auxiliary task where the feature representation is learned on an $l$-class classification problem, called the source problem. Formally, the target task is defined by a distribution $P$ over samples
target task \( T \) and \( \mathcal{Y}_k \), where \( \mathcal{X} \subset \mathbb{R}^d \) is the instance space, and \( \mathcal{Y}_k \) is a label space with cardinality \( k \). To simplify the presentation, we use one-hot encoding for the label space, that is, the labels are represented by the unit vectors in \( \mathbb{R}^k \), and \( \mathcal{Y}_k = \{ e_i : i = 1, \ldots, k \} \) where \( e_i \in \mathbb{R}^k \) is the \( i \)th standard unit vector in \( \mathbb{R}^k \); with a slight abuse of notation, sometimes we will also write \( y = i \) instead of \( y = e_i \). For a pair \((x, y)\) with distribution \( P \), we denote by \( P_i(\cdot) = \mathbb{P}[x \in \cdot | y = i] \).

A classifier \( h : \mathcal{X} \to \mathbb{R}^k \) assigns a soft label to an input point \( x \in \mathcal{X} \), and its performance on the target task \( T \) is measured by the risk

\[
L_T(h) = \mathbb{E}_{(x,y) \sim P}[\ell(h(x), y)],
\]

where \( \ell : \mathbb{R}^k \times \mathcal{Y}_k \to [0, \infty) \) is a non-negative loss function (e.g., zero-one or cross-entropy losses).

Our goal is to learn a classifier \( h \) from some training data \( S = \{(x_i, y_i)\}_{i=1}^n \) of \( n \) independent and identically distributed (i.i.d.) samples drawn from \( P \). However, when \( n \) is small and the classification problem is complicated, this might not be an easy problem. To facilitate finding a good solution, we aim to find a classifier of the form \( h = g \circ f \), where \( f : \mathbb{R}^d \to \mathbb{R}^p \) is a feature map from a family of functions \( \mathcal{F} \subset \{ f' : \mathbb{R}^d \to \mathbb{R}^p \} \) and \( g \in \mathcal{G} = \{ g' : \mathbb{R}^p \to \mathbb{R}^k \} \) is a classifier used on the feature space \( \mathbb{R}^p \). The idea is that the feature map \( f \) is learned on some other problem where more data is available, and then \( g \) is trained to solve the hopefully simpler classification problem of finding \( g \) based on \( f(x) \), instead of \( x \). That is, \( g \) is actually a function of the modified training data \( \{(f(x_i), y_i)\}_{i=1}^n \); to emphasize this dependence, we denote the trained classifier by \( g_{f,S} \).

We assume that the auxiliary (source) task helping to find \( f \) is an \( l \)-class classification problem over the same sample space \( \mathcal{X} \), given by a distribution \( \tilde{P} \), and here we are interested in finding a classifier \( \tilde{h} : \mathcal{X} \to \mathbb{R}^l \) of the form \( \tilde{h} = \tilde{g} \circ \tilde{f} \), where \( \tilde{g} \in \mathcal{G} \subset \{ g' : \mathbb{R}^p \to \mathbb{R}^l \} \) is a classifier over the feature space \( f(\mathcal{X}) = \{ f(x) : x \in \mathcal{X} \} \). Given a training dataset \( \tilde{S} = \{(\tilde{x}_i, \tilde{y}_i)\}_{i=1}^m \), both components of the trained classifier, denoted by \( f_{\tilde{S}} \) and \( \tilde{g}_{\tilde{S}} \) are trained on \( \tilde{S} \), with the goal of minimizing the risk in the source task, given by

\[
L_{\tilde{S}}(\tilde{h}_{\tilde{S}}) = \mathbb{E}_{(\tilde{x}, \tilde{y}) \sim \tilde{P}}[\ell(\tilde{g}_{\tilde{S}}(f_{\tilde{S}}(\tilde{x})), \tilde{y})]
\]

(note that with a slight abuse of notation we used the same loss function as in (1), although they operate over spaces of different dimensions). A standard assumption is that \( \tilde{S} \) is drawn i.i.d. form \( \tilde{P} \); however, in this work instead we will use hierarchical schemes where first classes are sampled according to their marginals in \( \tilde{P} \), and then for any selected class \( c \), training samples \( \tilde{S}_c \) are chosen from the corresponding class-conditional distribution (or just class conditional, for short) \( \tilde{P}_c \); the specific assumptions on the distribution of \( \tilde{S} \) will be given when needed. Since \( f, \tilde{g} \) and \( h \) always depend on the source data only, to simplify the notation we will often drop the \( \tilde{S} \) subscript whenever this does not cause any confusion.

In a typical setting \( \tilde{h} \) is a deep neural network, \( f \) is the representation in the last internal layer of the network (i.e., the penultimate embedding layer), and \( \tilde{g} \), the last layer of the network, is a linear map; similarly \( g \) in the target problem is often taken to be linear. The learned feature map \( f \) is called a foundation model (Bommasani et al., 2021) when it can be effectively used in a wide range of tasks. In particular, its effectiveness can be measured by its expected performance over target tasks:

\[
L_D(f) = \mathbb{E}_{T \sim D} \mathbb{E}_{S \sim P^n}[L_T(g_S \circ f)]
\]

(recall that \( P \) is the distribution associated with task \( T \)).

Notice that while the feature map \( f \) is evaluated on the distribution of target tasks determined by \( D \), the training of \( f \) in a foundation model, as described above, is fully agnostic of this target. In contrast, several transfer learning methods (such as few-shot learning algorithms) have been developed which optimize \( f \) not only as a function of its training data \( \tilde{S} \), but also based on some properties of \( D \), such as the number of classes and the number of samples per class in \( S \). Perhaps surprisingly, recent studies (Tian et al., 2020; Dhillon et al., 2020) demonstrate that the target-agnostic training of foundation models (or some slight variation of them, such as transductive learning) are competitive with such special purpose algorithm. In the rest of the paper we analyze this phenomenon, and provide an explanation through the recent concept of neural collapse.
3 NEURAL COLLAPSE

Neural collapse (NC) is a recently discovered phenomenon in deep learning [Papyan et al. 2020], it has been observed that during the training of deep networks for standard classification tasks, the features (the output of the penultimate, a.k.a. embedding layer) associated with training samples belonging to the same class concentrate around the mean feature value for the same class. More concretely, [Papyan et al. 2020] observed essentially that the ratio of the within-class variances and the distances between the class means converge to zero. They also noticed that asymptotically the class-means (centered at their global mean) are not only linearly separable, but are actually maximally distant and located on a sphere centered at the origin up to scaling (they form a simplex equiangular tight frame), and furthermore, that the behavior of the last-layer classifier (operating on the features) converges to that of the nearest-class-mean decision rule. [Han et al. 2021] provided further empirical evidence regarding the presence of neural collapse in the terminal stages of training for both MSE- and cross-entropy-loss minimization.

On the theoretical side, already [Papyan et al. 2020] showed the emergence of neural collapse for a Gaussian mixture model and linear score-based classifiers. [Poggio & Liao 2020b,a]; [Mixon et al. 2020] theoretically investigated whether neural collapse occurs when training neural networks under MSE-loss minimization with different settings of regularization. Furthermore, [Zhu et al. 2021] showed that in certain cases, any global optimum of the classical cross-entropy loss with weight decay in the unconstrained features model satisfies neural collapse.

[Papyan et al. 2020] defined neural collapse via identifying that the within-class variance normalized by the intra-class-covariance tends to zero towards the end of the training (see Appendix B.4 for details). In this paper, we work with a slightly different variation of within-class variation collapse, which will be later connected to the clusterability of the sample feature vectors. For a feature map \( f \) and two (class-conditional) distributions \( Q_1, Q_2 \) over \( \mathcal{X} \), we define their class-distance normalized variance (CDNV) to be

\[
V_f(Q_1, Q_2) = \frac{\text{Var}_f(Q_1) + \text{Var}_f(Q_2)}{2\|\mu_f(Q_1) - \mu_f(Q_2)\|^2}.
\]

The above definition can be extended to finite sets \( S_1, S_2 \subset \mathcal{X} \) by defining \( V_f(S_1, S_2) = V_f(U|S_1], U|S_2]) \). Our version of neural collapse (at training) asserts that

\[
\lim_{t \to \infty} \text{Avg}_{a \not= j \in [n]} [V_f(S_i, S_j)] = 0.
\]

Intuitively, when decreasing the variance of the features of a given class in comparison to its distance from another class, we expect to be able to classify the features into the classes with a higher accuracy. This definition is essentially the same as that of [Papyan et al. 2020], making their empirical observations about neural collapse valid for our definition (as also demonstrated in our experiments), but our new definition simplifies the theoretical analysis. Furthermore, the theoretical results of [Papyan et al. 2020]; [Zhu et al. 2021]; [Mixon et al. 2020]; [Poggio & Liao 2020] also identify settings in which neural collapse holds for training, or the feature map \( f \) induced by the global minima of the training loss satisfies \( \text{Avg}_{a \not= j} V_f(S_i, S_j) = 0 \) (for large enough sample sizes). In later sections, we also consider slight variations of neural collapse, requiring that some version of the CDNV converges to zero towards the end of the training.

4 NEURAL COLLAPSE ON UNSEEN DATA

In this section we theoretically analyze neural collapse in the setting of Section 2 with particular attention of variance collapse on data not used in the training of the classifier. First, in Section 4.1

---

Notation. For an integer \( k \geq 1 \), \([k] = \{1, \ldots, k\} \). For any real vector \( z \), \( \|z\| \) denotes its Euclidean norm. For a given set \( A = \{a_1, \ldots, a_n\} \subset B \) and a function \( u \in U \subset \{u' : B \to \mathbb{R}\} \), we define \( u(A) = \{u(a_1), \ldots, u(a_n)\} \) and \( U(A) = \{u(A) : u \in U\} \). Let \( Q \) be a distribution over \( \mathcal{X} \subset \mathbb{R}^d \) and \( u : \mathcal{X} \to \mathbb{R}^d \). We denote by \( \mu_u(Q) = \mathbb{E}_{x \sim Q}[u(x)] \) and by \( \text{Var}_u(Q) = \mathbb{E}_{x \sim Q}[\|u(x) - \mu_u(Q)\|^2] \) the mean and variance of \( u(x) \) for \( x \sim Q \). For \( A \) above, we denote by \( \text{Avg}_{i=1}^n a_i = \text{Avg} A = \frac{1}{n} \sum_{i=1}^n a_i \) the average of \( A \). For a finite set \( A \), we denote by \( U[A] \) the uniform distribution over \( A \). For a complete list of notation, see Appendix H.
we show that if neural collapse happens on the training set $\tilde{S}$, then it generalizes to unseen samples from the same task under mild, natural assumptions. Next we show, in Section 4.2, that one can also expect neural collapse to happen over new classes when the classes in the source and target tasks are selected randomly from the same class distributions. The significance of these results is that they show that the feature representations learned during training are immediately useful in other tasks; we show in Section 4.3 how this leads to low classification error in few-shot learning.

4.1 Generalization to New Samples from the Same Class

In this section, we provide a generalization bound on the CDNV, $V_f(\tilde{P}_i, \tilde{P}_j)$, between two source class-conditional distributions $P_i$ and $P_j$ in terms of its empirical counterpart, $V_f(\hat{S}_i, \hat{S}_j)$, and certain generalization gap terms bounding the difference between expectations and empirical averages for $f$ and its variants, where $f$ is the output of the learning algorithm with access to $S$. Assume that for all $c \in [l]$, $\tilde{S}_c$ is a set of $m_c$ i.i.d. samples drawn from $\tilde{P}_c$, and for any $\delta \in (0, 1)$, let $\epsilon_1(\tilde{P}_c, m_c, \delta)$ and $\epsilon_2(\tilde{P}_c, m_c, \delta)$ be the smallest positive values such that with probability at least $1 - \delta$, the learning algorithm returns a function $f \in \mathcal{F}$ that satisfies

$$\left\| \mathbb{E}_{x \sim \tilde{P}_c}[f(x)] - \text{Avg}_{x \in \tilde{S}_c}[f(x)] \right\| \leq \epsilon_1(\tilde{P}_c, m_c, \delta) =: \epsilon_1^*(\delta);$$

$$\left| \mathbb{E}_{x \sim \tilde{P}_c}[\|f(x)\|^2] - \text{Avg}_{x \in \tilde{S}_c}[\|f(x)\|^2] \right| \leq \epsilon_2(\tilde{P}_c, m_c, \delta) =: \epsilon_2^*(\delta),$$

respectively.

Typically, these quantities can be upper bounded using Rademacher complexities related to $\mathcal{F}$, scaling usually as $O(\sqrt{\log(1/\delta)} / m_c)$ (for a fixed $c$), as we show in Proposition 3 (in Appendix C) for ReLU neural networks with bounded weights.

Next, we present our bound on the CDNV of the source distributions; the proof is relegated to Appendix C.

**Proposition 1.** Fix two source classes, $i$ and $j$ with distributions $\tilde{P}_i$ and $\tilde{P}_j$, and let $\delta \in (0, 1)$. Let $\tilde{S}_c \sim \tilde{P}_c^{m_c}$ for $c \in \{i, j\}$. Let

$$A = \frac{\epsilon_1^*(\delta/4) + \epsilon_2^*(\delta/4)}{\|\mu_f(P_i) - \mu_f(P_j)\|} \quad \text{and} \quad B = \frac{\text{Avg}_{c \in \{i, j\}} \left[ \epsilon_2^*(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_1^*(\delta/4) + \epsilon_1^*(\delta/4)^2 \right]}{\|\mu_f(\tilde{S}_i) - \mu_f(\til{S}_j)\|^2}. $$

Then, with probability at least $1 - \delta$ over $\tilde{S}$, we have $V_f(\tilde{P}_i, \tilde{P}_j) \leq (V_f(\tilde{S}_i, \tilde{S}_j) + B)(1 + A)^2$.

Writing out the bracket, the bound in the proposition has several terms. The first one is the empirical CDNV $V_f(\hat{S}_i, \hat{S}_j)$ between the two datasets $\hat{S}_i \sim \hat{P}_i^{m_i}$ and $\hat{S}_j \sim \hat{P}_j^{m_j}$. This term is assumed to be small by the neural collapse phenomenon during training. The rest of the terms are proportional to the generalization gaps $\epsilon_1^*(\delta/4)$ and $\epsilon_2^*(\delta/4)$ — as discussed above, typically we expect these terms to scale as $O(\sqrt{\log(1/\delta)} / m_c)$. In addition, according to the theoretical analyses of neural collapse available in the literature [Papyan et al., 2020; Mixon et al., 2020; Zhu et al., 2021; Rangamani et al., 2021], under certain conditions the function $f$ converges to a solution for which $\{\mu_f(\hat{S}_i)\}_{i=1}^l$ form a simplex equiangular tight frame (ETF), that is, after centering their global mean, $\mu_f(\hat{S}_i)$ are of equal length, and $\|\mu_f(\hat{S}_i) - \mu_f(\hat{S}_j)\|$ are also equal and maximized for all $i \neq j$. This implies that if $f$ is properly normalized, the distance $\|\mu_f(\hat{S}_i) - \mu_f(\hat{S}_j)\|$ is lower bounded by a constant, and hence $A$ and $B$ indeed are small (in Appendix E, we demonstrate empirically that the minimum distances of the class means are indeed not small in the scenarios we consider). Finally, we also note that with probability $1 - \delta$, we have $\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| \geq \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\| - \epsilon_1^*(\delta/2) - \epsilon_1^*(\delta/2)$. Hence, if $m_i$ and $m_j$ are large enough, $\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|$ is larger than a constant with high probability.

