## A Notations

In this appendix, we introduce some basic notations for use in subsequent proofs.

## A. 1 FEEDFORWARD NEURAL NETWORKS (FNN)

As is known to all, FNN is a function $\Phi: \mathbb{R}^{d}: \rightarrow \mathbb{R}$ which is formed as the alternating compositions of ReLU function $\sigma$, and affine transformations $\mathcal{A}^{[i]}(y)=U_{i} y+v_{i}$ with $U_{i} \in \mathbb{R}^{d_{i} \times d_{i-1}}, v_{i} \in$ $\mathbb{R}^{d_{i}}, d_{0}=d$ for $i=1,2, \cdots, L$. Specifically,

$$
\Phi(x)=\mathcal{L} \circ \sigma \circ \mathcal{A}^{[L]} \circ \sigma \circ \mathcal{A}^{[L-1]} \circ \cdots \circ \sigma \circ \mathcal{A}^{[1]}(x)
$$

where $\mathcal{L}$ is a linear transformation. Here $L$ denotes the number of layers of the FNN, and the width of the FNN is conventionally defined by $\max \left\{d_{1}, d_{2}, \cdots, d_{L}\right\}:=K$. The ReLU activation function is defined by:

$$
\sigma(x):=\operatorname{ReLU}(x)=\max (x, 0)=(x)_{+}, x \in \mathbb{R}
$$

and for $x \in \mathbb{R}^{d}, \sigma(x):=\left(\sigma\left(x_{1}\right), \cdots, \sigma\left(x_{d}\right)\right)$. Typically, it is presumed that the number of neurons in each layer of an FNN is the same, which is equal to the width $K$, as any neuron deficits in a layer can be dealt with by adding $K-d_{j}$ neurons whose biases are zero in layer $j$. The weights between these extra neurons are consequently assigned to zero.

## A. 2 ResNet

ResNet $R(x): \mathbb{R}^{d} \rightarrow \mathbb{R}$ is a combination of an initial affine layer, multiple basic residual blocks with identity mapping, and a final affine output layer:

$$
\begin{equation*}
R(x)=\mathcal{L} \circ\left(\mathcal{T}^{[L]}+I d\right) \circ\left(\mathcal{T}^{[L-1]}+I d\right) \circ \cdots \circ\left(\mathcal{T}^{[1]}+I d\right) \circ \mathcal{A}_{k}(x) \tag{4}
\end{equation*}
$$

where $\mathcal{A}_{k}: \mathbb{R}^{d} \rightarrow \mathbb{R}^{k}$ and $\mathcal{L}: \mathbb{R}^{k} \rightarrow \mathbb{R}$ are affine transformations. Besides, $\mathcal{T}^{[i]}(i=0,1, \ldots, L)$ are basic residual blocks, i.e., $\mathcal{T}^{[i]}(z)=V_{i} \sigma\left(W_{i} z+b_{i}\right)$ where $W_{i} \in \mathbb{R}^{n_{i} \times k}, V_{i} \in \mathbb{R}^{k \times n_{i}}, b_{i} \in \mathbb{R}^{n_{i}}$.
Concretely, we denote the output of the $i$-th block by $z^{[i]}$. Then the outputs of each block can be formulated as follows:

$$
\begin{align*}
& z^{[0]}=\mathcal{A}_{k}(x)=W_{0} x+b_{0} \\
& \mathcal{T}^{[i]}(z)=V_{i} \sigma\left(W_{i} z+b_{i}\right) \\
& z^{[i]}=\mathcal{T}^{[i]}\left(z^{[i-1]}\right)+z^{[i-1]}, \quad i=1,2, \cdots, L  \tag{5}\\
& R(x)=\mathcal{L}\left(z^{[L]}\right)=B z^{[L]},
\end{align*}
$$

where $W_{0} \in \mathbb{R}^{k \times d}, b_{0} \in \mathbb{R}^{k}, W_{i} \in \mathbb{R}^{n_{i} \times k}, V_{i} \in \mathbb{R}^{k \times n_{i}}, b_{i} \in \mathbb{R}^{n_{i}}, B \in \mathbb{R}^{1 \times k}$ and $x \in \mathbb{R}^{d}$.
The ResNet's depth, denoted by $L$, is defined as the number of residual blocks. The ResNet's width is the maximum number of neurons in the activation layer, that is $\max \left\{n_{1}, n_{2}, \ldots, n_{L}\right\}$. The subscript $k$ of $\mathcal{A}_{k}$ refers to the number of neurons in the identity layer. We denote by $\mathcal{R N}(k, N, L)$ the set of ResNet functions width $N$, depth $L$ and $k$ neurons in each identity layer.
Additionally, we define

$$
\begin{align*}
& \zeta^{[i]}=\mathcal{T}_{1}^{[i]}\left(z^{[i-1]}\right)=\sigma\left(W_{i} z+b_{i}\right) \\
& \gamma^{[i]}=\mathcal{T}^{[i]}\left(z^{[i-1]}\right)=\mathcal{T}_{2}^{[i]}\left(\zeta^{[i]}\right)=V_{i} \zeta^{[i]}=V_{i} \mathcal{T}_{1}^{[i]}\left(z^{[i-1]}\right) \quad \text { and }  \tag{6}\\
& z^{[i]}=z^{[i-1]}+\gamma^{[i]}
\end{align*}
$$

for $i=1,2, \cdots, L$. See Figure 3 for an illustration.
Notation. Let column vectors $a_{i} \in \mathbb{R}^{m_{i}}$, where $i=1,2, \cdots, n$ and $m_{i} \in \mathbb{N}_{+}:=\{1,2, \cdots\}$. To represent these vectors concisely, we use $\left(a_{1}, a_{2}, \cdots, a_{n}\right)$ to denote $\left[a_{1}^{T}, a_{2}^{T}, \cdots, a_{n}^{T}\right]^{T} \in$ $\mathbb{R}^{m_{1}+m_{2}+\cdots+m_{n}}$. Here, $a^{T}$ denotes the transpose of $a$. Let $a \in \mathbb{R}^{m}$. If we write a vector as $\left(\mathbb{R}^{l}, a\right) \in \mathbb{R}^{m+l}$, this implies that the value of the vector in the position represented by ' $\mathbb{R}^{l}$, does not matter. If $l=1$, we always use '-' to substitute ' $\mathbb{R}$ ', i.e., $(-, a) \in \mathbb{R}^{m+1}$ implies the value of the position represented by '-' does not matter. For a vector $v$ in $\mathbb{R}^{m}, v_{i}$ is the $i$-th entry of $v$ for $i=1,2, \cdots, m$.


Figure 3: An illustration figure for the notation. The yellow neurons are in the activation layer and the grey neurons are in the identity layer.

