

## A Example of Weighted Vornoi Cells

Fig. 2 shows answers we get from a weak oracle to the query  $\mathcal{O}_z(x, y)$  for points  $z$  in different regions of a 2-dimensional Euclidean space.

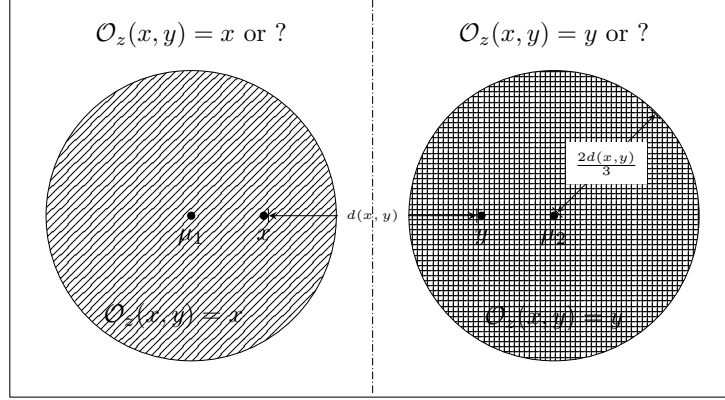


Figure 2: Voronoi cells with a multiplicative distance  $\alpha = 2$  for a two dimensional Euclidean space. This figure partition the space into three parts based on the potential answers from the oracle.

## B Proof of Lemma 1

*Proof.* To prove this lemma, we show that any ball  $B_x(2R)$  could be covered by at most  $k \leq c^4$  balls of radius  $R$ .

**Lemma 3.** *An  $\epsilon$ -net of  $\mathcal{A}$  is an  $\epsilon$ -cover of  $\mathcal{A}$ .*

*Proof.* Let  $\{x_1, x_2, \dots, x_k\}$  be an  $\epsilon$ -net of  $\mathcal{A}$ . Suppose that there exists  $x \in \mathcal{A}$  such that  $x \notin \bigcup_{i=1}^k B_{x_i}(\epsilon)$ . Then we know that  $d(x, x_i) > \epsilon$  for all  $i$ . This contradicts the maximality of the  $\epsilon$ -net.  $\square$

Assume  $\{x_1, x_2, \dots, x_k\}$  is an  $R$ -net of the ball  $B_x(2R)$ . We know for all  $i \neq j$ ,  $B_{x_i}(R/2) \cap B_{x_j}(R/2) = \emptyset$ . Therefore, we have  $\mu(\bigcup_{i=1}^k B_{x_i}(R/2)) = \sum_{i=1}^k \mu(B_{x_i}(R/2))$ . Also,

$$\mu(B_{x_i}(R/2)) \geq c^{-3} \mu(B_{x_i}(4R)) \geq c^{-3} \mu(B_x(2R)).$$

Also,  $\bigcup_{i=1}^k B_{x_i}(R/2) \subseteq B_x(4R)$ . To sum-up we have

$$\mu(B_x(2R)) \geq c^{-1} \mu(B_x(4R)) \geq c^{-1} \mu(\bigcup_{i=1}^k B_{x_i}(R/2)) \geq c^{-1} \sum_{i=1}^k \mu(B_{x_i}(R/2)) \geq kc^{-4} \mu(B_x(2R)).$$

$\square$

## C Proof of Theorem 1

*Proof.* To prove this theorem, we show: (a) In each iteration the target  $t$  remains in the next version space. Therefore, WORCS-I always find the target  $t$ . (b) The  $\mu$ -mass of the version space shrinks by a factor of at least  $1 - c^{-2}$  in each iteration, which results in the total number of  $1 + \frac{H(\mu)}{\log(1/(1-c^{-2}))}$  iterations. (c) The number of queries to find the next version space is upper bounded by a polynomial function of the doubling constant  $c$ .

(a) Assume  $c_t$  is the center of a ball which contains  $t$ , i.e.,  $t \in B_{c_t}(\frac{\Delta}{8(\alpha+1)})$ . For all  $c_j \neq c_t$  such that  $d(c_t, c_j) > \frac{\Delta}{8}$ , we have  $\mathcal{O}_t(c_t, c_j) = c_t$ . This is because  $d(c_t, t) \leq \frac{\Delta}{8(\alpha+1)}$  and  $d(c_j, t) > \frac{\Delta}{8} - \frac{\Delta}{8(\alpha+1)}$ , and thus  $\alpha d(c_t, t) < d(c_j, t)$ .