Therefore, assuming we have a large enough training set for a pair of source classes $i, j$, if the CDNV $V_f(\tilde{S}_i, \tilde{S}_j)$ is small, then we expect it to be small for new, unseen samples as well. That is, if neural collapse emerges in the training data of two source classes, we should also expect it to emerge in unseen samples of the same classes.
4.2 Neural Collapse Generalizes to New Classes

Previously, we showed that if the CDNV is minimized by the learning algorithm on the training data, we expect it to be small for unseen source samples. As a next step, we show that if neural collapse emerges in the set of source classes, we can also expect it to emerge in new, unseen target classes.

To analyze this scenario, we essentially treat class-conditional distributions as data points on which the feature map \( f \) is trained (in a noisy manner, depending on the actual samples), and apply standard techniques to derive generalization bounds to new data points, which, in this case, are class-conditional distributions. Accordingly, we assume that both the source and the target classes come from a distribution over \( \mathcal{D}_c \) over a set of classes \( \mathcal{C} \). Each class is represented by its class-conditional distribution, and hence, with a slight abuse of notation, we say that the source class-conditional distributions \( \mathcal{P}_c = \{ \mathcal{P}_i \}_{i=1}^n \) are selected according to \( \mathcal{D}_c(\mathcal{P}_1, \ldots, \mathcal{P}_l) \mid \mathcal{P}_i \neq \mathcal{P}_j \) for all \( i \neq j \in [l] \).

Below we show that if neural collapse emerges in the source classes, it also emerges in unseen target classes. Again, we assume that by Proposition 1, each term \( \Delta(p_c) \) is expected to be small. Our bound below applies a uniform convergence argument based on Rademacher complexities. The Rademacher complexity of a set \( Y \subset \mathbb{R}^n \) is defined as \( R(Y) = \mathbb{E}_n \sup_{y \in Y} \epsilon \mathcal{Y} \), where \( \epsilon = (\epsilon_1, \ldots, \epsilon_n) \sim U([\pm 1]^n) \). For a given feature map \( f \in \mathcal{F} \), we also define a mapping \( H_f : \mathcal{C} \to \mathbb{R}_{p+1}^1 \) as \( H_f (p_c) = (\mu_f (p_c), \text{Var}_f (p_c)) \), and for a class of functions \( \mathcal{F}^* \), we define \( H_{\mathcal{F}^*} (\mathcal{P}) = \{(H_f(p_c))_{c=1}^{|\mathcal{C}|} : f \in \mathcal{F}^* \} \).

**Proposition 2.** Let \( \mathcal{F}^* \subset \mathcal{F} \) be any finite set of functions with \( \Delta(\mathcal{F}^*) = \min_{f \in \mathcal{F}^*} \frac{\text{Var}_f (p_c)}{\Delta(\mathcal{F})} \geq 0 \). Then, with probability at least \( 1 - \delta \) over the selection of source class distributions \( \mathcal{F} \),

\[
\mathbb{E}_{\mathcal{P}_c \neq \mathcal{P}_c'} [V_f (\mathcal{P}_c, \mathcal{P}_c')] \leq \text{Avg}_{i \neq j} [V_f (\mathcal{P}_i, \mathcal{P}_j)] + \left( 1 + 4 \sup_{x \in \mathcal{X}, f \in \mathcal{F}^*} \frac{\| f(x) \|}{\Delta(\mathcal{F}^*)} \right) \sqrt{\frac{2 \pi \log (1/\delta) \mathbb{E}[R(H_{\mathcal{F}^*} (\mathcal{P}))]}{(1 - \delta) \cdot \Delta(\mathcal{F}^*)^2}} \]

The above proposition, proved in Appendix E (based on Corollary 3 of [Maurer & Pontil 2019]), provides an upper bound on the discrepancy between the expected value of \( V_f (\mathcal{P}_c, \mathcal{P}_c') \) for two class-conditional distributions \( \mathcal{P}_c \neq \mathcal{P}_c' \) and its averaged value across a set of source distributions \( \mathcal{P}_1, \ldots, \mathcal{P}_l \) that were sampled from \( \mathcal{D}_c \). In addition, we treat \( \mathcal{F}^* \) as a set of candidate functions from which the learning algorithm selects its candidates. Similarly to Corollary 3 of [Maurer & Pontil 2019], this set is assumed to be finite only for technical (measurability) reasons.

The proposition shows that if \( \text{Avg}_{i \neq j} [V_f (\mathcal{P}_i, \mathcal{P}_j)] \) is small, we expect \( V_f (\mathcal{P}_c, \mathcal{P}_c') \) to be small for two new classes \( c \) and \( c' \), if the source data is representative enough, as discussed below. First note that by Proposition 1, each term \( V_f (\mathcal{P}_i, \mathcal{P}_j) \) is expected to be small in the presence of neural collapse (for large enough training sets \( \mathcal{S}_c \), so their average \( \text{Avg}_{i \neq j} [V_f (\mathcal{P}_i, \mathcal{P}_j)] \) is also small. According to Proposition 4 in Appendix E, the Rademacher complexity in the bound scales as \( O(p/\sqrt{l}) \) for ReLU networks with bounded weights, so the corresponding term in the bound is \( O(p/\sqrt{l} \cdot \Delta(\mathcal{F}^*)^2) \), which is of similar order as the last term (neglecting the supremum terms and the exact dependence on \( p \) for now).

Hence, the bound tends to zero as the number of source classes \( l \) increases as long as \( \Delta(\mathcal{F}^*) \) is not too small (in particular, is not zero). While there is no way to guarantee this (e.g., if two class-conditional distributions are too close, \( \Delta(\mathcal{F}^*) \) can be very small), we can say that if the feature maps \( f \in \mathcal{F}^* \) keep the classes apart, the bound may become reasonably small. If the feature dimension \( p \) is large and \( f \in \mathcal{F}^* \) are similar to random maps, this assumption typically holds (e.g., if \( f \) is not a constant function, which can be expected with a proper training method). Even when the number of classes is very large, the bound can be reasonable: if the corresponding feature maps are more-or-less uniformly distributed in a \( p \)-dimensional unit cube for all \( f \in \mathcal{F}^* \), \( \Delta(\mathcal{F}^*) = \Omega(\sqrt{p} \cdot |\mathcal{C}|^{-2/p}) \) (see Lemma 2 in Appendix E), and hence combining with the dependence of the Rademacher complexity on \( l \) and \( p \), and the fact that \( \text{Var}_f (p_c') \leq p \) and \( \sup_{x \in \mathcal{X}, f \in \mathcal{F}^*} \| f(x) \| \leq \sqrt{p} \), the bound is \( O(\sqrt{p/l} \cdot |\mathcal{C}|^{6/p}) \) which tends to zero as \( l \) increases.
In this section we experimentally analyze the neural collapse phenomenon and how it generalizes to new data points and new classes. We use reasonably good classifiers to demonstrate that, in addition to the neural collapse observed in training time by Papan et al. (2020), it is also observable on test data from the same classes, as well as on data from new classes, as predicted by our theoretical results. We also show that, as expected intuitively, neural collapse is strongly correlated with accuracy in few-shot learning scenarios. The experiments are conducted over multiple datasets and multiple architectures, providing strong empirical evidence that neural collapse provides a compelling explanation for the good performance of foundation models in few-shot learning tasks.
5.1 Setup

Method. Following our theoretical setup, we first train a neural network classifier $\tilde{h} = \hat{g} \circ f$ on a source task. Then we evaluate the few-shot performance of $f$ on target classification tasks by training a new classifier $h = g \circ f$. More specifically, $\tilde{h}$ is trained by minimizing the cross-entropy loss between the logits of the network and the one-hot encodings of the labels. The training is conducted using SGD with learning rate $\eta$ and momentum 0.9 with batch size 64. Here, $\hat{g}$ is the top linear layer of the neural network and $f$ is the mapping implemented by all other layers. At the second stage, given a target few-shot classification task with training data $S = \{(x_i, y_i)\}_{i=1}^n$, we train a new top layer $g$ as a solution of ridge regression acting on the dataset $\{(f(x_i), y_i)\}_{i=1}^n$ with regularization $\lambda_n = \alpha / \sqrt{n}$. Thus, $g$ is a linear transformation with the weight matrix $w_{S,f} = (f(X)^T f(X) + \lambda_n I)^{-1} f(X)^T Y$, where $f(X)$ is the $n \times d$ data matrix for the ridge regression problem containing the feature vectors $\{f(x_i)\}$ (i.e., $f(X)^T = [f(x_1), \ldots, f(x_n)]$) and $Y$ is the $n \times k$ label matrix (i.e., $Y^T = [y_1, \ldots, y_n]$), where $X \in \mathbb{R}^{n \times d}$, $Y \in \mathbb{R}^{n \times k}$ and $f_\theta(X) \in \mathbb{R}^{n \times p}$. We did not apply any form of fine-tuning for $f$ at the second stage. In the experiments we sample 5-class classification tasks randomly from the target dataset, with $n_c$ training samples for each class (thus, altogether $n = 5n_c$ above), and measure the performance on 100 random test samples from each class. We report the resulting accuracy rates averaged over 100 randomly chosen tasks.

Architectures and hyperparameters. We experimented with two types of architectures for $\tilde{h}$: wide ResNets (Zagoruyko & Komodakis, 2016) and vanilla convolutional networks of the same structure without the residual connections. The networks are denoted by WRN-$N$-$M$ and Conv-$N$-$M$, where $N$ is the depth and $M$ is the width factor. We used the following default hyperparameters: $\eta = 2^{-4}$, batch size 64 and $\alpha = 1$ in setting the ridge regression regularization parameter $\lambda_n = \alpha / \sqrt{n}$. In the Figs. 2-3 in the appendix we provide experiments showing that the results are consistent for different $\eta$. We also provide experiments with a standard learning-rate schedule. See Appendix A for a complete description of the architectures.

Datasets. We consider four different datasets: (i) Mini-ImageNet (Vinyals et al., 2016); (ii) CIFAR-FS (Bertinetto et al., 2019); (iii) FC-100 (Oreshkin et al., 2018); and (iv) EMNIST (balanced) (Cohen et al., 2017). For a complete description of the datasets, see Appendix A.

Experimental results are reported averaged over 20 random initialization together with 95% confidence intervals.

5.2 Results

While the ridge regression method to train the few-shot classifier $g$ may seem simplistic, it provides reasonably good performance, and hence it is suitable for studying the success of recent transfer/transductive learning methods (Dhillon et al., 2020; Tian et al., 2020) for few-shot learning. To demonstrate this, we compared the 1 and 5-shot performance of our simplistic method to several few-shot learning algorithms on Mini-ImageNet, CIFAR-FS and FC-100, summarized in Table 1. On each dataset, we report the average performance of our method on epochs between 90 and 100. As can be seen, the method we study in this paper is competitive with the rest of the literature on the three benchmarks, especially in the 1-shot case (even achieving the state of the art on FC-100). To improve the performance of our method a bit, we employed a standard learning rate scheduling with initial learning rate $\eta = 0.05$, decayed twice by a factor 0.1 after 30 epochs each (accuracy rates are reported averaging over epochs 90–100, as before). Since the performance of these networks plateaued slightly after the first learning rate decay on the source test data, we also applied model selection based on this information, and used the network from the first 60 epochs (to avoid over-fitting to the source data and classes happening with the smallest learning rate) with the best source test performance. The combination of these two variations typically resulted in a small improvement of a few percentage points in the problems considered, see the last line of Table 1.

As our main experiment, we validate the theoretical assessments we made in Section 4. We argued that in the presence of neural collapse on the training classes, the trained feature map can be used for...
training a classifier with a small number of samples on new unseen classes. The argument asserts that if we observe neural collapse on a large set of source classes, then we expect to have neural collapse on new unseen classes as well, when assuming that the classes are selected in an i.i.d. manner. In this section we demonstrate that neural collapse generalizes to new samples from the same classes, and also to new classes, and we show that it is correlated with good few-shot performance.

To validate the above, we trained classifiers \( \hat{h} \) with a varying number of \( l \) randomly selected source classes. For each run, we plot in Figure 1 the CDNV as a function of the epoch for the training and test datasets of the source classes and over the test samples of the target classes. In addition, we plot the 5-shot accuracy of ridge regression using the learned feature map \( f \). Similar experiments with different numbers of target samples are reported in Figures 4 and 5 in the appendix.

As it can be seen in Figure 1, the value of the CDNV decreases over the course of training on the training and test datasets of the source classes, showing that neural collapse generalizes to new samples from the training classes. Since the classification tasks with fewer number of source classes are easier to learn, the CDNV tends to be larger when training with a wider set of source classes. In contrast, we observe that when increasing the number of source classes, the presence of neural collapse in the target classes strengthens. This is in alignment with our theoretical expectations (the more “training” classes, the better generalization to new classes), and the few-shot performance
also consistently improves when the overall number of source classes is increased. To validate the
generality of our results, this phenomenon is demonstrated in several settings, e.g., using different
network architectures and datasets in Figure 1. As can be seen, the values of the CDNV on the
target classes are relatively large compared to those on the source classes, except for the results
on EMNIST. However, these values still indicate a reasonable few-shot learning performance, as
demonstrated in the experiments. These results consistently validate our theoretical findings, that is,
that neural collapse generalizes to new source samples, it emerges for new classes, and its presence
immediately facilitates good performance in few-shot learning.

In Appendix B.2 we also show that similar phenomena as described above happens for feature maps
obtained from lower layers of the network, as well, although to a lesser extent.

6 CONCLUSIONS

Employing foundation models for transfer learning is a successful approach for dealing with over-
fitting in the low-data regime. However, the reasons for this success are not clear. In this paper we
presented a new perspective on this problem by connecting it to the newly discovered phenomenon
of neural collapse. We showed that the within-class variance collapse tends to emerge in the test data
associated with the classes encountered at train time and, more importantly, in new unseen classes
when the new classes are drawn from the same distribution as the training classes. In addition, we
showed that when neural collapse emerges in the new classes, then it requires very few samples to
train a linear classifier on top of the learned feature representation that accurately predicts the new
classes. These results provide a justification to the recent successes of transfer learning in few-shot
tasks, as observed by Tian et al. (2020) and Dhillon et al. (2020).

ACKNOWLEDGEMENTS

We would like to thank Csaba Szepesvári and Razvan Pascanu for illuminating discussions during
the preparation of this manuscript, and Miruna Pislar for her priceless technical support.

REFERENCES

Peter L. Bartlett and Shahar Mendelson. Rademacher and gaussian complexities: Risk bounds and
structural results. J. Mach. Learn. Res., 3:463–482, 2002.

Peter L. Bartlett, Dylan J. Foster, and Matus Telgarsky. Spectrally-normalized margin bounds for
neural networks. In Proceedings of the 31st International Conference on Neural Information
Processing Systems, NIPS’17, pp. 6241–6250, Red Hook, NY, USA, 2017. Curran Associates
Inc. ISBN 9781510860964.

Jonathan Baxter. A model of inductive bias learning. J. Artif. Int. Res., 12(1):149–198, March 2000.

Shai Ben-David, John Blitzer, Koby Crammer, and Fernando Pereira. Analysis of representations
for domain adaptation. In Advances in Neural Information Processing Systems, pp. 137–144,
2006.

Yoshua Bengio. Deep learning of representations for unsupervised and transfer learning. In Proceed-
ings of ICML Workshop on Unsupervised and Transfer Learning, volume 27 of Proceedings of
Machine Learning Research, pp. 17–36, Bellevue, Washington, USA, 02 Jul 2012. PMLR.