## B Proof of Proposition 1 and Theorem 2

In this appendix, we provide the proofs of conclusions in Sec. 3

## B. 1 Proof of Proposition 1

For a ResNet in $\mathcal{R} \mathcal{N}(k, N, L)$ from $[0,1]^{d}$ to $\mathbb{R}$ defined by the formula 4 , 5 and 6 we now construct a special network with depth $L$ and width $N+k$ having the same output. We first suppose the input of the network is $y^{[0]}=\mathcal{A}_{k}(x)=z^{[0]}$ and denote the output of the $i$-th layer by $y^{[i]}$. What's more, we assume in each layer the bottom k neurons of each layer are ReLU-free, i.e., the activation function of them is identity mapping $\sigma(x)=x$. The activation of the rest of neurons are ReLU. Then by assigning some weights to the first layer, we can have $y^{[1]}=\left(\zeta^{[1]}, z^{[0]}\right)$. In the next layer, we can easily compute $z^{[1]}=V_{1} \zeta^{[1]}+z^{[0]}$. Then we have $y^{[2]}=\left(\mathbb{R}^{N}, z^{[1]}\right)$. Now assume $y^{[2 i]}=\left(\mathbb{R}^{N}, z^{[i]}\right)$. Then in the first $N$ neurons of the next layer, we compute $\mathcal{T}_{1}^{[i+1]}\left(z^{[i]}\right)=\operatorname{ReLU}\left(W_{i+1} z^{[i]}+b^{i}\right)$. In the bottom $k$ ReLU-free neurons, we copy $z^{[i]}$. Then $y^{[i+1]}=\left(\zeta^{[i+1]}, z^{[i]}\right)$. Then in the next layer, we can compute

$$
z^{[i+1]}=V_{i+1} \zeta^{[i+1]}+z^{[i]}
$$

i.e., $y^{[2(i+1)]}=\left(\mathbb{R}^{N}, z^{[i+1]}\right)$. By induction, we have found a special $2 L$ deep network with top $N$ ReLU neurons and bottom $k$ ReLU-free neurons having the same output as the ResNet. This process can be seen in Figure 4

Next, we construct a real ReLU network $\Phi$ that has the same size and output as the special Network. Because the domain $[0,1]^{d}$ is compact, there exists $C_{i} \in \mathbb{R}^{k}$ such that $z^{[i]}+C_{i}>0$ for all $i=0,1,2, \cdots, L$. Now, we suppose the first layer of $\Phi$ is $u^{[0]}=\operatorname{ReLU}\left(\mathcal{A}_{k}(x)+C_{0}\right)=\operatorname{ReLU}\left(z^{[0]}+\right.$ $C_{0}$ ). Denote the $j$-th layer of $\Phi$ is $u^{[j-1]}$. In each subsequent layer of $\Phi$, the width is $N+k$. We denote $u^{[i]}=\left(u_{(N)}^{[i]}, u_{(k)}^{[i]}\right)$ where $u_{(N)}^{[i]}$ is the value of top $N$ neurons and $u_{(k)}^{[i]}$ is the value of bottom $k$ neurons in the layer $i+1$. Then note $\mathcal{T}_{1}^{[1]}\left(z^{[0]}\right)=\operatorname{ReLU}\left(W_{1} z^{[0]}+b_{1}\right)$. We can compute

$$
u_{(N)}^{[1]}=\operatorname{ReLU}\left(W_{1}\left(u^{[0]}-C_{0}\right)+b_{1}\right)=\operatorname{ReLU}\left(W_{1} z^{[0]}+b_{1}\right)=\zeta^{[1]}
$$

and $u_{(k)}^{[1]}=u^{[0]}=\operatorname{ReLU}\left(z^{[0]}+C_{0}\right)$. Note $z^{[i]}=\operatorname{ReLU}\left(z^{[i]}-C_{i}\right)+C_{i}$. We can compute
$u_{(k)}^{[2]}=\operatorname{ReLU}\left(V_{1} u_{(N)}^{[1]}+u_{(k)}^{[1]}-C_{0}+C_{1}\right)=\operatorname{ReLU}\left(V_{1} \zeta^{[1]}+z^{[0]}+C_{1}\right)=\operatorname{ReLU}\left(z^{[1]}+C_{1}\right)$.
Now, we suppose $u^{[2 j]}=\left(\mathbb{R}^{N}, \operatorname{ReLU}\left(z^{[j]}+C_{j}\right)\right)$. Then we can compute
$u_{(N)}^{[2 j+1]}=\operatorname{ReLU}\left(W_{j+1}\left(u^{[2 j]}-C_{j}\right)+b_{j+1}\right)=\operatorname{ReLU}\left(W_{j+1} z^{[j]}+b_{j+1}\right)=\mathcal{T}_{1}^{[j+1]}\left(z^{[j]}\right)=\zeta^{[j+1]}$


Figure 4: ResNet (top) can be generated by a special FNN (bottom). All grey neurons are ReLU-free and all yellow neurons are with ReLU activation. Moreover, for ResNet, the yellow neurons are in the activation layer and the grey neurons are in the identity layer.
and $u_{(k)}^{[j+1]}=\operatorname{ReLU}\left(u_{(k)}^{[j]}\right)=\operatorname{ReLU}\left(z^{[0]}+C_{0}\right)$. Then in the next layer,

$$
\begin{aligned}
u_{(k)}^{[2 j+2]} & =\operatorname{ReLU}\left(V_{j+1} u_{(N)}^{[2 j+1]}+u_{(k)}^{[2 j+1]}-C_{j}+C_{j+1}\right) \\
& =\operatorname{ReLU}\left(V_{j+1} \mathcal{T}_{1}^{[j+1]}\left(z^{[j]}\right)+z^{[j]}+C_{j+1}\right) \\
& =\operatorname{ReLU}\left(z^{[j+1]}+C_{j+1}\right) .
\end{aligned}
$$

By induction, we can output $z^{[L]}$ in the last layer, i.e., $u^{[2 L]}=\left(\mathbb{R}^{N}, \operatorname{ReLU}\left(z^{[L]}+C_{L}\right)\right)$. Then output $z^{[L]}$ by some affine transformation $\mathcal{A}\left(u^{[2 L]}\right)=\operatorname{ReLU}\left(z^{[L]}+C_{L}\right)-C_{L}=z^{[L]}$.

From the construction of the ReLU network, we can see the FNN has $\Theta(W+k L)$ non-zero training weights.

## B. 2 Proof of Theorem 2

Because the product function $f(x)=x_{1} x_{2} \cdots x_{d}$ belongs to $\mathcal{P}(d, p)$, it suffices to show the lower bound of the complexity of an FNN on the approximation of $f$ is $\Theta_{d}(\log 1 / \varepsilon)$. Let $x \in[0,1]$. Define $\widetilde{\Psi}(x)=\Psi(x, x, \cdots, x)$ and $\widetilde{f}(x)=f(x, x, \cdots, x)=x^{d}$. Then by the assumption, we have

$$
|\widetilde{\Psi}(x)-\widetilde{f}(x)|<\varepsilon, \quad x \in\left[\frac{1}{2}, 1\right] .
$$

In the interval $[1 / 2,1], \widetilde{f}$ is strictly convex because

$$
\widetilde{f}^{\prime \prime}(x)=d(d-1) x^{d} \geq d(d-1)\left(\frac{1}{2}\right)^{d}:=c_{1}>0 .
$$

By lemma 2.1 in Telgarsky (2015), $\widetilde{\Psi}$ is a CPwL function over $[0,1] \underset{\sim}{\text { with }}$ at most $(2 N)^{L}$ linear pieces, i.e. $[1 / 2,1]$ is partitioned into at most $(2 N)^{L}$ intervals for which $\widetilde{\Psi}$ is linear. Now, we divide $[1 / 2,1]$ into $(2 N)^{L}$ intervals. Thus, there exists an interval $[a, b] \subset[1 / 2,1]$ with $b-a \geq \frac{1}{2(2 N)^{L}}$ over which $\widetilde{\Psi}$ is linear. Then define

$$
G(x)=\widetilde{f}(x)-\widetilde{\Psi}, x \in[a, b]
$$

Then $|G(x)|<\varepsilon$ and $G^{\prime \prime}(x) \geq c_{1}>0$ for any $x \in[a, b]$ due to the linearity of $\widetilde{f}$. Then we consider $x \in[a, b]$ and local taylor expansion at $(a+b) / 2$ :

$$
G(x)=G\left(\frac{a+b}{2}\right)+G^{\prime}\left(\frac{a+b}{2}\right)\left(x-\frac{a+b}{2}\right)+\frac{G^{\prime \prime}}{2}(\xi)\left(x-\frac{a+b}{2}\right)^{2} \quad \text { where } \xi \in[a, b] .
$$