On the other hand, consider an  $i$  such that for all  $j \neq i$  with  $d(c_i, c_j) > \frac{\Delta}{8}$ , we have  $\mathcal{O}_t(c_i, c_j) = c_i$ . We claim  $t \in B_{c_i}(\frac{\Delta(\alpha+2)}{8(\alpha+1)})$ . Assume this is not true. Then for  $c_t$  we have  $d(c_i, c_t) > d(c_i, t) - \frac{\Delta}{8(\alpha+1)} \geq \frac{\Delta}{8}$ . Therefore, following the same lines of reasoning as the first part of the proof, we should have  $\mathcal{O}_t(c_i, c_t) = c_t$ . This contradicts our assumption.

(b) We have  $\mu(\mathcal{V}_{i+1}) \leq (1 - c^{-2})\mu(\mathcal{V}_i)$ . To prove this, we first state the following lemma.

**Lemma 4.** *Assume  $\Delta = \max_{x,y \in \mathcal{V}_i} d(x,y)$ .  $\forall x \in \mathcal{V}_i$  we have  $\max_{y \in \mathcal{V}_i} d(x,y) \geq \frac{\Delta}{2}$ .*

*Proof.* Assume  $x^*, y^* = \arg \max_{x,y \in \mathcal{V}_i} d(x,y)$ . By using triangle inequality we have  $d(x, x^*) + d(x, y^*) \geq d(x^*, y^*) = \Delta$ . We conclude that at least one of  $d(x, x^*)$  or  $d(x, y^*)$  is larger than or equal to  $\frac{\Delta}{2}$ . This results in  $\max_{y \in \mathcal{V}_i} d(x, y) \geq \max\{d(x, x^*), d(x, y^*)\} \geq \frac{\Delta}{2}$ .  $\square$

Let's assume  $c_i$  is the center of  $\mu(\mathcal{V}_{i+1})$  and point  $c_i^*$  is the furthest point from  $c_i$ . From Lemma 4 we know that  $d(c_i, c_i^*) \geq \frac{\Delta}{2}$ . Also, it is straightforward to see  $B_{c_i}(\frac{\Delta(\alpha+2)}{8(\alpha+1)}) \cap B_{c_i^*}(\frac{\Delta}{4}) = \emptyset$ . From the definition of expansion rate we have  $\mu(B_{c_i^*}(\frac{\Delta}{4})) \geq c^{-2}\mu(B_{c_i}(\Delta)) \geq c^{-2}\mu(\mathcal{V}_i)$ .

(c) Let's consider  $t \in \text{supp } \mathcal{M}$  as the target. WORCS-I locates the target  $t$ , provided  $\mu(\mathcal{V}_i) \leq (1 - c^{-2})^i \mu(\mathcal{V}_0) \leq \mu(t)$  or equivalently  $i \geq 1 + \frac{\log \mu(t)}{\log(1 - c^{-2})} \geq \lceil \frac{\log(\mu(t))}{\log(1 - c^{-2})} \rceil$ . The expected number of iterations is then upper bounded by  $\sum_{t \in \text{supp}(\mathcal{M})} \mu(t) \left(1 + \frac{\log \mu(t)}{\log(1 - c^{-2})}\right) = 1 + \frac{H(\mu)}{\log(1/(1 - c^{-2}))}$ . Finally, from Lemma 1, we know that we can cover the version space  $\mathcal{V}_i$  with at most  $c^{4 \lceil \log 8(\alpha+1) \rceil}$  balls of radius  $\frac{\Delta}{8(\alpha+1)}$ . Note that in the worst case we should query the center of each ball versus centers of all the other balls in each iteration.  $\square$

## D Proof of Theorem 2

*Proof.* Let  $S_1 \triangleq \mathcal{V}_i \setminus \text{Vor}(y, x, \mathcal{V}_i)$ ,  $S_2 \triangleq \mathcal{V}_i \setminus \text{Vor}(x, y, \mathcal{V}_i)$  and  $S_3 \triangleq \mathcal{V}_i \setminus (\text{Vor}(x, y, \mathcal{V}_i) \cup \text{Vor}(y, x, \mathcal{V}_i))$ . We denote the distance between  $x$  and  $y$  by  $r \triangleq d(x, y)$ . Assume  $\Delta$  is the largest distance between any two points in  $\mathcal{V}_i$ , i.e.,  $\Delta \triangleq \text{diam}(\mathcal{V}_i)$ . We have  $\beta = \Delta/r$  for  $0 \leq \beta \leq 1$ . We condition on the target element  $t \in \text{supp}(\mathcal{M})$ .