Luca Bertinetto, Joao F. Henriques, Philip Torr, and Andrea Vedaldi. Meta-learning with differen-
tiable closed-form solvers. In International Conference on Learning Representations, 2019.

Rishi Bommasani, Drew A. Hudson, Ehsan Adeli, Russ Altman, Simran Arora, Sydney von Arx,
Michael S. Bernstein, Jeannette Bohg, Antoine Bosselut, Emma Brunskill, Erik Brynjolfsson,
Shyamal Buch, Dallas Card, Rodrigo Castellon, Niladri Chatterji, Annie S. Chen, Kathleen Creel,
Jared Quincy Davis, Dorottya Demszky, Chris Donahue, Moussa Doumbouya, Esin Durmus, Ste-
fano Ermon, John Etchemendy, Kawin Ethayarajh, Li Fei-Fei, Chelsea Finn, Trevor Gale, Lauren
Gillespie, Karan Goel, Noah D. Goodman, Shelby Grossman, Neel Guha, Tatsunori Hashimoto,
Peter Henderson, John Hewitt, Daniel E. Ho, Jenny Hong, Kyle Hsu, Jing Huang, Thomas Icard, Saahil Jain, Dan Jurafsky, Pratyusha Kalluri, Siddharth Karamcheti, Geoff Keeling, Fereshte Khani, Omar Khattab, Pang Wei Koh, Mark S. Krass, Ranjay Krishna, Rohith Kuditipudi, and et al. On the opportunities and risks of foundation models. *CoRR*, abs/2108.07258, 2021.

Tom Brown, Benjamin Mann, Nick Ryder, Melanie Subbiah, Jared D Kaplan, Prafulla Dhariwal, Arvind Neelakantan, Pranav Shyam, Girish Sastry, Amanda Askell, Sandhini Agarwal, Ariel Herbert-Voss, Gretchen Krueger, Tom Henighan, Rewon Child, Aditya Ramesh, Daniel Ziegler, Jeffrey Wu, Clemens Winter, Chris Hesse, Mark Chen, Eric Sigler, Mateusz Litwin, Scott Gray, Benjamin Chess, Jack Clark, Christopher Berner, Sam McCandlish, Alec Radford, Ilya Sutskever, and Dario Amodei. Language models are few-shot learners. In *Advances in Neural Information Processing Systems*, volume 33, pp. 1877–1901. Curran Associates, Inc., 2020.

Rich Caruana. Learning many related tasks at the same time with backpropagation. In *Advances in Neural Information Processing Systems*, volume 7. MIT Press, 1995.

Chaofan Chen, Oscar Li, Daniel Tao, Alina Barnett, Cynthia Rudin, and Jonathan K Su. This looks like that: Deep learning for interpretable image recognition. In *Advances in Neural Information Processing Systems*, volume 32. Curran Associates, Inc., 2019a.

Liang-Chieh Chen, Yukun Zhu, George Papandreou, Florian Schroff, and Hartwig Adam. Encoder-decoder with atrous separable convolution for semantic image segmentation. In *ECCV (7)*, volume 11211 of *Lecture Notes in Computer Science*, pp. 833–851. Springer, 2018.

Sihong Chen, Kai Ma, and Yefeng Zheng. Med3d: Transfer learning for 3d medical image analysis. *CoRR*, abs/1904.00625, 2019b.

Gregory Cohen, Saeed Afshar, Jonathan Tapson, and André van Schaik. Emnist: an extension of mnist to handwritten letters. *arXiv preprint arXiv:1702.05373*, 2017.

Guneet Singh Dhillon, Pratik Chaudhari, Avinash Ravichandran, and Stefano Soatto. A baseline for few-shot image classification. In *International Conference on Learning Representations*, 2020.

Simon Shaolei Du, Wei Hu, Sham M. Kakade, Jason D. Lee, and Qi Lei. Few-shot learning via learning the representation, provably. In *International Conference on Learning Representations*, 2021.

Chelsea Finn, Pieter Abbeel, and Sergey Levine. Model-agnostic meta-learning for fast adaptation of deep networks. In *Proceedings of the 34th International Conference on Machine Learning*, volume 70 of *Proceedings of Machine Learning Research*, pp. 1126–1135. PMLR, 06–11 Aug 2017.

Tomer Galanti, Lior Wolf, and Tamir Hazan. A theoretical framework for deep transfer learning. *Information and Inference: A Journal of the IMA*, 5:159–209, 2016.

Spyros Gidaris and Nikos Komodakis. Dynamic few-shot visual learning without forgetting. In *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition (CVPR)*, 2018.

Noah Golowich, Alexander Rakhlin, and Ohad Shamir. Size-independent sample complexity of neural networks. *Information and Inference: A Journal of the IMA*, 9, 12 2017. doi: 10.1093/imaiai/iaz007.

X. Y. Han, Vardan Papyan, and David L. Donoho. Neural collapse under mse loss: Proximity to and dynamics on the central path, 2021.

Kaiming He, Xiangyu Zhang, Shaoqing Ren, and Jian Sun. Deep residual learning for image recognition. In *2016 IEEE Conference on Computer Vision and Pattern Recognition (CVPR)*, pp. 770–778, 2016. doi: 10.1109/CVPR.2016.90.

Kaiming He, Georgia Gkioxari, Piotr Dollar, and Ross Girshick. Mask r-cnn. In *Proceedings of the IEEE International Conference on Computer Vision (ICCV)*, Oct 2017.
Andrew G. Howard, Menglong Zhu, Bo Chen, Dmitry Kalenichenko, Weijun Wang, Tobias Weyand, Marco Andreetto, and Hartwig Adam. MobileNets: Efficient convolutional neural networks for mobile vision applications, 2017.

Zixuan Huang and Yin Li. Interpretable and accurate fine-grained recognition via region grouping. In Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition (CVPR), pp. 8662–8672, 2020.

Sham Kakade and Ambuj Tewari. Learning theory, 2008.

Ekatherina A. Karatsuba. On the asymptotic representation of the Euler gamma function by Ramanujan. J. Comput. Appl. Math., 135(2):225–240, October 2001.

Mikhail Khodak, Maria-Florina F Balcan, and Ameet S Talwalkar. Adaptive gradient-based meta-learning methods. In Advances in Neural Information Processing Systems, volume 32. Curran Associates, Inc., 2019.

Alex Krizhevsky. Learning multiple layers of features from tiny images. Technical report, University of Toronto, 05 2012.

Kwonjoon Lee, Subhransu Maji, Avinash Ravichandran, and Stefano Soatto. Meta-learning with differentiable convex optimization. In CVPR, 2019.

Yanbin Liu, Juho Lee, Minseop Park, Saehoon Kim, Eunho Yang, Sungju Hwang, and Yi Yang. Learning to propagate labels: Transductive propagation network for few-shot learning. In International Conference on Learning Representations, 2019.

Jonathan Long, Evan Shelhamer, and Trevor Darrell. Fully convolutional networks for semantic segmentation. In 2015 IEEE Conference on Computer Vision and Pattern Recognition (CVPR), pp. 3431–3440, 2015. doi: 10.1109/CVPR.2015.7298965.

Yishay Mansour, Mehryar Mohri, and Afshin Rostamizadeh. Domain adaptation: Learning bounds and algorithms. In Proceedings of The 22nd Annual Conference on Learning Theory (COLT 2009), Montréal, Canada, 2009.

Andreas Maurer and M. Pontil. Uniform concentration and symmetrization for weak interactions. In COLT, 2019.

Andreas Maurer, Massimiliano Pontil, and Bernardino Romera-Paredes. The benefit of multitask representation learning. J. Mach. Learn. Res., 17(1):2853–2884, January 2016.

Nikhil Mishra, Mostafa Rohaninejad, Xi Chen, and Pieter Abbeel. A simple neural attentive meta-learner. In International Conference on Learning Representations, 2018.

Dustin G. Mixon, Hans Parshall, and Jianzong Pi. Neural collapse with unconstrained features, 2020.

Mehryar Mohri, Afshin Rostamizadeh, and Ameet Talwalkar. Foundations of Machine Learning. Adaptive Computation and Machine Learning. MIT Press, Cambridge, MA, 2nd edition, 2018.

Tsendurens Munkhdalai, Xingdi Yuan, Soroush Mehri, and Adam Trischler. Rapid adaptation with conditionally shifted neurons. In Proceedings of the 35th International Conference on Machine Learning, volume 80 of Proceedings of Machine Learning Research, pp. 3664–3673. PMLR, 2018.

Boris Oreshkin, Pau Rodríguez López, and Alexandre Lacoste. Tadam: Task dependent adaptive metric for improved few-shot learning. In Advances in Neural Information Processing Systems, volume 31. Curran Associates, Inc., 2018.

Vardan Papyan, X. Y. Han, and David L. Donoho. Prevalence of neural collapse during the terminal phase of deep learning training. Proceedings of the National Academy of Sciences, 117(40): 24652–24663, 2020.
Anastasia Pentina and Christoph Lampert. A pac-bayesian bound for lifelong learning. In Proceedings of the 31st International Conference on Machine Learning, volume 32 of Proceedings of Machine Learning Research, pp. 991–999, Beijing, China, 22–24 Jun 2014. PMLR.

T. Poggio and Q. Liao. Implicit dynamic regularization in deep networks. Technical report, Center for Brains, Minds and Machines (CBMM), 2020a.

Tomaso Poggio and Qianli Liao. Explicit regularization and implicit bias in deep network classifiers trained with the square loss, 2020b.

Tomaso Poggio, Andrzej Banburski, and Qianli Liao. Theoretical issues in deep networks. Proceedings of the National Academy of Sciences, 117(48):30039–30045, 2020.

Limeng Qiao, Yemin Shi, Jia Li, Yaowei Wang, Tiejun Huang, and Yonghong Tian. Transductive episodic-wise adaptive metric for few-shot learning. In Proceedings of the IEEE/CVF International Conference on Computer Vision (ICCV), October 2019.

Siyuan Qiao, Chenxi Liu, Wei Shen, and Alan L. Yuille. Few-shot image recognition by predicting parameters from activations. In Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition (CVPR), 2018.

Aditya Ramesh, Mikhail Pavlov, Gabriel Goh, Scott Gray, Chelsea Voss, Alec Radford, Mark Chen, and Ilya Sutskever. Zero-shot text-to-image generation. CoRR, abs/2102.12092, 2021.

Akshay Rangamani, Mengjia Xu, Andrzej Banburski, Qianli Liao, and Tomaso Poggio. Dynamics and neural collapse in deep classifiers trained with the square loss. Technical report, Center for Brains, Minds and Machines (CBMM), 2021.

S. Ravi and H. Larochelle. Optimization as a model for few-shot learning. In International Conference on Learning Representations, 2017.

Avinash Ravichandran, Rahul Bhotika, and Stefano Soatto. Few-shot learning with embedded class models and shot-free meta training. 2019 IEEE/CVF International Conference on Computer Vision (ICCV), pp. 331–339, 2019.

Joseph Redmon, Santosh Divvala, Ross Girshick, and Ali Farhadi. You only look once: Unified, real-time object detection. In Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition (CVPR), June 2016.

Shaoqing Ren, Kaiming He, Ross Girshick, and Jian Sun. Faster r-cnn: Towards real-time object detection with region proposal networks. In Advances in Neural Information Processing Systems, volume 28. Curran Associates, Inc., 2015.

Olga Russakovsky, Jia Deng, Hao Su, Jonathan Krause, Sanjeev Satheesh, Sean Ma, Zhiheng Huang, Andrej Karpathy, Aditya Khosla, Michael Bernstein, Alexander C. Berg, and Li Fei-Fei. ImageNet Large Scale Visual Recognition Challenge. International Journal of Computer Vision (IJCV), 115(3):211–252, 2015.

Andrei A. Rusu, Dushyant Rao, Jakub Sygnowski, Oriol Vinyals, Razvan Pascanu, Simon Osindero, and Raia Hadsell. Meta-learning with latent embedding optimization. In International Conference on Learning Representations, 2019.

Karen Simonyan and Andrew Zisserman. Very deep convolutional networks for large-scale image recognition. CoRR, abs/1409.1556, 2014.

Jake Snell, Kevin Swersky, and Richard Zemel. Prototypical networks for few-shot learning. In Advances in Neural Information Processing Systems, volume 30. Curran Associates, Inc., 2017.

Qianru Sun, Yaoyao Liu, Tat-Seng Chua, and Bernt Schiele. Meta-transfer learning for few-shot learning. In The IEEE Conference on Computer Vision and Pattern Recognition (CVPR), 2019.

Flood Sung, Yongxin Yang, Li Zhang, Tao Xiang, Philip H.S. Torr, and Timothy M. Hospedales. Learning to compare: Relation network for few-shot learning. In Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition (CVPR), June 2018.
Yonglong Tian, Yue Wang, Dilip Krishnan, Joshua B. Tenenbaum, and Phillip Isola. Rethinking few-shot image classification: A good embedding is all you need? In Proceedings of the European Conference on Computer Vision (ECCV), volume 12359 of Lecture Notes in Computer Science, pp. 266–282. Springer, 2020.

Oriol Vinyals, Charles Blundell, Timothy Lillicrap, koray kavukcuoglu, and Daan Wierstra. Matching networks for one shot learning. In Advances in Neural Information Processing Systems, volume 29. Curran Associates, Inc., 2016.

Ze Yang, Tiange Luo, Dong Wang, Zhiqiang Hu, Jun Gao, and Liwei Wang. Learning to navigate for fine-grained classification. In Proceedings of the European Conference on Computer Vision (ECCV), September 2018.

Jason Yosinski, Jeff Clune, Yoshua Bengio, and Hod Lipson. How transferable are features in deep neural networks? In Advances in Neural Information Processing Systems, volume 27. Curran Associates, Inc., 2014.

Sergey Zagoruyko and N. Komodakis. Wide residual networks. ArXiv, abs/1605.07146, 2016.

Zhihui Zhu, Tianyu Ding, Jinxin Zhou, Xiao Li, Chong You, Jeremias Sulam, and Qing Qu. A geometric analysis of neural collapse with unconstrained features, 2021.
A EXPERIMENTAL DETAILS

Datasets. Throughout the experiments, we consider four different datasets: (i) Mini-ImageNet (Vinyals et al., 2016) and (ii) CIFAR-FS (Bertinetto et al., 2019), (iii) FC-100 (Oreshkin et al., 2018) and EMNIST (balanced) (Cohen et al., 2017). Each dataset is split into meta-train, meta-validation and meta-test classes; we select the data for the source classes from the meta-training, and use similarly the meta-test data for the target tasks (we do not use the meta-validation classes). Each one of the class splits is also partitioned into train and test samples; we use these for training and evaluating our models. The Mini-ImageNet dataset contains 100 classes randomly chosen from ImageNet ILSVRC-2012 (Russakovsky et al., 2015) with 600 images of size $84 \times 84$ pixels per class. It is split into 64 meta-training classes, 16 meta-validation classes and 20 classes for meta-testing. CIFAR-FS and FC-100 are two derivatives of the CIFAR-100 dataset (Krizhevsky, 2012). CIFAR-FS consists of a random split of the CIFAR-100 classes into 64 classes for meta-training, 14 for meta-validation and 20 for meta-testing. FC-100 contains 100 classes which are grouped into 20 superclasses. These classes are partitioned into 60 meta-train classes from 12 superclasses, 20 classes from 4 superclasses for meta-validation, and 20 meta-test classes from 4 superclasses. We also consider the EMNIST dataset, which is an extension of the original MNIST dataset. We randomly split its classes into 35 source classes and 12 target classes (which are: 2, 10, 11, 12, 13, 16, 18, 22, 25, 33, 34, 44). We use random cropping augmentations at training time across all of the experiments.