Then let $x=a$ and $x=b$, we have

$$
\begin{aligned}
& G(a)=G\left(\frac{a+b}{2}\right)-G^{\prime}\left(\frac{a+b}{2}\right)\left(\frac{b-a}{2}\right)+\frac{G^{\prime \prime}}{2}(\xi)\left(\frac{b-a}{2}\right)^{2}, \quad \xi \in\left[a, \frac{a+b}{2}\right] \quad \text { and } \\
& G(b)=G\left(\frac{a+b}{2}\right)+G^{\prime}\left(\frac{a+b}{2}\right)\left(\frac{b-a}{2}\right)+\frac{G^{\prime \prime}}{2}(\eta)\left(\frac{b-a}{2}\right)^{2}, \quad \eta \in\left[\frac{a+b}{2}, b\right] .
\end{aligned}
$$

It follows that

$$
\max \{G(a), G(b)\} \geq G\left(\frac{a+b}{2}\right)+\frac{c_{1}}{2}\left(\frac{b-a}{2}\right)^{2} .
$$

Thus, by noting $b-a \geq \frac{1}{2(2 N)^{L}}$ we have

$$
2 \varepsilon>\max \{G(a), G(b)\}-G\left(\frac{a+b}{2}\right) \geq \frac{c_{1}}{2}\left(\frac{b-a}{2}\right)^{2} \geq \frac{c_{1}}{2}\left(\frac{1}{4(2 N)^{L}}\right)^{2}
$$

Then

$$
(2 N)^{2 L} \geq \frac{c}{\varepsilon}
$$

where $c$ is a constant depending on $d$. It follows from the number of neurons $T=N L$ that

$$
\begin{aligned}
& \log \frac{2 T}{L} \geq \frac{1}{2 L} \log \frac{c}{\varepsilon} \\
\Longleftrightarrow & 4 T \geq \frac{u}{\log u} \log \frac{c}{\varepsilon} \geq \log \frac{c}{\varepsilon} \quad \text { where } \quad u=\frac{2 T}{L} .
\end{aligned}
$$

Therefore, the number of neurons must be at least the order $\log 1 / \varepsilon$.

## C Proof of Theorem 3 And Theorem 4

Our ideas in this appendix are from DeVore et al. (2021). It should be noted that while DeVore et al. (2021) inspired our approach to polynomial approximation, there are big differences in the construction details. Significantly, our main contribution is the successful demonstration of ResNet's construction proof.

The discussion in Subsection C.1 commences with a consideration of the fundamental functions, ranging from $x^{2}$ to $x y$, which we use to construct our approximation using ResNet. Subsequently, in Subsection C. 2 we begin by establishing Theorem 3 for the case $[0,1]^{d}$. This is then extended to the case $[-M, \bar{M}]^{d}$ for $M>1$ in Subsection C. 3

## C. 1 PRELININARIES

We recall that the so-called hat function $h$ is defined by

$$
\begin{equation*}
h(x)=2(x)_{+}-4\left(x-\frac{1}{2}\right)_{+}+2(x-1)_{+} . \tag{7}
\end{equation*}
$$

Let $h_{m}(x)$ be the $m$-fold composition of the function $h$, i.e. $h_{m}=\underbrace{h \circ h \circ \cdots \circ h}_{m \text { times }}$ which is the so-called sawtooth function. Then

$$
x^{2}=x-\sum_{m \geq 1} 4^{-m} h_{m}(x), \quad x \in[0,1] .
$$

Next, we define

$$
S(x):=x^{2} \quad \text { and } \quad S_{n}(x):=x-\sum_{m=1}^{n} 4^{-m} h_{m}(x), \quad n \geq 1, \quad x \in[0,1]
$$

We then have

$$
\begin{equation*}
\left|S(x)-S_{n}(x)\right| \leq \sum_{k=n+1}^{\infty} 4^{-k} \leq \frac{1}{3} \cdot 4^{-n}, \quad x \in[0,1] \tag{8}
\end{equation*}
$$

$S_{n}(x)$ is a piecewise linear interpolation of $S$ on $[0,1]$, using $2^{n}+1$ uniformly distributed breakpoints, as indicated in Yarotsky (2017) (see Proposition 1). Using equation 8, we can generate $S_{n}$ and approximate $x^{2}$.

Proposition 9. There exists a ResNet $R(x) \in \mathcal{R N}(2,4, L)$ with $L=\mathcal{O}(\log 1 / \varepsilon)$ such that

$$
\left|R(x)-x^{2}\right|<\varepsilon, x \in[0,1]
$$

while having $\mathcal{O}(\log 1 / \varepsilon)$ neurons. Especially, $R(x) \in \mathcal{R N}(4,2, n)$ generate $S_{n}$ exactly.

Proof. It suffices to construct a ResNet required to represent $S_{n}$. Then we let the right-hand side of (8) equal to $\varepsilon$, i.e., $\frac{1}{3} 4^{-n}=\varepsilon$. We then have $n=\mathcal{O}(\log 1 / \varepsilon)$. Next, we construct a ResNet $R(x) \in \mathcal{R N}(4,2, n)$ generating $S_{n}(x)$ exactly.


Figure 5: Illustration for the constructive first block (left) and the $m$-th block (right). Grey represents the identity layer and yellow represents the activation layer.

Let $z^{[0]}=\mathcal{A}_{2}(x)=(x, 0)$. Then by equation (7), we can use three ReLU units to store $(x)_{+},(x-$ $1 / 2)_{+}$and $(x-1)_{+}$and hence compute $h(x)$. At the same layer, use one ReLU unit to copy $x$. Then in the first residual block, we can compute

$$
\gamma^{[1]}=\mathcal{T}^{[1]}\left(z^{[0]}\right)=(-x-h(x) / 4, x-h(x) / 4)
$$

so that

$$
z^{[1]}=\gamma^{[1]}+z^{[0]}=(-x-h(x) / 4, x-h(x) / 4)+(x, 0)=\left(-h(x) / 4, S_{1}(x)\right) .
$$

See Figure 5(left) for illustration.
Now we assume the output of the $m$-th block is $z^{[m]}=\left(-4^{m} h_{m}(x), S_{m}(x)\right)$. Also by 7 7 and assigning appropriate weights, we can use three units to compute $h\left(h_{m}(x)\right)=h_{m+1}(x)$ and use one unit to copy $-4^{m} h_{m}(x)$ by $a=-(-a)_{+}$. Thus, we can output

$$
\gamma^{[m+1]}=\mathcal{T}^{[m+1]}\left(z^{[m]}\right)=\left(-4^{m+1} h_{m+1}(x)-4^{m} h_{m}(x),-4^{m+1} h_{m+1}(x)\right)
$$

in the next block so that
$z^{[m+1]}=\left(-4^{m+1} h_{m+1}(x)-4^{m} h_{m}(x),-4^{m+1} h_{m+1}(x)\right)+z^{[m]}=\left(-4^{m+1} h_{m+1}(x), S_{m+1}(x)\right)$.
See Figure 5 (right) for illustration. By induction, we complete our proof. Concretely, $z^{[n]}=$ $\left(-4^{n} h_{n}(x), S_{n}(x)\right)$ and $R(x)=\mathcal{L}\left(z^{[n]}\right)=S_{n}(x)$ by letting $\mathcal{L}\left(x_{1}, x_{2}\right)=x_{2}$.