We first prove that  $\mu(\mathcal{V}_i) \leq (1 - c_{\text{strong}}^{-l})^i \mu(\mathcal{V}_0) = (1 - c_{\text{strong}}^{-l})^i$ . Note that we have  $2^l \cdot \frac{r}{\alpha+1} \geq \frac{\alpha+1}{\beta} \cdot \frac{r}{\alpha+1} \geq \Delta$ . The first step is to show that  $\text{Vor}(x, y, \mathcal{V}_i) \supseteq B_x(\frac{r}{\alpha+1})$ . For any element  $v \in B_x(\frac{r}{\alpha+1})$ , we have  $d(x, v) \leq \frac{r}{\alpha+1}$ . Therefore,  $\alpha d(x, v) \leq \frac{\alpha r}{\alpha+1} \leq r - d(x, v) = d(x, y) - d(x, v) \leq d(y, v)$ , which yields immediately that  $v \in \text{Vor}(x, y, \mathcal{V}_i)$ . As a result,

$$\mu(\text{Vor}(x, y, \mathcal{V}_i)) \geq \mu(B_x(\frac{r}{\alpha+1})) \geq c_{\text{strong}}^{-l} \mu(B_x(2^l \cdot \frac{r}{\alpha+1})) \geq c_{\text{strong}}^{-l} \mu(B_x(D)) \geq c_{\text{strong}}^{-l} \mu(\mathcal{V}_i).$$

We deduce that  $\mu(S_2) = \mu(\mathcal{V}_i) - \mu(\text{Vor}(x, y, \mathcal{V}_i)) \leq (1 - c_{\text{strong}}^{-l})\mu(\mathcal{V}_i)$ . Similarly, we have  $\mu(\text{Vor}(y, x, \mathcal{V}_i)) \geq c_{\text{strong}}^{-l} \mu(\mathcal{V}_i)$  and  $\mu(S_1) \leq (1 - c_{\text{strong}}^{-l})\mu(\mathcal{V}_i)$ . In addition,  $\mu(S_3) \leq (1 - c_{\text{strong}}^{-l})\mu(\mathcal{V}_i)$ . To sum up, we have  $\max_{1 \leq j \leq 3} \mu(S_j) \leq (1 - c_{\text{strong}}^{-l})\mu(\mathcal{V}_i)$ .

The search process ends after at most  $i$  iterations provided  $\mu(\mathcal{V}_i) \leq (1 - c_{\text{strong}}^{-l})^i \mu(\mathcal{V}_0) \leq \mu(t)$ , or equivalently  $i \geq 1 + \frac{\log \mu(t)}{\log(1 - c_{\text{strong}}^{-l})}$ . The average number of iterations is then bounded from above by

$$\sum_{t \in \text{supp}(\mathcal{M})} \mu(t) \left(1 + \frac{\log \mu(t)}{\log(1 - c_{\text{strong}}^{-l})}\right) \leq 1 + \frac{H(\mu)}{\log(1/(1 - c_{\text{strong}}^{-l}))}.$$

Also, in each iteration we need to query only one pair of objects.  $\square$

## E Proof of Lemma 2

*Proof.* We first prove that we can always find at least one point with this property. Define  $x^* = \arg \max_{z \in \mathcal{V}_i} d(x, z)$ . From Lemma 4, we know that  $d(x, x^*) \geq \frac{\Delta}{2}$ . We claim there is no  $z \neq x^*$  such that  $x \in \text{Vor}(x^*, z, \mathcal{V}_i)$ . Assume

there is a  $z$ . This means  $\alpha d(x, x^*) \leq d(x, z)$ , where it contradicts with the choice of  $x^*$ . This means that the set of points with this property is not empty. If  $y = z^*$  then we are done with the proof, because  $d(x, x^*) \geq \frac{\Delta}{2} \geq \frac{\Delta}{2\alpha}$ . Next, we prove that for any  $y \neq x^*$  with this property, we have  $d(x, y) \geq \frac{\Delta}{2\alpha}$ . Assume  $y \neq x^*$ . We know  $x \notin Vor(y, x^*, \mathcal{V}_i)$ . Therefore, we have  $\alpha d(x, y) \geq d(x, x^*) \geq \frac{\Delta}{2}$  and  $d(x, y) \geq \frac{\Delta}{2\alpha}$ .  $\square$