Architectures. We experimented with two types of architectures for $\tilde{h}$: wide ResNets (Zagoruyko & Komodakis, 2016) and vanilla convolutional networks. Wide ResNets start with a convolutional layer (with kernels $3 \times 3$ and 16 output channels), followed by three groups of layers. Each group of layers includes a convolutional layer, followed by a sequence of $N$ residual layers. Each residual layer in the $i$th group contains two convolutional layers using $3 \times 3$ kernels and output $2^{i+3}M$ channels. Each convolutional layer is followed by a ReLU activations and batch normalization post activations. The network’s penultimate layer is a mean pooling activation with kernels of size $4 \times 4$, returning an output of dimension $256$ and followed by a linear layer. The vanilla convolutional networks have the same architectures as the wide ResNets, except that we omit the residual connections. The networks are denoted by WRN-$N$-$M$ and Conv-$N$-$M$, respectively.

B ADDITIONAL EXPERIMENTS

In this section we report additional experiments to provide further insights.

B.1 VARYING HYPERPARAMETERS

We start by presenting experimental results to validate the consistency of our findings when varying different hyperparameters.

Varying learning rates. We repeated the experiments in rows 1 and 4 of Figure 1 with learning rates $\eta = 2^{-2i-2}$ for $i = 1, 2, 3, 4$. We also report the train and test accuracy rates on the source data. The results are reported in Figure 2 and Figure 3. The results are consistent with the observations we had in Figure 1. Interestingly, when using smaller learning rates, the CDNV over the source training and test data tends to be smaller, while the CDNV on the target classes tends to be larger. We attribute this observation to overfitting to the source classes and indeed we observe that the few-shot performance is generally worse in those cases.

Learning rate scheduling and varying number of target samples. To further demonstrate the relationship between neural collapse and generalization to new classes, we experimented with the default learning rate and standard learning rate scheduling (also used by Tian et al. (2020)), with varying number of target samples. In this experiment, we trained WRN-28-4 using SGD with the default learning rate and learning rate scheduling, starting with learning rate $\eta = 0.05$ with decay factor 0.1 which is applied every 30 epochs twice. For the default training setting, in Figure 4(a-c) we report the dynamics of the CDNV on the source training data, the source test data (i.e., unseen test samples from the source classes), and the target classes (resp.) and in Figure 5(d-g) we plot the 1, 5, 10 and 20-shot accuracy rates of the network during training time. The results of learning rate scheduling are provided in Figure 5.
Similarly to Figure 1 as expected, we can observe that when increasing the number of source classes, the few-shot performance improves, while the CDNV on the target classes tends to decrease. Also, in line with our theory, the CDNV on the target classes is negatively correlated with the few-shot performance, that is, better neural collapse yields better performance. For example, in Figure 5(a-g) it is evident that the peak performance on all few-shot experiments for the case of 64 source classes is achieved around the minimal value of the CDNV on the target classes in Figure 5(c). This is achieved around iteration 16,000 for CIFAR-FS and around iteration 20,000 for Mini-ImageNet, a little bit after the first learning rate decay (at 15,000 and 18,000 steps, respectively). As can be seen, the performance slightly decreases after the peak iteration, while the CDNV on the target classes slightly increases, when the training starts to overfit to the source data and the source classes. This effect can be mitigated by selecting the final network based on the performance on the source test data, as we show in Table 1.

B.2 Neural Collapse and Lower Layers

We conducted a comparison between the behaviour of the penultimate layer (the top embedding layer) and a lower layer in the network, as the feature layer. We trained a WRN-28-4 on CIFAR-FS using the default hyperparameters as described in Section 2, but in this experiment we used the second-to-last embedding layer of the network as the feature layer for few-shot learning. A comparison of the behavior of this layer and the top embedding layer (that we use everywhere else in the paper) is shown in Figure 6 in terms of the CDNV on the source training data, the source test data, and the new classes (the target data), as well as for the 5-shot 5-class classification accuracy. As can be seen, the few-shot performance of the top embedding layer is superior to the performance of the lower layer. This is in agreement with the evidently smaller values of the CDNV given by the top embedding layer in comparison to the second-to-last embedding layer in all three cases (i.e., source train and test data and the target data). Nevertheless, we can see that the neural collapse phenomenon and the associated good few-shot performance is preserved in this lower layer of the network, however, less pronounced.

B.3 Dynamics of the Class-Embedding Distances

In Section 4.1 we argued that the generalization bound in Proposition 1 is meaningful when the minimal distances \( \min_{i \neq j} \| \mu_f(S_i) - \mu_f(S_j) \|^2 \) (between the empirical class means) and \( \min_{i \neq j} \| \mu_f(P_i) - \mu_f(P_j) \|^2 \) (between the true class means) are not too small. Therefore, we empirically investigated their dynamics during training in our standard setting (WRN-28-4 with the default hyperparameters, see Section 2) on CIFAR-FS, considering a varying number \( l \in \{5, 10, 20, 30, 40, 50, 60\} \) of source classes and learning rates \( \eta \in \{2^{-2}, 2^{-2}, 2^{-3}, 2^{-3}, 2^{-4}, 2^{-4}\} \). As can be seen in Figure 7, the values of \( \min_{i \neq j} \| \mu_f(S_i) - \mu_f(S_j) \|^2 \) and \( \min_{i \neq j} \| \mu_f(P_i) - \mu_f(P_j) \|^2 \) tend to increase during training. For completeness, we also plotted the values of \( \min_{i \neq j} \| \mu_f(P_i) - \mu_f(P_j) \|^2 \) for the target classes \( \{ P_i \}_{i=1}^k \) (\( k = 20 \) for CIFAR-FS). Interestingly, \( \min_{i \neq j} \| \mu_f(P_i) - \mu_f(P_j) \|^2 \) tends to grow with the number of source classes, showing improved generalization to new classes.

B.4 Class-Covariance Normalized Variance

In this section we consider the formal definition of \cite{Papyan:20} for neural collapse (their first definition), which uses a normalized variance definition somewhat different from CDNV we used in our analysis. For completeness, we present some experiments which demonstrate that our findings based on CDNV also apply to their normalization.

To give the formal definition, consider a training set \( \hat{S} = \bigcup_{c=1}^l \hat{S}_c = \bigcup_{c=1}^l \{ (\hat{x}_{cj}, c) \}_{j=1}^{m_c} \) for an \( l \)-class classification problem, where \( \hat{S}_c \) is a collection of \( m_c \) samples from class \( c \). Assume that a neural network is trained to classify the samples in \( \hat{S} \), where after \( t \) steps of the training we obtain the classifier \( \hat{h}_t = \hat{g}_t \circ f_t \), where, as before, \( \hat{g}_t \) denotes the linear map of the last layer of the network, and \( f_t \) is the feature map.

Class-Covariance Normalized Variance. \cite{Papyan:20} define the class-covariance normalized variance (CCNV) to define neural collapse: For a given feature map \( f \), let \( \hat{\mu}_c^f = \mu_f(S_c) \) denote the mean feature value of class \( c \), and let \( \hat{\mu}_G = \text{Avg}_{c=1}^l [\hat{\mu}_c^f] \) denote the global fea-
Figure 2: Averaged class variance and accuracy rates when varying the number of source classes on CIFAR-FS. In (a) we plot the CDNV and accuracy rates on the source training data (resp.), in (b) on the source test data and in (c) on the target test data. In each experiment we trained a WRN-28-4 with SGD on a set of $l \in \{5, 10, 20, 30, 40, 60\}$ source classes (as indicated in the legend). The $i$'th column stands for learning rate $\eta = 2^{-2i-2}$.

The CCNV is defined to be $\text{Tr} \left( \Sigma_W^l \Sigma_B^l \right)$, where $\Sigma_W^l$ and $\Sigma_B^l$ are the intra- and inter-class covariance matrices $\Sigma_W^l = \text{Avg}_{c \in [l]} \left[ (f(\tilde{x}_{cj}) - \tilde{\mu}_c^l) \cdot (f(\tilde{x}_{cj}) - \tilde{\mu}_c^l)^\top \right]$ and $\Sigma_B^l = \text{Avg}_{c \in [l]} \left[ (\tilde{\mu}_{c}^l - \tilde{\mu}_G^l) \cdot (\tilde{\mu}_{c}^l - \tilde{\mu}_G^l)^\top \right]$, where $A^+$ stands for the Moore-Penrose inverse of a (square)
Figure 3: Averaged class variance and accuracy rates when varying the number of source classes on EMNIST. In (a) we plot the CDNV and accuracy rates on the source training data (resp.), in (b) on the source test data and in (c) on the target test data. In each experiment we trained a WRN-28-4 with SGD on a set of $l \in \{5, 10, 20, 30, 40, 50, 60\}$ source classes (as indicated in the legend). The $i$th column stands for the results when training with learning rate $\eta = 2^{-2i-2}$.

Matrix $A$. According to Papyan et al. (2020), (their first version of) neural collapse happens if $\lim_{t \to \infty} \text{Tr} \left( \Sigma_{f_t} \Sigma_{f_t}^T \right) = 0$.

In Figures [10] and [11], we plot the CCNV as a function of training iterations on the source training data, source test data and target classes. As can be seen, the value of the CCNV decreases on the
train and test data of the source classes. In addition, the CCNV on the target classes decreases when training with a larger set of source classes, which is due to better generalization. In contrast, the CCNV on the source classes increases when training with a larger set of source classes, since it increases the complexity of the optimization problem. These results are qualitatively very similar to the ones presented for CDNV, showing that both definitions of neural collapse behaves essentially the same way. The corresponding train/test/few-shot accuracy rates are provided in Figures 2-3. In Figures 4, we provide the CDNV, CCNV and accuracy rates of training WRN-28-4 and Conv-28-4 on Mini-ImageNet and CIFAR-FS (resp.) with a varying number of source classes.

Figure 4: **Within-class variation and few-shot performance with learning rate** $\eta = 2^{-4}$. We trained WRN-28-4 using SGD with learning rate scheduling on $l \in \{5, 10, 20, 30, 40, 50, 64\}$ source classes (as indicated in the legend). For each dataset, in (a-c) we plot the CDNV on the train and test data and the target classes (resp.). In (d-g) we plot the 1,5,10 and 20-shot accuracy rates (resp.).
Figure 5: **Within-class variation and few-shot performance with learning rate scheduling.** We trained WRN-28-4 using SGD with learning rate scheduling on \( l \in \{5, 10, 20, 30, 40, 50, 64\} \) source classes (as indicated in the legend). For each dataset, in (a-c) we plot the CDNV on the train and test data and the target classes (resp.). In (d-g) we plot the 1,5,10 and 20-shot accuracy rates (resp.).

Figure 6: **Within-class variation collapse of the second-to-last embedding layer.** In each experiment we trained a WRN-28-4 using SGD with \( \eta = 2^{-4} \) on a set of \( l = 64 \) source classes on CIFAR-FS. We compare the CDNVs and 5-shot accuracy rates of the second-to-last embedding layer and the top embedding layer of the network. In (a) we compare the CDNV on the source train data, in (b) the CDNV on the source test data, (c) the CDNV on the target classes and in (d) the 5-shot accuracy rates.
Figure 7: **Dynamics of minimal class-means distance.** In (a) we plot $\min_{i \neq j} \| \mu_f(\bar{S}_i) - \mu_f(\bar{S}_j) \|$, in (b) we plot $\min_{i \neq j} \| \mu_f(P_i) - \mu_f(P_j) \|$ and in (c) we plot $\min_{i \neq j} \| \mu_f(P_i) - \mu_f(P_j) \|$ as a function of the number of training iterations. In each experiment we trained a WRN-28-4 using SGD on a set of $l \in \{5, 10, 20, 30, 40, 50, 60\}$ source classes on CIFAR-FS (as indicated in the legend). The $i$’th column corresponds to the results of training with SGD with $\eta = 2^{-2i-2}$.

Figure 8: **Results of WRN-28-4 on Mini-ImageNet. (row 1) CDNV, (row 2) CCNV, and (row 3) accuracy on the source train, test, and the target data (columns a,b,c, resp.).** Each model was trained using SGD with $\eta = 2^{-4}$ on a set of $l \in \{5, 10, 20, 30, 40, 50, 60\}$ source classes (as indicated in the legend).
Figure 9: **Results of Conv-28-4 on CIFAR-FS.** (row 1) CDNV, (row 2) CCNV, and (row 3) accuracy on the source train, test, and the target data (columns a,b,c, resp.). Each model was trained using SGD with $\eta = 2^{-4}$ on a set of $l \in \{5, 10, 20, 30, 40, 50, 60\}$ source classes (as indicated in the legend).

Figure 10: **Within-class variation collapse on CIFAR-FS.** In (a) we plot the CCNV on the source training data, in (b) on the source test data and in (c) on the target test data. In each experiment we trained a WRN-28-4 using SGD on a set of $l \in \{5, 10, 20, 30, 40, 50, 60\}$ source classes (as indicated in the legend). The $i$'th column stands for the results when training with learning rate $\eta = 2^{-2i-2}$. 

---

Figure 10: Within-class variation collapse on CIFAR-FS. In (a) we plot the CCNV on the source training data, in (b) on the source test data and in (c) on the target test data. In each experiment we trained a WRN-28-4 using SGD on a set of $l \in \{5, 10, 20, 30, 40, 50, 60\}$ source classes (as indicated in the legend). The $i$'th column stands for the results when training with learning rate $\eta = 2^{-2i-2}$. 

---

22
Figure 11: **Within-class variation collapse on EMNIST.** In (a) we plot the CCNV on the source training data, in (b) on the source test data and in (c) on the target test data. We trained a WRN-28-4 with SGD on a set of \( l \in \{5, 10, 15, 20, 25, 30, 35\} \) source classes (as indicated in the legend). The \( i \)'th column shows results for learning rate \( \eta = 2^{-2i-2} \).
C Proof of Proposition 1

Lemma 1. Let $\tilde{P}_c$ be a class distribution, $\delta \in (0, 1)$ and $\tilde{S}_c = \{\tilde{x}_c\}_{j=1}^{m_c} \sim \tilde{P}_c^{m_c}$ be a dataset of $m_c$ samples. Let $f$ be the output of the learning algorithm. If
\[
\begin{aligned}
&\left\| \mathbb{E}_{x \sim \tilde{P}_c}[f(x)] - \text{Avg}_{x \in \tilde{S}_c}[f(x)] \right\| \leq \epsilon_1^c(\delta); \\
&\left\| \mathbb{E}_{x \sim \tilde{P}_c}[(f(x))^2] - \text{Avg}_{x \in \tilde{S}_c}[(f(x))^2] \right\| \leq \epsilon_2^c(\delta),
\end{aligned}
\]
then we have
\[
\text{Var}_f(\tilde{P}_c) \leq \text{Var}_f(\tilde{S}_c) + \epsilon_2^c(\delta) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_1^c(\delta) + \epsilon_1^c(\delta)^2.
\]

Proof. Recall that
\[
\text{Var}_f(\tilde{P}_c) = \mathbb{E}_{x \sim \tilde{P}_c}[(f(x))^2] - \|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\|^2.
\]
We would like to upper bound $\mathbb{E}_{x \sim \tilde{P}_c}[\|f(x)\|^2]$ in terms of $\text{Avg}_{x \in \tilde{S}_c}[\|f(x)\|^2]$ and to lower bound $\|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\|^2$ using $\|\text{Avg}_{x \in \tilde{S}_c}[f(x)]\|^2$. By (2),
\[
\mathbb{E}_{x \sim \tilde{P}_c}[\|f(x)\|^2] \leq \text{Avg}_{j=1}^{m_c}[(f(\tilde{x}_c))^2] + \epsilon_2^c(\delta).
\]
By the triangle inequality,
\[
\|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\| + \|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)] - \text{Avg}_{j=1}^{m_c}[f(\tilde{x}_c)]\| \geq \|\text{Avg}_{j=1}^{m_c}[f(\tilde{x}_c)]\|.
\]
By (3),
\[
\left\| \mathbb{E}_{x \sim \tilde{P}_c}[f(x)] - \text{Avg}_{j=1}^{m_c}[f(\tilde{x}_c)] \right\| \leq \epsilon_1^c(\delta).
\]
Hence,
\[
\|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\| + \epsilon_1^c(\delta) \geq \|\text{Avg}_{j=1}^{m_c}[f(\tilde{x}_c)]\|,
\]
which implies
\[
\|\text{Avg}_{j=1}^{m_c}[f(\tilde{x}_c)]\|^2 \leq \|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\|^2 + 2\epsilon_1^c(\delta) \cdot \|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\| + \epsilon_1^c(\delta)^2.
\]
Combining (5) and (3), we obtain
\[
\text{Var}_f(\tilde{P}_c) \leq \text{Var}_f(\tilde{S}_c) + \epsilon_2^c(\delta) + 2\|\mathbb{E}_{x \sim \tilde{P}_c}[f(x)]\| \cdot \epsilon_1^c(\delta) + \epsilon_1^c(\delta)^2
\]
\[
= \text{Var}_f(\tilde{S}_c) + \epsilon_2^c(\delta) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_1^c(\delta) + \epsilon_1^c(\delta)^2,
\]
completing the proof.