Let $x, y \in[0,1]$. We can approximate the product function $x y$ by using the equality $x y=\left(\frac{|x+y|}{2}\right)^{2}-$ $\left(\frac{|x-y|}{2}\right)^{2}$. Define

$$
\begin{equation*}
\pi_{n}(x, y)=S_{n}\left(\frac{|x+y|}{2}\right)-S_{n}\left(\frac{|x-y|}{2}\right) \tag{9}
\end{equation*}
$$

It then follows from equation (8),

$$
\begin{equation*}
\left|\pi_{n}(x, y)-x y\right| \leq 4^{-n}, \quad \forall x, y \in[0,1] . \tag{10}
\end{equation*}
$$

For the later rigorous derivation, we also need to prove the following lemma:
Lemma 10.

$$
\begin{equation*}
\pi_{n}(x, y) \in[0,1], \quad \forall x, y \in[0,1] . \tag{11}
\end{equation*}
$$

Proof. According to the definition of $S_{n}$, we have

$$
x^{2} \leq S_{n}(x) \leq x, \quad \text { for } \quad x \in[0,1]
$$

Then

$$
\begin{aligned}
\pi_{n}(x, y) & =S_{n}\left(\frac{x+y}{2}\right)-S_{n}\left(\frac{|x-y|}{2}\right) \\
& \leq \frac{x+y}{2}-\frac{(x-y)^{2}}{4} \\
& =\frac{1}{4}(x(2-x)+y(2-y)+2 x y) \\
& \leq \frac{1}{4}(1+1+2)=1
\end{aligned}
$$

Next, we show $\pi_{n}(x, y) \geq 0$. We start from

$$
\begin{align*}
\pi_{n}(x, y) & =S_{n}\left(\frac{x+y}{2}\right)-S_{n}\left(\frac{|x-y|}{2}\right) \\
& =\frac{x+y}{2}-\sum_{i=1}^{n} 4^{-i} h_{i}\left(\frac{x+y}{2}\right)-\frac{|x-y|}{2}+\sum_{i=1}^{n} 4^{-i} h_{i}\left(\frac{|x-y|}{2}\right)  \tag{12}\\
& =\min \{x, y\}+\sum_{i=1}^{n} 4^{-i}\left(h_{i}\left(\frac{|x-y|}{2}\right)-h_{i}\left(\frac{x+y}{2}\right)\right)
\end{align*}
$$

Now we introduce the function

$$
\zeta(x):=2 \min \{|x-s|: s \in \mathbb{Z}\}, \quad x \in \mathbb{R}
$$

Then for $x \in[0,1]$ we have

$$
h(x)=\zeta(x) \quad \text { and } \quad h_{m}(x)=\zeta\left(2^{m-1} x\right), m \geq 2
$$

Since $\zeta$ is subadditive, i.e. $\zeta\left(t+t^{\prime}\right) \leq \zeta(t)+\zeta\left(t^{\prime}\right)$, we have

$$
\begin{align*}
h_{i}\left(\frac{x+y}{2}\right) & =h_{i}\left(\frac{|x-y|}{2}+\min \{x, y\}\right) \\
& =\zeta\left(2^{i-1}\left(\frac{|x-y|}{2}+\min \{x, y\}\right)\right)  \tag{13}\\
& \leq \zeta\left(2^{i-1} \frac{|x-y|}{2}\right)+\zeta\left(2^{i-1} \min \{x, y\}\right) \\
& =h_{i}\left(\frac{|x-y|}{2}\right)+h_{i}(\min \{x, y\})
\end{align*}
$$

Namely,

$$
h_{i}\left(\frac{|x-y|}{2}\right)-h_{i}\left(\frac{x+y}{2}\right) \geq-h_{i}(\min \{x, y\}) .
$$

From (12), we then have

$$
\pi_{n}(x, y) \geq \min \{x, y\}-\sum_{i=1}^{n} 4^{-i}(\min \{x, y\})=S_{n}(\min \{x, y\}) \geq \min \{x, y\}^{2} \geq 0
$$

For $x, y \in[-M, M]$, we can approximate $x y$ by the following remark.
Remark 11. If $x, y \in[-M, M]$, we can approximate $x y$ by using the equality $x y=$ $M^{2}\left[\left(\frac{|x+y|}{2 M}\right)^{2}-\left(\frac{|x-y|}{2 M}\right)^{2}\right]$. Because the domain of $S_{n}$ is $[0,1]$, we define

$$
\begin{equation*}
\widehat{\pi}_{n}(x, y)=M^{2} \pi_{n}\left(\frac{x}{M}, \frac{y}{M}\right)=M^{2}\left[S_{n}\left(\frac{|x+y|}{2 M}\right)-S_{n}\left(\frac{|x-y|}{2 M}\right)\right] \tag{14}
\end{equation*}
$$

We have

$$
\begin{equation*}
\left|\widehat{\pi}_{n}(x, y)-x y\right| \leq M^{2} 4^{-n}, \forall x, y \in[-M, M] \tag{15}
\end{equation*}
$$

Now we show ResNet can approximate the product function $x y$.
Proposition 12. Let $x, y \in[-M, M]$. There exists a ResNet

$$
R \in \mathcal{R N}(3,(4, L))
$$

from $[-M, M]$ to $\mathbb{R}$ with $L=\mathcal{O}(\log M / \varepsilon)$ such that

$$
|R(x, y)-x y|<\varepsilon, x, y \in[-M, M]
$$

while having $\mathcal{O}(\log M / \varepsilon)$ neurons and tunable weights. Especially, the ResNet $R(x, y)$ with width 4 and depth $2 n$ can generate $\pi_{n}(x, y)$ exactly.

Proof. It suffices to construct a ResNet required to output $\pi_{n}(x, y)$. Let the right-hand side of 15 equal $\varepsilon$. We can get $n=\mathcal{O}(\log M / \varepsilon)$. Now, we construct a ResNet with width 4 and depth $2 n$ to represent $\pi_{n}(x, y)$.
Let $\mathcal{A}_{3}(x)=\left(\frac{x+y}{2 M}, \frac{x-y}{2 M}, 0\right)$. Next, we can use the first block to output $z^{[1]}=\left(\frac{|x+y|}{2 M}, \frac{|x-y|}{2 M}, 0\right)$ by the simple observation $|a|=(a)_{+}+(-a)_{+}$. See Figure 6 for illustration.


Figure 6: Illustration for computing $|x|$ by a residual block.
Then, it follows from the proof of 9 that we can use the first $n$ layers and 4 units in each layer to output $z^{[n+1]}=\left(-, \frac{|x-y|}{2 M}, S_{n}\left(\frac{|x+y|}{2 M}\right)\right)$ while keeping the value of the second neuron in each identity layer unchanged. Next, by the same operation, we use the next $n$ blocks to output

$$
z^{[2 n+1]}=\left(-,-, S_{n}\left(\frac{x+y}{2}\right)-S_{n}\left(\frac{|x-y|}{2}\right)\right)=\left(-,-, \pi_{n}(x, y) / M^{2}\right)
$$

Thus, $R(x, y)=\mathcal{L}\left(-,-, \pi_{n}(x, y) / M^{2}\right)=\pi_{n}(x, y)$ by letting $\mathcal{L}\left(x_{1}, x_{2}, x_{3}\right)=M^{2} x_{3}$. See Figure 7 for illustration.


