On Overfitting of Classifiers Making a Lattice

Tatiana Makhalova, Sergei O. Kuznetsov National Research University Higher School of Economics Kochnovsky pr. 3, Moscow 125319, Russia <u>tpmakhalova@hse.ru</u>, <u>skuznetsov@hse.ru</u>

Abstract. Obtaining accurate bounds of the probability of overfitting is a fundamental question in statistical learning theory. In this paper we propose exact combinatorial bounds for the family of classifiers making a lattice. We use some lattice properties to derive the probability of overfitting for a set of classifiers represented by concepts. The extent of a concept, in turn, matches the set of objects correctly classified by the corresponding classifier. Conducted experiments illustrate that the proposed bounds are consistent with the Monte Carlo bounds.