Proposition 1. Fix two source classes, $i$ and $j$ with distributions $\hat{P}_c$ and $\hat{P}_j$, and let $\delta \in (0, 1)$. Let $\tilde{S}_c \sim \tilde{P}_c^{m_c}$ for $c \in \{i, j\}$. Let
\[
A = \frac{\epsilon_1^i(\delta/4) + \epsilon_1^j(\delta/4)}{\|\mu_f(\hat{P}_i) - \mu_f(\hat{P}_j)\|} \quad \text{and} \quad B = \frac{\text{Avg}_{c \in \{i, j\}} \left[ \epsilon_2^c(\delta/4) + 2\|\mu_f(\hat{P}_c)\| \cdot \epsilon_1^c(\delta/4) + \epsilon_1^c(\delta/4)^2 \right]}{\|\mu_f(\tilde{S}_c) - \mu_f(\tilde{S}_j)\|^2}.
\]
Then, with probability at least $1 - \delta$ over $\tilde{S}$, we have $\text{Var}_f(\hat{P}_i, \hat{P}_j) \leq (\text{Var}_f(\tilde{S}_i, \tilde{S}_j) + B) (1 + A)^2$.

Proof. By definition and the union bound, with probability at least $1 - \delta$, the following inequalities hold simultaneously for all $c \in \{i, j\}$:
\[
\begin{aligned}
&\left\| \mathbb{E}_{x \sim \hat{P}_c}[f(x)] - \text{Avg}_{x \in \tilde{S}_c}[f(x)] \right\| \leq \epsilon_2^c(\delta/4); \\
&\left\| \mathbb{E}_{x \sim \hat{P}_c}[(f(x))^2] - \text{Avg}_{x \in \tilde{S}_c}[(f(x))^2] \right\| \leq \epsilon_2^c(\delta/4).
\end{aligned}
\]
In the rest of the proof, we assume that the above inequalities hold. Let $\Delta = \|\mu_f(\hat{P}_i) - \mu_f(\hat{P}_j)\|^2 - \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2$. By simple algebraic manipulations,
\[
\frac{1}{\|\mu_f(\hat{P}_i) - \mu_f(\hat{P}_j)\|^2} = \frac{1}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} - \frac{\|\mu_f(\hat{P}_i) - \mu_f(\hat{P}_j)\|^2 - \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2}{\|\mu_f(\hat{P}_i) - \mu_f(\hat{P}_j)\|^2 \cdot \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} \lesssim \frac{1}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} + \frac{\|\mu_f(\hat{P}_i) - \mu_f(\hat{P}_j)\|^2}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2}.
\]
By (7) and Lemma 1 we have
\[
\forall c \in \{i, j\}: \text{Var}_f(\tilde{P}_c) \leq \text{Var}_f(\tilde{S}_c) + \epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2. \tag{9}
\]
Multiplying both sides of (8) by \(\text{Var}(\tilde{P}_c)\), and using (9), combining the above inequality with (8), we obtain
\[
\frac{\text{Var}_f(\tilde{P}_c)}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2} \leq \frac{\text{Var}_f(\tilde{S}_c)}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} + \frac{\text{Var}_f(\tilde{S}_c) \cdot \Delta}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2 \cdot \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} \left( \epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2 \right) \cdot \Delta
\]
plus
\[
\frac{\text{Var}_f(\tilde{S}_c)}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} \cdot \Delta
\]
\[
\frac{\epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2 \cdot \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2}.
\]

(10)

Averaging (10) over \(c \in \{i, j\}\) gives
\[
V_f(\tilde{P}_i, \tilde{P}_j) \leq V_f(\tilde{S}_i, \tilde{S}_j) \left( 1 + \frac{\Delta}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2} \right) + \frac{\text{Avg}_{c \in \{i, j\}} \left[ \epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2 \right] \cdot \Delta}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2 \cdot \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2} \frac{\text{Avg}_{c \in \{i, j\}} \left[ \epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2 \right]}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2}.
\]

(11)

By the triangle inequality and (7),
\[
\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\| \leq \|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| + \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{P}_i)\| + \|\mu_f(\tilde{S}_j) - \mu_f(\tilde{P}_j)\|
\]
\[
\leq \|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| + \epsilon_i(\delta/4) + \epsilon_j(\delta/4),
\]
and by a symmetric argument,
\[
\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| - \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\| \leq \epsilon_i(\delta/4) + \epsilon_j(\delta/4).
\]

This and (7) imply
\[
\Delta = \left| \|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2 - \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2 \right|
\]
\[
= \left| \|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| - \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\| \right| \left( \|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| + \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\| \right)
\]
\[
\leq \left( \epsilon_i(\delta/4) + \epsilon_j(\delta/4) \right) \cdot \left( 2\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\| + \epsilon_i(\delta/4) + \epsilon_j(\delta/4) \right).
\]

Plugging the above bound into (11) shows that, with probability at least \(1 - \delta\),
\[
V_f(\tilde{P}_i, \tilde{P}_j) \leq V_f(\tilde{S}_i, \tilde{S}_j) \left( 1 + \frac{\epsilon_i^2(\delta/4) + \epsilon_j^2(\delta/4)}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2} + \left( \epsilon_i^2(\delta/4) + \epsilon_j^2(\delta/4) \right) \cdot \left( \epsilon_i^2(\delta/4) + \epsilon_j^2(\delta/4) \right) \right)
\]
plus
\[
\frac{2\text{Avg}_{c \in \{i, j\}} \left[ \epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2 \right] \cdot \left( \epsilon_i^2(\delta/4) + \epsilon_j^2(\delta/4) \right)}{\|\mu_f(\tilde{P}_i) - \mu_f(\tilde{P}_j)\|^2 \cdot \|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2}
\]
plus
\[
\frac{\text{Avg}_{c \in \{i, j\}} \left[ \epsilon_c^2(\delta/4) + 2\|\mu_f(\tilde{P}_c)\| \cdot \epsilon_c(\delta/4) + \epsilon_c^2(\delta/4)^2 \right] \cdot \left( \epsilon_i^2(\delta/4) + \epsilon_j^2(\delta/4) \right)}{\|\mu_f(\tilde{S}_i) - \mu_f(\tilde{S}_j)\|^2}
\]
plus
\[
\leq (V_f(\tilde{S}_i, \tilde{S}_j) + B) (1 + A)^2,
\]
completing the proof. □
D  PROOF OF PROPOSITIONS [2]

Proposition 2. Let \( \mathcal{F}^* \subset \mathcal{F} \) be any finite set of functions with \( \Delta(\mathcal{F}^*) = \inf_{f \in \mathcal{F}} \inf_{P \neq P_c} \| \mu_f(P) - \mu_f(P_c) \| > 0 \). Then, with probability at least \( 1 - \delta \) over the selection of source class distributions \( \hat{P} \),

\[
\mathbb{E}_{P \neq P_c}[V_f(P_c, P_c)] \leq \text{Avg}_{i \neq j} \left[ V_f(\hat{P}_i, \hat{P}_j) \right] + \left( 8 + 16 \sup_{f \in \mathcal{F}^*} \sup_{P \in \mathcal{C}} \text{Var}_f(P) \right) \cdot \frac{\sqrt{2 \pi \log(l) \mathbb{E}[R(\mathcal{H}_{\mathcal{F}^*}(\hat{P}))]}{(l - 1) \cdot \Delta(\mathcal{F}^*)^2} + \left( 1 + 4 \sup_{x \in \mathcal{X}, f \in \mathcal{F}^*} \| f(x) \| \right) \cdot \frac{2 \sqrt{\log(1/\delta)} \cdot \sup_{f \in \mathcal{F}^*} \text{Var}_f(P)}{\sqrt{l} \cdot \Delta(\mathcal{F}^*)^2}.
\]

To prove this proposition, we apply Theorem 2 of [Maurer & Pontil 2019]. In order to do so, we need the following definitions (their Definition 1): Let \( \mathcal{U} \) be any set and \( A : \mathcal{U}^l \to \mathbb{R} \). For \( z = (z_1, \ldots, z_l) \), \( j \in \{1, \ldots, l\} \) and \( z'_j \in \mathcal{U} \), we define the \( j \)-th partial difference operator on \( A \) as

\[
D_{z'_j}^j A(z) = A(\ldots, z_{j-1}, z'_j, z_{j+1}, \ldots) - A(\ldots, z_{j-1}, z_j, z_{j+1}, \ldots).
\]

In addition, we denote

\[
M(A) = \max_{j \in [l]} \sup_{z' \in \mathcal{U}^l} \frac{D_{z'_j}^j A(z)}{\| z - z'_j \|},
\]

and

\[
J(A) = l \cdot \max_{r \neq j \in [l]} \sup_{z' \in \mathcal{U}^l} \frac{D_{z'_r}^r D_{z'_j}^j A(z)}{\| z - z'_j \|},
\]

and the maximal difference

\[
K(A) = \max_{j \in [l]} \sup_{z' \in \mathcal{U}^l} D_{z'_j}^j A(z).
\]

Now we are ready to proceed with the proof.

**Proof.** Let \( \mathcal{U} = H_{\mathcal{F}^*}(\mathcal{C}) \), \( z = (u_i, v_i)_{i=1}^l \in \mathcal{U}^l \), \( I_{a \neq b} = \| a \neq b \) and

\[
A(z) = \text{Avg}_{i \neq j} \left[ I_{u_i \neq u_j} \frac{v_i + v_j}{\| u_i - u_j \|^2} \right].
\]

Furthermore, assume that \( \mathcal{P} = \{ P_1, \ldots, P_l \} \sim \mathcal{D}_C(P_1, \ldots, P_l \mid \forall i \neq j \in [l] : P_i \neq P_j \} \) is an independent and identical copy of \( \hat{P} \). Then, by Corollary 3 of [Maurer & Pontil 2019] and the fact that the Gaussian complexity of any set \( A \subset \mathbb{R}^l \) is at most \( 2 \sqrt{\log(l)} \) times its Radamacher complexity, with probability at least \( 1 - \delta \) over the selection of \( \mathcal{P} \),

\[
\max_{f \in \mathcal{F}^*} \left[ \mathbb{E}_{\mathcal{P}} \left[ A(H_f(\mathcal{P})) \right] - A(H_f(\hat{P})) \right] \leq 2 \sqrt{2 \pi \log(l)} \left( 2 M(A) + J(A) \right) \cdot \mathbb{E}[R(\mathcal{H}_{\mathcal{F}^*}(\hat{P}))] + K(A) \cdot \sqrt{l \log(1/\delta)}. \quad (12)
\]

Since \( \hat{P}_1, \ldots, \hat{P}_l \) are sampled such that \( \hat{P}_i \neq \hat{P}_j \) (for all \( i \neq j \in [l] \)) and \( \Delta(\mathcal{F}^*) > 0 \), we have \( I_{\| \mu_f(\hat{P}_i) \neq \mu_f(\hat{P}_j) \|} = 1 \) for all \( i \neq j \), and so

\[
A(\| H_f(\hat{P}) \|) = \text{Avg}_{i \neq j} \left[ I_{\| \mu_f(\hat{P}_i) \neq \mu_f(\hat{P}_j) \|} \cdot V_f(\hat{P}_i, \hat{P}_j) \right] = \text{Avg}_{i \neq j} [V_f(\hat{P}_i, \hat{P}_j)]
\]

Similarly, we have \( A(\| H_f(\mathcal{P}) \|) = \text{Avg}_{i \neq j} [V_f(\hat{P}_i, \hat{P}_j)] \), and by the linearity of expectation, \( \mathbb{E}_{\mathcal{P}} [A(H_f(\mathcal{P}))] = \mathbb{E}_{P \neq P_c} [V_f(P_c, P_c)] \). By substituting these into (12), we obtain that for any
\( f \in F^* \), we have

\[
E_{P_c \neq P_c'} [V_f(P_c, P_c')] \leq \text{Avg}_{i \neq j} V_f(\hat{P}_i, \hat{P}_j) \\
+ 2\sqrt{2\pi \log(l)} (2M(A) + J(A)) \cdot E[R(H_{F^*}(\hat{P}))]
\]

(13)

\( + K(A) \cdot \sqrt{\log(1/\delta)} \).