Figure 7: Illustration for generating $\pi_{n}(x, y)$ by the constructive ResNet. Grey represents the identity layer and yellow represents the activation layer.

Moreover, we can approximate the multiple product function $x_{1} x_{2} \cdots x_{d}$ where $x_{1}, x_{2}, \cdots, x_{d} \in$ $[0,1]$. We can well-define by 11$]$ that
$\pi_{n}^{m}\left(x_{1}, x_{2}, \cdots, x_{m}\right)=\pi_{n}\left(\pi_{n}^{m-1}\left(x_{1}, x_{2}, \cdots, x_{m-1}\right), x_{m}\right), m=3,4, \cdots \quad$ for $\quad x_{1}, \cdots, x_{d} \in[0,1]$ and $\pi_{n}^{2}\left(x_{1}, x_{2}\right)=\pi_{n}\left(x_{1}, x_{2}\right)$. Then we have

## Proposition 13.

$$
\begin{equation*}
\left|\pi_{n}^{m}\left(x_{1}, x_{2}, \cdots, x_{m}\right)-x_{1} x_{2} \cdots x_{m}\right| \leq e m 4^{-n}, \quad x_{1}, x_{2}, \cdots, x_{m} \in[0,1] \tag{17}
\end{equation*}
$$

as long as $n \geq 1+\log _{2} m$.
Proof. First, It follows from the definition of $S_{n}$ and $S(x)=x^{2}$ that

$$
S(x)-S_{n}(x)=-\sum_{m=n+1}^{\infty} 4^{-m} h_{m}(x)
$$

Note $h_{m}$ has the Lipschitz norm $2^{m}$. We have

$$
\begin{aligned}
\left\|S^{\prime}-S_{n}^{\prime}\right\|_{L_{\infty}([0,1])} & \leq\left|\sum_{m=n+1}^{\infty} 4^{-m}\right| \cdot\left\|h_{m}^{\prime}(x)\right\|_{L_{\infty}([0,1])} \\
& \leq\left|\sum_{m=n+1}^{\infty} 4^{-m} 2^{m}\right| \\
& \leq 2^{-n}, \quad n \geq 1
\end{aligned}
$$

$S^{\prime}(x)=2 x$ so we have

$$
\begin{equation*}
S_{n}^{\prime}(x)=2 x+\delta \quad \text { where } \quad \delta \leq 2^{-n} \tag{18}
\end{equation*}
$$

Define $\pi(x, y):=x y$. We have

$$
\begin{align*}
\partial_{1} \pi_{n}(x, y) & =S_{n}^{\prime}\left(\frac{x+y}{2}\right)-\frac{1}{2} \cdot 1_{\{x \geq y\}} S_{n}^{\prime}\left(\frac{x-y}{2}\right)+\frac{1}{2} \cdot 1_{\{x<y\}} S_{n}^{\prime}\left(\frac{y-x}{2}\right) \\
& =\frac{1}{2}(x+y+\delta)-\frac{1}{2} \cdot 1_{\{x \geq y\}}\left(x-y+\delta_{1}\right)+\frac{1}{2} \cdot 1_{\{x<y\}}\left(y-x+\delta_{2}\right)  \tag{19}\\
& =y+\delta-1_{\{x \geq y\}} \delta_{1}+1_{\{x<y\}} \delta_{2} \\
& =\partial_{1} \pi(x, y)+\delta-1_{\{x \geq y\}} \delta_{1}+1_{\{x<y\}} \delta_{2}
\end{align*}
$$

where $\delta, \delta_{1}, \delta_{2} \leq 2^{-n}$. Moreover, it is the same when considering about $\partial_{2} \pi_{n}(x, y)$. Thus, we have

$$
\begin{equation*}
\left\|\partial_{i} \pi-\partial_{i} \pi_{n}\right\|_{L_{\infty}\left([0,1]^{2}\right)} \leq 2^{-n+1}, \quad \text { where } \partial_{i}:=\partial_{x_{i}}, i=1,2 \tag{20}
\end{equation*}
$$

Define $\pi^{m}\left(x_{1}, x_{2}, \cdots, x_{m}\right)=x_{1} x_{2} \cdots x_{m}$. Now we assume

$$
\begin{equation*}
\left\|\pi^{j}-\pi_{n}^{j}\right\|_{C\left([0,1]^{j}\right)} \leq c_{j} 4^{-n} \tag{21}
\end{equation*}
$$

holds for all $j \leq m-1$. Note, the inequality literally holds for $j=2$ by letting $c_{2}=1$. Then we have

$$
\begin{aligned}
\left\|\pi^{m}-\pi_{n}^{m}\right\|_{C\left([0,1]^{m}\right)} & \leq\left\|\pi\left(x_{m}, \pi^{m-1}\right)-\pi_{n}\left(x_{m}, \pi^{m-1}\right)\right\|_{C\left([0,1]^{m}\right)}+\left\|\pi_{n}\left(x_{m}, \pi^{m-1}\right)-\pi_{n}\left(x_{m}, \pi_{n}^{m-1}\right)\right\|_{C\left([0,1]^{m}\right)} \\
& \leq 4^{-n}+\left\|\partial_{2} \pi_{n}\right\|_{L_{\infty}\left([0,1]^{2}\right)}\left\|\pi^{m-1}-\pi_{n}^{m-1}\right\|_{C\left([0,1]^{m-1}\right)} \\
& \leq 4^{-n}+\left(1+2^{-n+1} c_{m-1}\right) 4^{-n} \\
& =\left(1+\alpha_{n} c_{m-1}\right) \cdot 4^{-n}
\end{aligned}
$$

By induction, we have proved

$$
\left\|\pi^{m}-\pi_{n}^{m}\right\|_{C\left([0,1]^{m}\right)} \leq c_{m} 4^{-n}
$$

where $c_{m}$ satisfies the recurrence formula $c_{m}=1+\alpha_{n} c_{m-1}, m \geq 3$, with initial value $C_{2}=1$. The solution is

$$
c_{m}=\sum_{j=0}^{m-2} \alpha_{n}^{j} \leq(m-1) \alpha_{n}^{m-2}
$$

If $m \leq 2^{n-1}$, we have

$$
c_{m} \leq(m-1)\left(1+\frac{1}{2^{n-1}}\right)^{m-2}<m\left(1+\frac{1}{m}\right)^{m}<e m
$$

Then we complete the proof and get

$$
\left\|\pi^{m}-\pi_{n}^{m}\right\|_{C\left([0,1]^{m}\right)} \leq e m 4^{-n}
$$

for $m=3,4,5, \cdots$, as long as $n \geq 1+\log _{2} m$.

## C. 2 Proof of Theorem 3 OVER $[0,1]^{d}$

Now, we are ready to prove Theorem 3 over $[0,1]^{d}$. For the completeness, we show the following theorem.
Theorem 14 (Theorem 3). Let $x=\left(x_{1}, x_{2}, \cdots, x_{d}\right) \in[0,1]^{d}, \alpha \in \mathbb{N}^{d}$ and $x^{\alpha}$ be any given monomial with degree $p$. Then
(1) there is a ResNet $R_{1} \in \mathcal{R N}(d+1,4, \mathcal{O}(d \log (d / \varepsilon)))$ such that

$$
\left\|R_{1}-x_{1} x_{2} \cdots x_{d}\right\|_{C\left([0,1]^{d}\right)}<\varepsilon
$$

while having $\mathcal{O}(d \log (d / \varepsilon))$ tunable weights. Moreover, there is a ResNet belonging to $R_{1} \in \mathcal{R N}(d+1,4, \mathcal{O}(n d))$ can generate $\pi_{n}^{d}\left(x_{1}, x_{2}, \cdots, x_{3}\right)$ exactly.
(2) there is a ResNet $R_{2} \in \mathcal{R N}(d+3,4, \mathcal{O}(p \log (p / \varepsilon)))$ such that

$$
\left\|R_{2}-x^{\alpha}\right\|_{C\left([0,1]^{d}\right)}<\varepsilon
$$

while having $\mathcal{O}(p \log (p / \varepsilon))$ tunable weights.
Proof. We prove (1) first. Let the right-hand side of inequality 17 equal to $\varepsilon$ and note $m=d$ under the condition of (1). Then, $n$ is the order $\log d / \varepsilon$. Now we construct a ResNet required with width 4 and depth $\mathcal{O}(n d)$ generating $\pi_{n}^{d}\left(x_{1}, x_{2}, \cdots, x_{d}\right)$.
Let $\mathcal{A}_{d+1}=\left(x_{1}, x_{2}, \cdots, x_{d}, 0\right)$. It follows from the proof of proposition 12 that we can assign some weights for the first $2 n$ blocks to output

$$
z^{[2 n]}=\left(-,-, x_{3}, x_{4}, \cdots, x_{d}, \pi_{n}\left(x_{1}, x_{2}\right)\right)
$$

while only changing the value of the first, second, and last neurons in each activation layer. In the next block, we set the value of the first and second neurons to zero by using identity mapping. In the next block, we then can output

$$
z^{[2 n+1]}=\left(0,0, x_{3}, x_{4}, \cdots, x_{d}, \pi_{n}\left(x_{1}, x_{2}\right)\right)
$$

The zero-value neuron in the activation layer is ready to store the results in the next phase. Then in the next $2 n$ blocks we can compute $\pi_{n}^{3}\left(x_{1}, x_{2}, x_{3}\right)$. Concretely, by the proof of proposition 12 , we can have

$$
z^{[4 n+1]}=\left(0, \pi_{n}^{3}\left(x_{1}, x_{2}, x_{3}\right),-, x_{4}, \cdots, x_{d},-\right)
$$

By repeatedly doing the operation above, we can use about $(2 n+1)(d-1)$ blocks totally with width 4 to approximate $\pi_{n}^{d}\left(x_{1}, x_{2}, \cdots, x_{d}\right)$. Moreover, there are about $4 d+4$ weights in each building block. However, from the operation above, we can see only a constant number of weights are non-zero. Therefore, this network has at most $c d n$ tunable weights where $c$ is an absolute constant.

For (2), if $p \leq d$, the case can be the same with (1). Let's assume $p>d$. We just need to note $x_{1}^{\alpha_{1}} x_{2}^{\alpha_{2}} \cdots x_{d}^{\alpha_{d}}$ can be approximated by

$$
\begin{equation*}
\pi_{n}^{d}\left(\pi_{n}^{\alpha_{1}}\left(x_{1}, \cdots, x_{1}\right), \cdots, \pi_{n}^{\alpha_{d}}\left(x_{d}, \cdots, x_{d}\right)\right)=\pi_{n}^{p}(\underbrace{x_{1}, \cdots, x_{1}}_{\alpha_{1} \text { times }}, \underbrace{x_{2}, \cdots, x_{2}}_{\alpha_{2} \text { times }}, \cdots, \underbrace{\alpha_{d}, \cdots, \alpha_{d}}_{\alpha_{d} \text { times }}) \tag{22}
\end{equation*}
$$

Thus, we must store the value of $x_{1}, \cdots, x_{d}$ in each building block. However, in the proof of (1), if we complete the output of $\pi_{n}\left(x_{1}, x_{2}\right)$, we will lose the value of $x_{1}$ and $x_{2}$ in the neurons. That's why we need $d+3$ neurons in the identity layer in this case. The two more neurons in the identity layer can help us preserve $x_{1}, \cdots, x_{d}$ in each identity layer. Here we briefly show a constructive ResNet generating 22 exactly.
Let $\mathcal{A}_{d+3}=\left(x, x_{1}, x_{1}, 0\right)$. By the proof of proposition 12, we can compute $\pi_{n}\left(x_{1}, x_{1}\right)$ using $2 n$ blocks and get $z^{[2 n]}=\left(x,-,-, \pi_{n}\left(x_{1}, x_{1}\right)\right)$ in the $2 n$-th block. In the next block, we compute $z^{[2 n+1]}=\left(x, 0, x_{1}, \pi_{n}\left(x_{1}, x_{1}\right)\right)$. Then in the next $2 n$ block, we compute $\pi_{n}^{3}\left(x_{1}, x_{1}, x_{1}\right)=$ $\pi_{n}^{2}\left(x_{1}, \pi_{n}\left(x_{1}, x_{1}\right)\right)$ and hence get $z^{[4 n+1]}=\left(x, \pi_{n}^{3}\left(x_{1}, x_{1}, x_{1}\right),-,-\right)$. Then by doing it repeatedly, we can use $\mathcal{O}(p n)$ blocks to generate 22. Similarly by the inequality (17) where $m=p$, we can get the depth is $\mathcal{O}\left(p \log \frac{p}{\varepsilon}\right)$ if the desired accuracy is $\varepsilon$. Moreover, note there is only a constant number of weights being non-zero in each block. Thus, the total number of the non-zero weights (tunable weights) is $\mathcal{O}\left(p \log \frac{p}{\varepsilon}\right)$. We can see an illustration in Figure 8 .


Figure 8: Illustration for generating $\pi_{n}^{d}\left(x_{1}, \cdots, x_{d}\right)$ by the constructive ResNet. The topmost $d$ neurons are used for storing values. Grey represents the identity layer and yellow represents the activation layer.

Following this theorem, we supplement some discussions about why are monomials important. Monomials are the essential constituents of polynomials, which serve an integral role in both theory and applications. Additionally, monomials possess a straightforward mathematical structure, which aids in analyzing and comparing the approximation capabilities of neural networks. Numerous intriguing studies have been conducted in this field. Both deep Yarotsky (2017) and shallow Blanchard \& Bennouna (2021) ReLU networks can efficiently approximate monomials over $[0,1]^{d}$ with poly $(d)$ neurons. However, for monomials over $[0, M]^{d}(M>1)$, shallow ResLU networks will at least cost $\exp (d)$ neurons approximating it to $\varepsilon$ Shapira (2023). Further, the cost of shallow networks will be reduced to poly $(d)$ if the monomial is normalized over $[0, M]^{d}$ (multiplied by some normalization constant $M^{-p}$ ). More comprehensive discussion can be found in Shapira (2023).