To finish the proof, we bound \( M(A), J(A) \) and \( K(A) \). Let \( j \in [l] \) be some index and \( z' = (z_i')_{i=1}^l = (u_i', v_i')_{i=1}^l \in \mathcal{U}^l \) be a vector, such that, \( z_i' = z_i \) for all \( i \neq j \) and \( z'_j \neq z_j \). Then,

\[
D_{z_j}^j A(z) = A(z) - A(z')
\]

(14)

since only pairs involving \( j \) are non-zero in the average defining \( A \). To simplify notation, let \( a = \|u_i - u_j\| \) and \( b = \|u_i - u'_j\| \) and \( c = \|z_j - z'_j\| = \|(u_j, v_j) - (u'_j, v'_j)\| \). Next we bound the terms in the sum in (14) individually. We divide the analysis into three cases:

**Case 1.** Assume \( u_i = u_j = u'_j \). In this case we simply have

\[
\left( \mathbb{I}_{u_i \neq u_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \mathbb{I}_{u_i \neq u'_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right) = 0.
\]

**Case 2.** Assume \( u_i \neq u_j \) and \( u_i = u'_j \) (a bound can be obtained similarly for \( u_i = u_j \) and \( u_i \neq u'_j \)). In this case, since \( z_i, z_j \in \mathcal{U} \), we have \( v_i, v_j \leq \sup_{f \in F^*, P' \in C} \text{Var}_f(P') \), implying

\[
\left| \mathbb{I}_{u_i \neq u_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \mathbb{I}_{u_i \neq u'_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right| \leq \frac{2 \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{\Delta(F^*)^2}.
\]

(15)

In addition, since \( c \geq \|u_i - u_j\| \geq \Delta(F^*) \), we have

\[
2^{-1} \left| \mathbb{I}_{u_i \neq u_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \mathbb{I}_{u_i \neq u'_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right| \leq \frac{2 \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{\Delta(F^*)^3}.
\]

(16)

**Case 3.** Assume \( u_i \neq u_j \) and \( u_i \neq u'_j \). By simple algebraic manipulations, we have

\[
\left| \mathbb{I}_{u_i \neq u_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \mathbb{I}_{u_i \neq u'_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right|
\]

\[
= \left| \frac{v_i + v_j}{\|u_i - u_j\|^2} - \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right|
\]

\[
= \left| \frac{(v_i + v_j)(b - a)(b + a)}{a^2b^2} + \frac{v_j - v'_j}{b^2} \right|
\]

\[
\leq \left( v_i + v_j \right) \frac{|b - a| \cdot (b + a)}{a^2b^2} + \frac{|v_j - v'_j|}{b^2}
\]

\[
\leq \left( v_i + v_j \right) \frac{\|u_i - u'_j\| \cdot (b + a)}{a^2b^2} + \frac{|v_j - v'_j|}{b^2},
\]

27
where the last inequality follows from the triangle inequality. Since \( \|u_j - u'_j\| \leq \|u_j\| + \|u'_j\| \leq 2 \sup_{x \in X, f \in F^*} \|f(x)\| \) and \( v_i, v_j \leq \sup_{f \in F^*, P' \in C} \text{Var}_f(P') \), we have

\[
\|u_i, \neq u_j \|_{u_i - u_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \|u_i, \neq u'_j \|_{u_i - u'_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \\
\leq 4 \sup_{x \in X, f \in F^*} \|f(x)\| \cdot \sup_{f \in F^*, P' \in C} \text{Var}_f(P') \cdot \left( \frac{1}{ab^2} + \frac{1}{a^2b} \right) + \frac{2 \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{\Delta(F^*)^2} + \frac{1}{\Delta(F^*)^2}.
\]

We notice that \( \|u_j - u'_j\| \leq c \) and \( |v_j - v'_j| \leq c \). Therefore, we obtain

\[
\left| \frac{v_i + v_j}{\|u_i - u_j\|^2} - \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right| \\
\leq \left( v_i + v_j \right) \cdot \left( \frac{1}{ab^2} + \frac{1}{a^2b} \right) + \frac{1}{b^2} \\
\leq \left( \frac{v_i + v_j}{\Delta(F^*)^3} \right) + \frac{1}{\Delta(F^*)^2}.
\]

Therefore, in each case we have

\[
\|u_i, \neq u_j \|_{u_i - u_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \|u_i, \neq u'_j \|_{u_i - u'_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \\
\leq 4 \sup_{x \in X, f \in F^*} \|f(x)\| \cdot \sup_{f \in F^*, P' \in C} \text{Var}_f(P') \cdot \frac{2 \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{\Delta(F^*)^3} + \frac{1}{\Delta(F^*)^2}.
\]

and also

\[
c^{-1} \left| \frac{v_i + v_j}{\|u_i - u_j\|^2} - \frac{v_i + v'_j}{\|u_i - u'_j\|^2} \right| \\
\leq \left( \frac{v_i + v_j}{\Delta(F^*)^3} \right) + \frac{1}{\Delta(F^*)^2}.
\]

Hence,

\[
\left| D^j(z_j, A(z)) \right| \leq \frac{8 \sup_{x \in X, f \in F^*} \|f(x)\| \cdot \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{l \cdot \Delta(F^*)^3} + \frac{2 \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{l \cdot \Delta(F^*)^2}, \quad (17)
\]

and

\[
\left| \frac{D^j(z_j, A(z))}{\|z_j - z'_j\|} \right| \leq \frac{4 \sup_{f \in F^*, P' \in C} \text{Var}_f(P')}{l \cdot \Delta(F^*)^3} + \frac{1}{l \cdot \Delta(F^*)^2}, \quad (18)
\]

Therefore, \( K(A) \) and \( M(A) \) are also bounded by the right hand sides of (17) and (18). Next, we upper bound \( J(A) \). Let \( r \neq j \) and \( z'_j \in \mathcal{U} \). We have

\[
\frac{D^j(z_j, A(z))}{\|z_j - z'_j\|} = \frac{1}{l(l-1)} \cdot \left( \frac{\|u_i, \neq u_j \|_{u_i - u_j} \|u_i, \neq u'_j \|_{u_i - u'_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \frac{v_i + v'_j}{\|u_i - u'_j\|^2}}{c} \right) \\
- \frac{1}{l(l-1)} \cdot \left( \frac{\|u_i, \neq u'_j \|_{u_i - u'_j} \|u_i, \neq u_j \|_{u_i - u_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} - \frac{v_i + v'_j}{\|u_i - u_j\|^2}}{c} \right) \\
\leq \frac{1}{l(l-1)} \cdot \left( \frac{\|u_i, \neq u_j \|_{u_i - u_j} \|u_i, \neq u'_j \|_{u_i - u'_j} \frac{v_i + v_j}{\|u_i - u_j\|^2} - \frac{v_i + v'_j}{\|u_i - u'_j\|^2}}{c} \right) \\
+ \frac{1}{l(l-1)} \cdot \left( \frac{\|u_i, \neq u'_j \|_{u_i - u'_j} \|u_i, \neq u_j \|_{u_i - u_j} \frac{v_i + v'_j}{\|u_i - u'_j\|^2} - \frac{v_i + v'_j}{\|u_i - u_j\|^2}}{c} \right).
\]
Hence, by [18] we have

\[ J(A) \leq \frac{1}{l-1} \left( \frac{8}{\Delta(F^*)^3} \sup_{f \in F^*, P' \in C} \Var_f(P') + \frac{2}{\Delta(F^*)^3} \right). \]

Substituting the bounds of \( M(A) \), \( K(A) \) and \( J(A) \) into (13) proves the proposition. \( \square \)

E ANALYSIS FOR SECTIONS 4.1-4.2

In this section we analyze the asymptotic behaviour of \( \epsilon_1'(\delta) \) and \( \epsilon_2'(\delta) \) (see Section 4.1), as well as of \( \mathbb{E}_{\mathcal{P}}[R(\mathcal{P}_X, \mathcal{P})] \) (see Proposition 4) for ReLU neural networks. A ReLU neural feature map is a function of the form \( f(x) = W^q \sigma(W^{q-1} \ldots \sigma(W^1 x)) : \mathbb{R}^d \rightarrow \mathbb{R}^p \), where \( \sigma \) is the element-wise ReLU function \( \sigma(x) = \max(0, x) \), and \( W^i \in \mathbb{R}^{d_{i+1} \times d_i} \) for \( i \in [q] \), where \( d_1 = d \) and \( d_{q+1} = p \).

Throughout this section, we use \( \mathcal{F} \) to denote the set of ReLU neural feature maps (with the depth \( q \) and the dimensions \( d_1, \ldots, d_{q+1} \) of the layers fixed). The spectral complexity of a network \( f \) is defined as \( \mathcal{C}(f) = \max_{j \in \{1, \ldots, p\}} \| W_j^q \| \prod_{r=1}^{q-1} \| W_r^r \| \) where for vectors, \( \| \cdot \| \) denotes the Euclidean norm, while for matrices, it is the spectral \( (L_2\text{-induced}) \) norm. This quantity upper bounds the Lipschitz constant of \( f \) and is similar in fashion to other (slightly different) notions of spectral complexity for neural networks [Golowich et al. 2017][Bartlett et al. 2017].

Throughout the section, for a given function \( g : A \rightarrow B^k \) and \( j \in [k] \), we denote the \( j \)’th coordinate of \( g(x) \) by \( g^j(x) \), and for a class \( \mathcal{G} \subseteq \mathcal{G} \) of \( A \rightarrow B^k \), we define \( \mathcal{G}_j = \{ g^j : g \in \mathcal{G} \} \).

Before presenting the main claims of this section, following [Poggio et al. 2020], we start with describing a canonical representation of ReLU neural networks (the proofs of our statements are given for this representation). Since \( \max(0, ax) = a \max(0, x) \), for all \( x \in \mathbb{R} \) and \( a \geq 0 \), any neural network \( f = W^q \sigma(W^{q-1} \ldots \sigma(W^1 x)) \in \mathcal{F} \) can be represented as a modified network \( f'(x) = V^q \sigma(V^{q-1} \ldots \sigma(V^1 x)) \), where \( V^q = W^q \cdot \prod_{r=1}^{q-1} \| W_r^r \| \) and \( \forall r \leq q-1 : V^r = \frac{W^r}{\| W^r \|} \).

In particular, \( \| V^r \| = 1 \) for all \( r \leq q-1 \) and, since \( V^q = W^q \cdot \prod_{r=1}^{q-1} \| W_r^r \| \), \( \max_{j \in \{1, \ldots, p\}} \| V_j^q \| = \max_{j \in \{1, \ldots, p\}} \| W_j^q \| \cdot \prod_{r=1}^{q-1} \| W_r^r \| = \mathcal{C}(f) \). Thus, for any \( f \in \mathcal{F} \), there exists an equivalent neural network \( f' \) which belongs to the set

\[ \mathcal{F}^M = \left\{ V^q \sigma(W^{q-1} \ldots \sigma(W^1 x)) \in \mathcal{F} : \forall r \leq q-1 : \| W^r \| = 1 \text{ and } \max_{j \in \{1, \ldots, p\}} \| V_j^q \| \leq M \right\} \]

for any \( M \geq \mathcal{C}(f) \). Therefore, \( \mathcal{F} = \bigcup_{M=1}^\infty \mathcal{F}^M \) (\( \mathcal{F}^M \subset \mathcal{F} \) is trivial by definition).

Next we present the first claim of the section. The following proposition shows that the first and second moments of ReLU neural maps with bounded spectral norms concentrate around their means. In particular, if a learning algorithm (in Section 4.1) is guaranteed to return a neural network \( f \) with \( \mathcal{C}(f) \leq M \), then \( \epsilon_1'(\delta) \) and \( \epsilon_2'(\delta) \) are bounded by the right hand sides of (19) and (20), respectively. Note that both of these terms scale as \( O(\sqrt{\log(1/\delta)}/m_c) \). The analysis is based on Theorem 1 of [Golowich et al. 2017] and the proof of Theorem 1.1 of [Bartlett et al. 2017].

**Proposition 3.** Let \( \mathcal{P} = \{ \mathcal{P}_i \}_{i=1}^\infty \) be a set of class-conditional distributions over a bounded set \( \mathcal{X} \subseteq \mathbb{R}^d \) and let \( m_1, \ldots, m_i \in \mathbb{N} \). Let \( \mathcal{F} \) be the class of ReLU neural feature maps as defined above. Then, with probability at least \( 1 - \delta \) over the selection of \( \mathcal{S}_1 \sim \mathcal{P}_1^{m_1}, \ldots, \mathcal{S}_i \sim \mathcal{P}_i^{m_i} \), for all \( c \in [i] \) and \( f \in \mathcal{F} \), we have

\[
\left\| \mathbb{E}_{\mathcal{S} \sim \mathcal{P}_c} \left[ f(\mathcal{X}) \right] - \text{Avg}_{\mathcal{S} \in \mathcal{S}_c} \left[ f(\mathcal{X}) \right] \right\|
\leq \mathcal{P}(\mathcal{C}(f) + 1) \sup_{x \in \mathcal{X}} \| x \| \left( 3\sqrt{q} + 2 + \sqrt{\frac{\log(4pl/\delta)}{2m_c}} + \sqrt{\log(\mathcal{C}(f) + 1)} \right) \quad (19)
\]

- ReLU neural networks for classification typically have an additional soft-max layer on top of their feature map.
and
\[
\left| \mathbb{E}_{\tilde{x} \sim \hat{P}_c} \left[ \| f(\tilde{x}) \|^2 \right] - \text{Avg}_{x \in \tilde{S}_c} \left[ \| f(x) \|^2 \right] \right| 
\leq p M^2 \sup_{x \in X} \| x \|^2 \left( 6 \sqrt{q} + 4 + 3 \sqrt{\frac{\log(4f/\delta)}{2}} + 3 \sqrt{\log(C(f) + 1)} \right). 
\]  
\tag{20}

**Proof.** We prove that, for any fixed $c \in [l]$ and $M \in \mathbb{N}$, \eqref{eq:23} and, respectively, \eqref{eq:20} hold for all $f \in \mathcal{F}^M$ simultaneously with probability at least $1 - \frac{\delta}{2^M(M+1)}$. Then taking the union bound over $c$ and $M$ proves the proposition (since $\mathcal{F} = \bigcup_{M=1}^{\infty} \mathcal{F}^M$).

Fix $c \in [l]$ and $M \in \mathbb{N}$. By the triangle inequality, for any $f \in \mathcal{F}$, we have
\[
\left| \mathbb{E}_{\tilde{x} \sim \hat{P}_c} \left[ f(\tilde{x}) - \text{Avg}_{x \in \tilde{S}_c} [ f(x) ] \right] \right| \leq \sum_{j=1}^{p} \left| \mathbb{E}_{\tilde{x} \sim \hat{P}_c} [ f(\tilde{x})_j ] - \text{Avg}_{x \in \tilde{S}_c} [ f(x)_j ] \right|. 
\]  
\tag{21}

By Theorem 3.3 of Mohri et al. (2018), with probability at least $1 - \frac{\delta}{2^M(M+1)}$ over the selection of $\tilde{S}_c \sim \hat{P}_c^{m_c}$, for any $f \in \mathcal{F}^M$, we have
\[
\left| \mathbb{E}_{\tilde{x} \sim \hat{P}_c} [ f(\tilde{x})_j ] - \text{Avg}_{x \in \tilde{S}_c} [ f(x)_j ] \right| 
\leq \frac{2 R(F^M_{lj}(\tilde{S}_c))}{m_c} + 3 \sup_{x \in X, f' \in \mathcal{F}^M} \| f'(x)_j \| \cdot \sqrt{\frac{\log(4pM(M+1)/\delta)}{2m_c}}. 
\]  
\tag{22}

The first term on the right hand side can be bounded using Theorem 1 of Golowich et al. (2017)\footnote{The original statement makes use of the Frobenius norms of the matrices, however, the proof is exactly the same if we replace the Frobenius norm with the spectral norm.}, stating that
\[
R(F^M_{lj}(\tilde{S}_c)) \leq \sqrt{m_c} \left( \sqrt{2 \log(2\sqrt{q} + 1)} + M \sup_{x \in X} \| x \| \right) \leq \sqrt{m_c} (1.5 \sqrt{q} + 1) M \sup_{x \in X} \| x \|. 
\]  
\tag{23}

Moreover, for any $f' \in \mathcal{F}^M$ we have $\| f'(x)_j \| \leq M \cdot \sup_{x \in X} \| x \|$. Substituting these inequalities into (22) implies
\[
\left| \mathbb{E}_{\tilde{x} \sim \hat{P}_c} [ f(\tilde{x})_j ] - \text{Avg}_{x \in \tilde{S}_c} [ f(x)_j ] \right| 
\leq \frac{(3\sqrt{q} + 2) M \cdot \sup_{x \in X} \| x \|}{\sqrt{m_c}} + 3 M \cdot \sup_{x \in X} \| x \| \cdot \sqrt{\frac{\log(4pM(M+1)/\delta)}{2m_c}}. 
\]  
\tag{24}