## C. 3 Proof of Theorem 3

In this subsection, we extend Thm, 14 to $[-M, M]^{d}$ where $M>1$. First, we extend the lemma 10 to the $[-1,1]$.
Lemma 15. Let $x, y \in[-1,1]$. Then $\pi_{n}(x, y) \in[-1,1]$

Proof. Since $x, y \in[-1,1]$, it suffices to show

$$
\begin{equation*}
\left|\pi_{n}(x, y)\right|=\left|S_{n}\left(\frac{|x+y|}{2}\right)-S_{n}\left(\frac{|x-y|}{2}\right)\right| \leq 1 \tag{23}
\end{equation*}
$$

First, we show that $S_{n}(x)$ is monotone incresing over $[0,1]$. For any $0 \leq x \leq y \leq 1$,

$$
S_{n}(x)-S_{n}(y)=x-y+\sum_{i=1}^{n} 4^{-i}\left(h_{i}(y)-h_{i}(x)\right)
$$

Then by
$\left.h_{i}(x)=h_{i}(y+x-y)=\zeta\left(2^{i-1}(y+x-y)\right) \leq \zeta\left(2^{i-1} y\right)+\zeta\left(2^{i-1}(x-y)\right)\right)=h_{i}(y)+h_{i}(x-y)$
we have
$S_{n}(x)-S_{n}(y)=x-y+\sum_{i=1}^{n} 4^{-i}\left(h_{i}(y)-h_{i}(x)\right) \geq x-y-\sum_{i=1}^{n} 4^{-i} h_{i}(x-y) \geq(x-y)^{2} \geq 0$.
Note $|x+y| \geq|x-y|$ is equivalent to $x y \geq 0$. So we only care about the following case to show 23

- $x, y \leq 0$.

$$
\begin{aligned}
\pi_{n}(x, y) & =S_{n}\left(\frac{|x+y|}{2}\right)-S_{n}\left(\frac{|x-y|}{2}\right) \\
& \leq \frac{|x|+|y|}{2}-\frac{(x-y)^{2}}{4} \\
& =\frac{1}{4}(|x|(2-|x|)+|y|(2-|y|)+2 x y) \\
& \leq \frac{1}{4}(1+1+2)=1
\end{aligned}
$$

- $x y \leq 0$.

$$
\begin{aligned}
\pi_{n}(x, y) & =S_{n}\left(\frac{|x-y|}{2}\right)-S_{n}\left(\frac{|x+y|}{2}\right) \\
& \leq \frac{|x|+|y|}{2}-\frac{(x+y)^{2}}{4} \\
& =\frac{1}{4}(|x|(2-|x|)+|y|(2-|y|)-2 x y) \\
& \leq \frac{1}{4}(1+1+2)=1
\end{aligned}
$$

Thus, $\pi_{n}^{m}$ can be well-defined over $[-1,1]$ (equation 16). Next, we show that Proposition 13 holds for $x_{1}, x_{2}, \cdots, x_{d} \in[-1,1]$, i.e.,

## Proposition 16.

$$
\begin{equation*}
\left|\pi_{n}^{m}\left(x_{1}, x_{2}, \cdots, x_{m}\right)-x_{1} x_{2} \cdots x_{m}\right| \leq e m 4^{-n}, \quad x_{1}, x_{2}, \cdots, x_{m} \in[-1,1] \tag{24}
\end{equation*}
$$

as long as $n \geq 1+\log _{2} m$.
Proof. For $x, y \in[-1,1]$, the only change of the proof is equation 19 . We note

$$
S_{n}^{\prime}\left(\frac{|x+y|}{2}\right)=1_{\{x+y \geq 0\}} \frac{1}{2}\left(x+y+\varepsilon_{1}\right)-1_{\{x+y<0\}} \frac{1}{2}\left(-x-y+\varepsilon_{2}\right)=\frac{1}{2}(x+y+\varepsilon)
$$

where $\varepsilon_{1}, \varepsilon_{2}, \varepsilon \leq 2^{-n}$. Then we can still get

$$
\begin{equation*}
\left\|\partial_{i} \pi-\partial_{i} \pi_{n}\right\|_{L_{\infty}\left([-1,1]^{2}\right)} \leq 2^{-n+1}, \quad \text { where } \partial_{i}:=\partial_{x_{i}}, i=1,2 . \tag{25}
\end{equation*}
$$

Then we can show the result following the proof of C. 1
Then Thm. 3 can be easily showed by the following remark.
Remark 17 (Theorem 3). Let $x_{1}, x_{2}, \cdots, x_{m} \in[-M, M]$. To approximate $x_{1} x_{2} \cdots x_{m}$, we consider a function defined by $\widehat{\pi}_{n}^{m}\left(x_{1}, \ldots, x_{m}\right):=M^{m} \pi_{n}^{m}\left(\left|x_{1}\right| / M, \ldots,\left|x_{m}\right| / M\right)$ with the approximation accuracy

$$
\begin{equation*}
\left|x_{1} x_{2} \cdots x_{m}-\widehat{\pi}_{n}^{m}\left(x_{1}, \cdots, x_{m}\right)\right| \leq e m M^{m} \cdot 4^{-n}, \quad \forall x_{1}, x_{2}, \cdots, x_{m} \in[-M, M] \tag{26}
\end{equation*}
$$

as long as $n \geq 1+\log _{2} m$. Moreover $\widehat{\pi}_{n}^{m}$ can be generated by a ResNet $R(x) \in$ $\mathcal{R N}(m+1,4, \mathcal{O}(m n))$ while having at most $\mathcal{O}(m n)$ tunable weights.

Proof. The remark is the direct corollary from the proof of Theorem 14 By letting the right hand side of Equation 26 equal to $\varepsilon$ where $m=p$ and $p$ is the degree of the monomial, we complete the proof of Theorem 3

## C. 4 Proof of Theorem 4

Proof. By Theorem 3 for each $x^{\alpha}: \alpha \in E$, we can use a ResNet with width 4, depth $\mathcal{O}(p \log p / \varepsilon)$ and $d+3$ neurons in each identity layer to output $R_{\alpha}(x)$ such that

$$
\left|R_{\alpha}(x)-x^{\alpha}\right|<\varepsilon, \quad x \in[0,1]^{d} .
$$

Thus,

$$
\left|\sum_{\alpha \in E} c_{\alpha} R_{\alpha}(x)-\sum_{\alpha \in E} c_{\alpha} x^{\alpha}\right|<\varepsilon \cdot \sum_{|\alpha| \in E}\left|c_{\alpha}\right|, \quad x \in[0,1]^{d}
$$

Then Let $\mathcal{A}_{d+4}=\left(x, x_{1}, x_{1}, 0,0\right)$. To generate each $R_{\alpha}(x)$, we need 4 more computational units in each identity layer and depth $\mathcal{O}(p \log p / \varepsilon)$ while having $\mathcal{O}(p \log p / \varepsilon)$ non-zero weights. Then store the value of $R_{\alpha}(x)$ in the last neuron in each identity layer. Then we can output $\left(x,-,-,-, \sum_{\alpha \in E} c_{\alpha} R_{\alpha}(x)\right)$ finally with depth $\mathcal{O}(p|E| \log (p / \varepsilon))$ while having $\mathcal{O}(p|E| \log (p / \varepsilon))$ non-zero weights totally.

## D Proof of Theorem 5

In this section, we prove Theorem 5 Before that, we will give the definition supplement about Sobolev space in subsection 4.2 .