By the union bound, (24) holds for all $j \in [p]$ simultaneously with probability at least $1 - \frac{\delta}{2^M(M+1)}$. Combining this with (21), we obtain that for any fixed $c \in [l]$ and $M \in \mathbb{N}$, with probability at least $1 - \frac{\delta}{2^M(M+1)}$, for all $f \in \mathcal{F}^M \setminus \mathcal{F}^{M-1}$ we have
\[
\left| \mathbb{E}_{\tilde{x} \sim \hat{P}_c} [ f(\tilde{x}) ] - \text{Avg}_{x \in \tilde{S}_c} [ f(x) ] \right| 
\leq \frac{p M \sup_{x \in X} \| x \|}{\sqrt{m_c}} \left( 3 \sqrt{q} + 2 + 3 \sqrt{\frac{\log(4pM(M+1)/\delta)}{2}} \right) 
\leq \frac{p M \sup_{x \in X} \| x \|}{\sqrt{m_c}} \left( 3 \sqrt{q} + 2 + 3 \sqrt{\frac{\log(4p/\delta)}{2}} + 3 \sqrt{\log(M+1)} \right) 
\leq \frac{p (C(f)+1) \sup_{x \in X} \| x \|}{\sqrt{m_c}} \left( 3 \sqrt{q} + 2 + 3 \sqrt{\frac{\log(4p/\delta)}{2}} + 3 \sqrt{\log(C(f)+2)} \right), 
\]  
\tag{25}
where the last inequality follows from the fact that $M \leq C(f) + 1$, since $C(f) \in [M - 1, M]$. Next, we prove the second inequality for fixed $\epsilon$ and $M$. As in [22], by Theorem 3.3 of Mohri et al. [2018], with probability at least $1 - \frac{\delta}{2M(M+1)}$ over the selection of $\tilde{S}_c$ for all $f \in \mathcal{F}^M$, we have

$$
\left| \mathbb{E}_{\tilde{x} \sim P_{\tilde{x}}} \left[ \|f(\tilde{x})\|^2 \right] - \text{Avg}_{\tilde{x} \in \tilde{S}_c} \left[ \|f(\tilde{x})\| \right] \right| 
\leq 2 R(G^*(\tilde{S}_c)) \leq \frac{2R(G^*(\tilde{S}_c))}{M} + 3 \sup_{x \in X, f \in \mathcal{F}^M} \|f(x)\|^2 \cdot \sqrt{\frac{\log(4M(M+1)/\delta)}{2M} }, \tag{26}
$$

where $G^* = \{\|f(\cdot)\|^2 \mid f \in \mathcal{F}^M\}$. By definition, with $\epsilon = (\epsilon_1, \ldots, \epsilon_m)$ denoting i.i.d. Rademacher random variables (i.e., random variables taking values $\pm 1$ with probability $1/2$ each),

$$
R(G^*(\tilde{S}_c)) = \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{i=1}^m \epsilon_i \|f(\tilde{x}_c)\|^2 \right) \right] = \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{i=1}^m \sum_{j=1}^p \epsilon_i f(\tilde{x}_c)_j \right) \right] \leq \sum_{j=1}^p \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{i=1}^m \epsilon_i f(\tilde{x}_c)_j \right) \right]. \tag{27}
$$

Note that the $j$th terms (in the square bracket) at the right-hand side above is the Rademacher complexity of the composite function class $g \circ \mathcal{F}^M = \{g \circ f' \mid f' \in \mathcal{F}^M\}$ for $g(y) = y^2$. Since $\sup_{x \in X} \|f'(x)\| \leq M \sup_{x \in X} \|x\|$ and $g$ is $2M \sup_{x \in X, \|x\|}$-Lipschitz on $[-M \sup_{x \in X, \|x\|}, M \sup_{x \in X, \|x\|}]$, by Lemma 1.1 in Lecture 17 of Kakade & Tewari [2008], the Rademacher complexity of this composite function class can be bounded as

$$
R(g \circ \mathcal{F}^M (\tilde{S}_c)) \leq 2M \sup_{x \in X} \|x\| \cdot R(\mathcal{F}^M (\tilde{S}_c)). \tag{28}
$$

Combining with (27) and (23) yields

$$
R(G^*(\tilde{S}_c)) \leq \sum_{j=1}^p R(g \circ \mathcal{F}^M) \leq 2M \sup_{x \in X} \|x\| \sum_{j=1}^p R(\mathcal{F}^M) \leq pM^2 \sup_{x \in X} \|x\|^2 \sqrt{m_c} (3\sqrt{q} + 2). \tag{29}
$$

Substituting into (26) and using $\sup_{x \in X} \|f'(x)\|^2 \leq pM^2 \sup_{x \in X} \|x\|^2$ imply, similarly to (25), that with probability at least $1 - \frac{\delta}{2M(M+1)}$ over the selection of $\tilde{S}_c$, for all $f \in \mathcal{F}^M \setminus \mathcal{F}^{M-1}$ simultaneously we have

$$
\left| \mathbb{E}_{\tilde{x} \sim P_{\tilde{x}}} \left[ \|f(\tilde{x})\|^2 \right] - \text{Avg}_{\tilde{x} \in \tilde{S}_c} \left[ \|f(\tilde{x})\| \right] \right| 
\leq \frac{pM^2 \sup_{x \in X} \|x\|^2}{\sqrt{m_c}} \left( 6\sqrt{q} + 4 + 3 \sqrt{\frac{\log(4M/\delta)}{2}} + 3\sqrt{\log(C(f) + 2)} \right),
$$

finishing the proof. \qed

Next we show that the Rademacher complexity in Proposition 2 scales as $O(\sqrt{t})$ for ReLU neural networks with bounded spectral complexities.

**Proposition 4.** Let $\mathcal{F}^* = \{f \in \mathcal{F} \mid C(f) \leq M\}$ be a class of ReLU neural networks with. Then,

$$
\mathbb{E}_{\tilde{P}}[R(H_{\mathcal{F}^*}(\tilde{P}))] \leq \sqrt{t} (1.5\sqrt{q} + 1) M \sup_{x \in X} \|x\| \left( 1 + 4pM \sup_{x \in X} \|x\| \right).
$$

**Proof.** As discussed at the beginning of the section, $\mathcal{F}^*$ and $\mathcal{F}^M$ define the same function class through different representations. Thus it suffices to consider $\mathcal{F}^M$ in place of $\mathcal{F}^*$ (as trivially $\mathbb{E}_{\tilde{P}}[R(H_{\mathcal{F}^*}(\tilde{P}))] = \mathbb{E}_{\tilde{P}}[R(H_{\mathcal{F}^M}(\tilde{P}))]$).

Fix $\tilde{P} = (\tilde{P}_1, \ldots, \tilde{P}_t)$. With $\epsilon = (\epsilon_{ij})_{i,j \in [t], j \in [0] \cup [p]}$ denoting i.i.d. Rademacher random variables, by the definition of $H_{\mathcal{F}^M}$ and because $\sup_{a \in A} [f(a) + g(a)] \leq \sup_{a \in A} f(a) + \sup_{a \in A} g(a)$, we
have

\[ R(H_{\mathcal{F},M}(\tilde{P})) = \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \sum_{j=1}^{p} \epsilon_{cj} \mu_f(\tilde{P}_c)_j + \epsilon_{c0} \text{Var}_f(\tilde{P}_c) \right) \right] \]

\[ \leq \sum_{j=1}^{p} \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{cj} \mu_f(\tilde{P}_c)_j \right) \right] + \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \text{Var}_f(\tilde{P}_c) \right) \right]. \quad (30) \]

We bound the two terms in (30) separately. The terms in the first summation can be bounded as

\[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{cj} \mu_f(\tilde{P}_c)_j \right) = \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{cj} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} \left[ f(\tilde{x}_c)_j \right] \right) \]

\[ \leq \mathbb{E}_{\tilde{x}_1 \sim \tilde{P}_1, \ldots, \tilde{x}_l \sim \tilde{P}_l} \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{cj} f(\tilde{x}_c)_j \right) \right] \]

\[ = \mathbb{E}_{\tilde{x}_1 \sim \tilde{P}_1, \ldots, \tilde{x}_l \sim \tilde{P}_l} R \left( \mathcal{F}_{\mathcal{C}}(\{\tilde{x}_c\}_{c=1}^{l}) \right) \]

\[ \leq \sqrt{l} \left( 1.5 \sqrt{q} + 1 \right) M \sup_{x \in \mathcal{X}} \|x\|, \]

where the last inequality holds because of (23) (with \( l \) instead of \( m_c \) samples). The elements of the second summation (30) can be bounded as

\[ \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \text{Var}_f(\tilde{P}_c) \right) \right] \]

\[ = \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \left( \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} \|f(\tilde{x}_c)\|^2 - \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} [f(\tilde{x}_c)]^2 \right) \right) \right] \]

\[ \leq \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} \|f(\tilde{x}_c)\|^2 \right) \right] + \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( - \sum_{c=1}^{l} \epsilon_{c0} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} [f(\tilde{x}_c)]^2 \right) \right] \]

\[ = \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} \|f(\tilde{x}_c)\|^2 \right) \right] + \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} [f(\tilde{x}_c)]^2 \right) \right]. \quad (32) \]

where the last equation follows from the fact that \( \epsilon_{c0} \) are distributed symmetrically around 0. We can bound the first term in (32) above using (29) (again, with \( l \) instead of \( m_c \) samples) as

\[ \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} \|f(\tilde{x}_c)\|^2 \right) \right] \]

\[ \leq \mathbb{E}_{\tilde{x}_1 \sim \tilde{P}_1, \ldots, \tilde{x}_l \sim \tilde{P}_l} \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \|f(\tilde{x}_c)\|^2 \right) \right] \leq pM^2 \sup_{x \in \mathcal{X}} \|x\|^2 \sqrt{l} \left( 3 \sqrt{q} + 2 \right) \quad (33) \]

The second term in (32) can be bounded similarly, but because now the expectation is inside the squared norm, we need to provide a few more steps:

\[ \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} [f(\tilde{x}_c)]^2 \right) \right] \]

\[ = \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \sum_{j=1}^{p} \epsilon_{c0} \left( \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} [f(\tilde{x}_c)_j] \right)^2 \right) \right] \]

\[ \leq \sum_{j=1}^{p} \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}^M} \left( \sum_{c=1}^{l} \epsilon_{c0} \left( \mathbb{E}_{\tilde{x}_c \sim \tilde{P}_c} [f(\tilde{x}_c)_j] \right)^2 \right) \right]. \quad (34) \]
Now similarly to (28),
\[
\max_{j \in [p]} \sup_{\tilde{P}_c} |E_{\tilde{P}_c} [f(\tilde{x})_j]| \leq \max_{j \in [p]} E_{\tilde{P}_c} [||f(\tilde{x})_j||] \leq M \cdot \sup_{x \in \mathcal{X}} ||x||
\]
implies (via Lemma 1.1 in Lecture 17 of [Kakade & Tewari, 2008])
\[
\begin{align*}
\mathbb{E}_e \left[ \sup_{f \in \mathcal{F}_M} \left( \sum_{c=1}^{l} \epsilon_{c0} (E_{\tilde{x}_c, \tilde{P}_c} [f(\tilde{x}_c)_j])^2 \right) \right] \\
\leq 2M \sup_{x \in \mathcal{X}} ||x|| \cdot \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}_M} \left( \sum_{c=1}^{l} \epsilon_{c0} E_{\tilde{x}_c, \tilde{P}_c} [f(\tilde{x}_c)_j] \right) \right] \\
\leq 2M \sup_{x \in \mathcal{X}} ||x|| \cdot \mathbb{E}_e \left[ \sup_{f \in \mathcal{F}_M} \left( \sum_{c=1}^{l} \epsilon_{c0} f(\tilde{x}_c)_j \right) \right] \\
= 2M \sup_{x \in \mathcal{X}} ||x|| \cdot \mathbb{E}_e \left[ R(\mathcal{F}_M \{ \tilde{x}_c \}_{c=1}^l) \right] \\
\leq M^2 \sup_{x \in \mathcal{X}} ||x||^2 \sqrt{l} \left( 3\sqrt{q} + 2 \right),
\end{align*}
\]
where in the last inequality we used again Theorem 1 of [Golowich et al., 2017] adapted to the spectral norm, as in (23). Combining (34) and (35) gives
\[
\mathbb{E}_e \left[ \sup_{f \in \mathcal{F}_M} \left( \sum_{c=1}^{l} \epsilon_{c0} ||E_{\tilde{x}_c, \tilde{P}_c} [f(\tilde{x}_c)]||^2 \right) \right] \leq pM^2 \sup_{x \in \mathcal{X}} ||x||^2 \sqrt{l} \left( 3\sqrt{q} + 2 \right).
\]
Substituting this and (33) into (32) gives
\[
\mathbb{E}_e \left[ \sup_{f \in \mathcal{F}_M} \left( \sum_{c=1}^{l} \epsilon_{c0} \text{Var}_f (\tilde{P}_c) \right) \right] \leq 2pM^2 \sup_{x \in \mathcal{X}} ||x||^2 \sqrt{l} \left( 3\sqrt{q} + 2 \right).
\]
Plugging in this and (31) into (30) gives
\[
R(H_{\mathcal{F}_M}(\tilde{P})) \leq \sqrt{l} \left( 1.5\sqrt{q} + 1 \right) M \sup_{x \in \mathcal{X}} ||x|| \left( 1 + 4pM \sup_{x \in \mathcal{X}} ||x|| \right),
\]
giving the desired bound. \( \square \)

F ANALYSIS FOR SECTION 4.2

**Lemma 2.** Let \( X_1, \ldots, X_n \) be a set of i.i.d. uniformly distributed points in the \( p \)-dimensional unit cube. There is a positive constant \( C > 0 \) (independent of \( n \) and \( p \)), such that, \( \mathbb{E} \left[ \min_{i \neq j \in [n]} ||X_i - X_j|| \right] \geq C \cdot n^{-2/p} \sqrt{n} \).

**Proof.** For any pair \( i \neq j \in [n] \),
\[
\Pr[||X_i - X_j|| \geq D] \geq 1 - \frac{\pi^{p/2}}{\Gamma(p/2 + 1)} D^p,
\]
since the volume of the \( p \)-dimensional ball of radius \( D \) is \( \frac{\pi^{p/2}}{\Gamma(p/2 + 1)} D^p \) and the volume of the unit cube is 1. Hence, by the union bound over all pairs \( i \neq j \in [n] \):
\[
\Pr \left[ \min_{i \neq j} ||X_i - X_j|| \geq D \right] \geq \max \left( 0, 1 - \frac{n(n-1)}{2} \frac{\pi^{p/2}}{\Gamma(p/2 + 1)} D^p \right) = h(n, D).
\]
Since $h(n, D) > 0$ if and only if $D < D^* = M^{-1/p}$, where $M = \frac{n(n-1)}{2} \frac{p^{p/2}}{\Gamma(p/2+1)}$, we obtain

\[
\mathbb{E} \left[ \min_{i \neq j} \|X_i - X_j\| \right] = \int_0^{D^*} \Pr \left[ \min_{i \neq j} \|X_i - X_j\| \geq D \right] dD \\
\geq \int_0^{D^*} h(l, D) dD = D^* - M \left( \frac{(D^*)^{p+1}}{p+1} \right) \\
= D^* \left( 1 - \frac{M}{p+1} \right) \\
= D^* \left( 1 - \frac{1}{p+1} \right) \\
= \left( \frac{2}{n(n-1)} \right)^{1/p} \frac{p/2 + 1}{\Gamma(1/p)} \geq C \cdot n^{-2/p} \sqrt{p},
\]

where the last inequality follows from Ramanujan’s approximations of the Gamma function (Kataria, 2001) for some $C > 0$ independent of $n, p$.

## G Analysis for Section 4.3

In the following we will fix $i$ and $j \neq i$ and bound $\Pr[h_{f,S}(x_i) = j]$, which is the probability that $x_i \sim P_i$ is (wrongly) classified as $j \neq i$, for all three cases (general, symmetric, Gaussian). Let $c$ be either $i$ or $j$. Let $\mu_c := \mu_f(P_c)$ and $\hat{\mu}_c := \mu_f(S_c)$ and $u_i := f(x_i)$. Let $X_c := \|\hat{\mu}_c - u_i\|$ and

**Proof.** First note that

\[
\mathbb{E}[\text{Err}] = \mathbb{E}_S \mathbb{E}_{(x,y) \sim P} \mathbb{I}[h_{f,S}(x) \neq y] \\
= \frac{1}{k} \sum_{i=1}^k \Pr[h_{f,S}(x_i) \neq i] \\
= \frac{1}{k} \sum_{i \neq j} \Pr[h_{f,S}(x_i) = j].
\]
\( Y_c := \|u_i - \mu_c\| \) and \( Z_c := \|\mu_c - \hat{\mu}_c\| \) for \( c = i, j \). Let \( \alpha_{ij} = \|\mu_i - \mu_j\| \) (or \( \alpha \) for short since \( i \) and \( j \) are fixed) and \( \sigma^2 := \text{Var}_f(P_i) = \text{E}[Y^2_i] = \|e_i\|_2^2 \). Note that \( V_f(P_i, P_j) = (\sigma^2_i + \sigma^2_j)/2\alpha_{ij}^2 \).

**General case:** With this, and by triangle inequalities, \( Y_j \leq X_j + Z_j \) and \( X_i \leq Y_i + Z_i \) and \( Y_i + Y_j \geq \alpha \), we get

\[
\Pr[h_{f,S}(x_i) = j] = \Pr[X_j \leq X_i] \\
\leq \Pr[Y_j \leq Y_i + Z_i + Z_j] \\
\leq \Pr[Y_j \leq \frac{3}{4} \alpha \vee Y_i + Z_i + Z_j \geq \frac{3}{4} \alpha] \\
\leq \Pr[Y_i \geq \frac{\alpha}{4} \vee Y_j \geq \frac{\alpha}{4} \vee Z_i + Z_j \geq \frac{\alpha}{4}] \\
\leq \Pr[Y_i \geq \frac{\alpha}{4}] + \Pr[Z_i + Z_j \geq \frac{\alpha}{4}] \\
\leq \Pr[Y_i^2 \geq \frac{\alpha^2}{16}] + \Pr[Z_i^2 + Z_j^2 \geq \frac{\alpha^2}{8}] .
\]

Now by Markov’s inequality,

\[
\Pr[Z_i^2 + Z_j^2 \geq \frac{\alpha^2}{8}] \leq \mathbb{E}[Z_i^2 + Z_j^2]/(\frac{\alpha^2}{8}) = \frac{8\sigma^2_i + 8\sigma^2_j}{n \alpha_{ij}^2},
\]

and similarly \( \Pr[Y_i^2 \geq \frac{\alpha^2}{16}] \leq 16\sigma^2_i/\alpha_{ij}^2 \). Plugging this into \( \text{Pr} \), by symmetrization, leads to the desired inequality

\[
\mathbb{E}[\text{Err}] \leq \frac{1}{k} \sum_{i \neq j} 16\sigma^2_i + \frac{8\sigma^2_i + 8\sigma^2_j}{n \alpha_{ij}^2} = 16(k - 1)(1 + \frac{1}{n}) \text{Avg}_{i \neq j} [V_f(P_i, P_j)] .
\]

**Spherical Gaussian case:** For simplicity of notation, we assume that all \( \text{Var}_f(P_i) \) are equal to \( \sigma \) and that \( \{\mu_1, \ldots, \mu_k\} \) span a regular simplex. The proof of the general case is essentially the same with some additional max operations. By assumption \( \alpha \) and \( \sigma \) are independent of \( i \) and \( j \), hence also \( V_f := V_f(P_i, P_j) = \sigma^2/\alpha^2 \). Fix \( i \) and let \( X_j := \|\hat{\mu}_j - u_i\| \) and \( Y_j := \|u_i - \mu_j\| \) and \( Z_j := \|\mu_j - \hat{\mu}_j\| \) for \( j \in [k] \). By the triangle inequality, \( Y_j \leq X_j + Z_j \) and \( X_i \leq Y_i + Z_i \) and \( Y_i + Y_j \geq \alpha \). Next, we upper bound the probability that \( x_i \) is misclassified as \( j \neq i \):

\[
\Pr[h_{f,S}(x_i) = j] \leq \Pr[Y_i \geq \frac{\alpha}{4}] + \Pr[Z_i \geq \frac{\alpha}{4}] + \Pr[Z_j \geq \frac{\alpha}{4}] \\
\leq \Pr[Y_i \geq \frac{\alpha}{4}] + \Pr[Y_i \geq \frac{\alpha}{4}] + \Pr[Y_j \geq \frac{\alpha}{4}] .
\]

Since \( u_c \sim N(\mu_c, \sigma^2 I/p) \) and \( \hat{\mu}_c \sim N(\mu_c, \sigma^2 I/(n,p)) \), the random variable \( E_i = Y^2_i p/\sigma^2 \) is a chi-squared random variable with \( p \) components. We can write

\[
\Pr \left[ Y_i \geq \frac{\alpha}{4} \right] = \Pr \left[ E_i \geq \frac{\alpha^2 p}{16\sigma^2} \right] \leq 1 - F \left( \frac{\alpha^2 p}{16\sigma^2} \right) = 1 - F(zp, p) ,
\]

where \( F(x, p) \) is the CDF of the chi-squared distribution with \( p \) components and \( z = (\alpha/4\sigma)^2 = 1/16V_f^{\max} \). By Chernoff’s bound, if \( z > 1 \), we have

\[
1 - F(zp, p) \leq (z \exp(1 - z))^{p/2} \leq \exp(-p/(32V_f^{\max})) \leq \exp(-p/(5V_f^{\max}p/2))
\]

Finally by averaging over \( i \neq j \), we obtain the desired inequality,

\[
\mathbb{E}[\text{Err}] \leq 3(k - 1) \frac{\exp(-p/(32V_f^{\max}))}{(5V_f^{\max}p/2)} .
\]

**Spherically symmetric case:** In this case

\[
\Pr[h(x_i) \neq j] = \Pr[\|u_i - \hat{\mu}_j\| \leq \|u_i - \hat{\mu}_i\|] \\
= \Pr[u_i \in H] = \Pr[d(u_i, H) = 0] ,
\]

where

\[
H := \{ x \in \mathbb{R}^p : ||x - \hat{\mu}_j|| \leq ||x - \hat{\mu}_i|| \} \\
\equiv \{ x \in \mathbb{R}^p : (\hat{\mu}_i - \hat{\mu}_j, 2x - \hat{\mu}_i - \hat{\mu}_j) \geq 0 \} \\
\equiv \{ x \in \mathbb{R}^p : d(x, H) = 0 \}.
\]
is the half-space of all $u_i$ that are wrongly classified, and $d(x, H)$ is the distance of $x$ from separating hyperplane $\partial H$ if $x \notin H$ and 0 if $x \in H$. The distance $D$ of the closest point of $H$ to $\mu_i$ is

$$D = d(\mu_i, H) = \max \left\{ 0, \left( \frac{\|\hat{\mu}_i - \hat{\mu}_j\|}{\|\hat{\mu}_i - \hat{\mu}_j\|}, \mu_i - \frac{\hat{\mu}_i + \hat{\mu}_j}{2} \right) \right\}$$

For fixed displacement magnitudes $Z_i$ and $Z_j$, this distance is smallest if both displacements are colinear in direction of $\mu_i - \mu_j$, in which case

$$D \geq D_{\text{min}} := \frac{\alpha}{2} - \frac{Z_i + Z_j}{2}$$

A formal proof of this claim is as follows: W.l.o.g. we can choose (a coordinate system such that) $\mu_i = 0$:

$$2D = -\frac{\langle \hat{\mu}_i - \hat{\mu}_j, \hat{\mu}_i + \hat{\mu}_j \rangle}{\|\hat{\mu}_i - \hat{\mu}_j\|} = \frac{\|\hat{\mu}_j\|^2 - \|\hat{\mu}_i\|^2}{\|\hat{\mu}_i - \hat{\mu}_j\|} = (\|\hat{\mu}_j\| + \|\hat{\mu}_i\|) \frac{\|\hat{\mu}_j\| - \|\hat{\mu}_i\|}{\|\hat{\mu}_i - \hat{\mu}_j\|}$$

$$\geq \|\hat{\mu}_j\| - \|\hat{\mu}_i\| \geq \|\mu_j\| - \|\mu_j - \mu_i\| - \|\hat{\mu}_i\| = \alpha - Z_j - Z_i = 2D_{\text{min}}$$

where both inequalities are simple applications of the triangle inequality.

Now, for fixed $\hat{\mu}_i$ and $\hat{\mu}_j$ i.e. fixed $D$ and by rotational invariance, the probability that $u_i \in H$ is the same as the probability that (e.g.) the first coordinate of $u_i - \mu_i$ is larger than $D$. With $Y_i^1 := u_i^1 - \mu_i^1$ and $\gamma \in (0, 1)$, this implies

$$\Pr[\gamma \in H] = \Pr[Y_i^1 \geq 0 | Y_i^1 \leq \gamma \alpha_i] + \Pr[Y_i^1 \geq 0 | Y_i^1 > \gamma \alpha_i]$$

$$= \Pr[Y_i^1 \geq 0, Z_i + Z_j \leq \gamma \alpha_i] + \Pr[Z_i + Z_j > \gamma \alpha_i]$$

$$\leq \Pr[Y_i^1 \geq 0, Z_i + Z_j > \gamma \alpha_i]$$

$$\leq \Pr[Y_i^1 \geq 0, Z_i + Z_j > \gamma \alpha_i]$$

$$= \frac{\sigma_i^2}{\gamma^2 \alpha_i^2} \cdot \frac{1}{\gamma^2 \alpha_i^2} \cdot \frac{1}{n_c}.$$ (38)

Plugging this into (36) with $\gamma = 0.5$, by symmetrization, leads to

$$\E[\text{Err}] \leq \frac{1}{k} \sum_{i \neq j} \frac{8\sigma_i^2 + 8\sigma_j^2}{\alpha_i^2} \left[ \frac{1}{p} + \frac{1}{n_c} \right]$$

$$= 16(k - 1) \left[ \frac{1}{p} + \frac{1}{n_c} \right] \text{Avg}_{i \neq j} \left[ V_f(P_i, P_j) \right]$$

**Improved spherical Gaussian case:**

We continue from (37). If we apply a standard Gaussian tail bound $\Phi(-a) \leq e^{-a^2/2}/a\sqrt{2\pi}$ to $Y_i^1 \sqrt{p}/\sigma_i$, with $a = \frac{1 - \gamma}{2\sigma_i} \sqrt{\frac{p}{n_c}}$ we get

$$\Pr[Y_i^1 \geq 0.5(1 - \gamma)\alpha_i] = \Phi\left( \frac{Y_i^1 \sqrt{p}}{\sigma_i} \geq \frac{(1 - \gamma)\alpha_i \sqrt{p}}{2\sigma_i} \right)$$

$$= \Phi(-a)$$

$$\leq \sqrt{\frac{2V_{\text{max}}}{(1 - \gamma)^2 p}} \cdot \exp(-(1 - \gamma)^2 p/4V_{\text{max}})$$

For the other term, we note that $(Z_i^2 + Z_j^2)n_c/\sigma_i^2$ is $\chi^2_{2p}$-distributed, hence by Chernoff’s bound for $1 \leq z := \gamma^2 n_c \sigma_i^2/4V_{\text{max}}$ we get

$$\Pr[Z_i^2 + Z_j^2 > \frac{a_i^2}{8}] = \Pr[(Z_i^2 + Z_j^2) \frac{n_c \sigma_i}{\sigma_i^2} > 2p \cdot z]$$

$$\leq (ze^{(1 - z)})^p$$

$$\leq \left( \frac{n_c^2 \sigma_i}{4V_{\text{max}}} \right)^p \cdot \exp(-\gamma^2 n_c \sigma_i^2/4V_{\text{max}})$$

36
Plugging this into (36), leads to

\[
E[\text{Err}] \leq \frac{1}{k} \sum_{i \neq j} \Pr[Y_i \geq \frac{\alpha}{4}] + \Pr[Z_i^2 + Z_j^2 > \alpha^2]
\]

\[
\leq (k - 1) \left( \frac{2V_{\text{max}}}{(1-\gamma)^2 \pi p} \cdot \exp \left( -\frac{(1-\gamma)^2 p}{4V_{\text{max}}^2} \right) + \left( \frac{\gamma_2 n_c e}{4V_{\text{max}}^2} \right)^p \cdot \exp \left( -\frac{\gamma^2 n_c p}{4V_{\text{max}}^2} \right) \right)
\]
## H List of Notation

| \( \mathcal{X}, \mathcal{Y}_k \) | instances and labels spaces |
| \( \mathcal{P}, \mathcal{P} \) | source and target distributions |
| \( \tilde{\mathcal{P}}, \mathcal{P}_c \) | source and target class-conditional distributions |
| \( \mathcal{D} \) | distribution over target tasks |
| \( \ell \) | loss function |
| \( L_S(h), L_T(h) \) | source and target generalization risks |
| \( L_D(f) \) | transfer risk |
| \( c \in [l][k] \) | class index |
| \( \mathcal{C} \) | set of class distributions |
| \( \mathcal{D}_C \) | distribution over classes |
| \( l \in \mathbb{N} \) | number of classes in the train=source task |
| \( k \in \mathbb{N} \) | number of classes in the test=target task |
| \( m, n \) | train=source and test=target sample size per task |
| \( m_c, n_c \) | number of samples with class label \( c \) per source/target task |
| \( i \in [n][m] \) | index of data item |
| \( p \in \mathbb{N} \) | features dimension |
| \( d \in \mathbb{N} \) | input dimension |
| \( f \in \mathcal{F} \) | feature map \( \mathbb{R}^d \to \mathbb{R}^p \). Penultimate layer of a neural network |
| \( g \in \mathcal{G} \) | mapping \( \mathbb{R}^p \to \mathbb{R}^k \) from features to soft test labels |
| \( \tilde{g} \in \tilde{\mathcal{G}} \) | mapping \( \mathbb{R}^p \to \mathbb{R}^l \) from features to soft train labels |
| \( \lambda_m \) | regularization parameter \( \lambda_m = \alpha \sqrt{m} \) |
| \( A^+ \) | pseudo-inverse of matrix \( A \) |
| \( S, S_c \) | target training data and its subset consisting of all samples from class \( c \) |
| \( \tilde{S}, \tilde{S}_c \) | source training data and its subset consisting of all samples from class \( c \) |
| \( \mu_g(P) \) | mean of \( g(x) \) for \( x \sim P \) |
| \( \text{Var}_g(P) \) | variance of \( g(x) \) for \( x \sim P \) |
| \( V_f(Q_1, Q_2) \) | class-distance normalized variance (CDNV) |
| \( R(A) \) | Rademacher complexity of \( A \subset \mathbb{R}^d \) |
| \( e_s^2(\delta) \) | generalization gap terms |
| \( \text{Avg}_{i=1}^{k} [a_i] \) | average |
| \( u(A) \) | the projection of \( u : B \to R \) over \( A \subset B \) |
| \( \mathcal{U}(A) \) | the set \( \{u(A) : u \in \mathcal{U}\} \) |