## D. 1 Definition supplement of Sobolev spaces

For $\alpha=\left(\alpha_{1}, \ldots, \alpha_{d}\right) \in \mathbb{N}^{d}$ and $x=\left(x_{1}, \ldots, x_{d}\right) \in[0,1]^{d}$, define

$$
D^{\alpha} f=\frac{\partial^{|\alpha|} f}{\partial x_{1}^{\alpha_{1}} \cdots \partial x_{d}^{\alpha_{d}}}
$$

where $|\alpha|=\alpha_{1}+\cdots+\alpha_{d}$. Let $r \in \mathbb{N}_{+}$. The Sobolev space $W^{r, \infty}\left([0,1]^{d}\right)$ is the set of functions belonging to $C^{r-1}\left([0,1]^{d}\right)$ whose $(r-1)$-th order derivatives are Lipschitz continuous with the norm

$$
\|f\|_{W_{\infty}^{r}}:=\max _{\alpha:|\alpha| \leq r} \operatorname{esssup}_{x \in[0,1]^{d}}\left|D^{\alpha} f(x)\right|<\infty
$$

We denote by $U^{r}\left([0,1]^{d}\right)$ the unit ball of $W^{r, \infty}\left([0,1]^{d}\right)$, i.e. $U^{r}\left([0,1]^{d}\right)=\left\{f \in W^{r, \infty}\left([0,1]^{d}\right)\right.$ : $\left.\|f\|_{W_{\infty}^{r}} \leq 1\right\}$. Note

$$
\operatorname{ess} \sup f=\inf \{a \in \mathbb{R}: \mu(\{x: f(x)>a\})=0\}
$$

where $\mu$ is Lebesgue measure.

## D. 2 Proof of THEOREM 5

We follow the proof of theorem 1 in Yarotsky (2017). In our proof, we skip some details and focus on the constructions of ResNet. The details can be found in theorem 1 of Yarotsky (2017). Now let $f \in U^{r}\left([0,1]^{d}\right)$ and $\boldsymbol{\alpha} \in \mathbb{N}^{d}$.
Let $N$ be a positive integer to be determined and $\mathbf{m}=\left(m_{1}, \ldots, m_{d}\right) \in\{0,1, \ldots, N\}^{d}$. The function $\phi_{\mathbf{m}}$ is defined as the product

$$
\phi_{\mathbf{m}}(\mathbf{x})=\prod_{k=1}^{d} \psi\left(3 N\left(x_{k}-\frac{m_{k}}{N}\right)\right)
$$

where

$$
\psi(x)= \begin{cases}1, & |x|<1 \\ 0, & 2<|x| \\ 2-|x|, & 1 \leq|x| \leq 2\end{cases}
$$

Let

$$
f_{1}(\mathbf{x})=\sum_{\mathbf{m} \in\{0, \ldots, N\}^{d}} \sum_{\boldsymbol{\alpha}:|\boldsymbol{\alpha}|<r} a_{\mathbf{m}, \boldsymbol{\alpha}} \phi_{\mathbf{m}}(\mathbf{x})\left(\mathbf{x}-\frac{\mathbf{m}}{N}\right)^{\boldsymbol{\alpha}}
$$

where $a_{\mathbf{m}, \boldsymbol{\alpha}}$ are some specific coefficients when considering the locally Taylor expansion of $f$. Then by choosing

$$
\begin{equation*}
N=\left\lceil\left(\frac{r!}{2^{d} d^{r}} \frac{\varepsilon}{2}\right)^{-1 / r}\right\rceil \tag{27}
\end{equation*}
$$

where $\lceil\cdot\rceil$ is the celling function, we have

$$
\left\|f-f_{1}\right\|_{\infty} \leq \frac{\varepsilon}{2}
$$

Now, we consider to approximate $\phi_{\mathbf{m}}(\mathbf{x})\left(\mathbf{x}-\frac{\mathbf{m}}{N}\right)^{\boldsymbol{\alpha}}$ by ResNet.
The following lemma follows directly from remark 17 that
Lemma 18. Let $\mathbf{x} \in[0,1]^{d}$ and $g_{1}\left(x_{1}\right), \cdots, g_{2}\left(x_{d}\right) \in[-1,1]$. Then

$$
\left|\pi_{n}^{d}\left(g_{1}\left(x_{1}\right), g_{2}\left(x_{2}\right), \cdots, g_{d}\left(x_{d}\right)\right)-g_{1}\left(x_{1}\right) g_{2}\left(x_{2}\right) \cdots g_{d}\left(x_{d}\right)\right| \leq e d 4^{-n}, \quad n \geq 1+\log _{2} d
$$

for all $x_{1}, x_{2}, \cdots, x_{d} \in[-1,1]$.
Moreover, we need the following lemma for the construction.
Lemma 19. There is a ResNet $R(x) \in \mathcal{R N}(k=1, N=3, L=4)$ such that $R(x)=\psi(x)$ for any $x \in \mathbb{R}$.

Proof of lemma 19 Lin \& Jegelka (2018) has shown that the following operations are realizable by a single basic residual block of ResNet with one neuron: (a) Shifting by a constant: $R^{+}=R+c$ for any $c \in \mathbb{R}$. (b) Min or Max with a constant: $R^{+}=\min \{R, c\}$ or $R^{+}=\max \{R, c\}$ for any $c \in \mathbb{R}$. (c) Min or Max with a linear transformation: $R^{+}=\min \{R, \alpha R+\beta\}$ (or max) for any $\alpha, \beta \in \mathbb{R}$.

For the ResNet, $z^{[0]}=x$. In the first layer, we use one computational unit to compute $\operatorname{ReLU}(x+2)$ and two units to compute $x=(x)_{+}-(-x)_{+}$. Then we output $z^{[1]}=\operatorname{ReLU}((x+2)-x+x=$ $\operatorname{ReLU}(x+2)$ in the first layer. In the remaining layers, we only need one neuron per layer. we can output $z^{[2]}=z^{[1]}-2\left(z^{[1]}-2\right), z^{[3]}=\min \left\{z^{[2]}, 1\right\}$ and $z^{[4]}=\max \left\{z^{[3]}, 0\right\}=\psi(x)$.

Then now we define

$$
\begin{aligned}
& R_{\mathbf{m}, \boldsymbol{\alpha}}(x)=\pi_{n}^{2 d}\left(\psi\left(3 N x_{1}-3 m_{1}\right), \cdots, \psi\left(3 N x_{d}-3 m_{d}\right), \pi_{n}^{\alpha_{1}}\left(x_{1}-\frac{m_{1}}{N}\right), \cdots, \pi_{n}^{\alpha_{d}}\left(x_{d}-\frac{m_{d}}{N}\right)\right) \\
& =\pi_{n}^{d+|\boldsymbol{\alpha}|}(\psi\left(3 N x_{1}-3 m_{1}\right), \cdots, \psi\left(3 N x_{d}-3 m_{d}\right), \underbrace{x_{1}-\frac{m_{1}}{N}, \cdots, x_{1}-\frac{m_{1}}{N}}_{\alpha_{1} \text { times }}, \cdots, \underbrace{x_{d}-\frac{m_{d}}{N}, \cdots, x_{d}-\frac{m_{d}}{N}}_{\alpha_{d} \text { times }}) .
\end{aligned}
$$

By lemma 18 and note

$$
\left|\psi\left(3 N x_{i}-3 m_{i}\right)\right| \leq 1 \quad \text { and } \quad\left|x_{i}-\frac{m_{i}}{N}\right| \leq 1 \quad \text { for } \quad i=1,2, \cdots, d
$$

, we have

$$
\begin{equation*}
\left|R_{\mathbf{m}, \boldsymbol{\alpha}}(\mathbf{x})-\phi_{\mathbf{m}}(\mathbf{x})\left(\mathbf{x}-\frac{\mathbf{m}}{N}\right)^{\boldsymbol{\alpha}}\right|<e(r+d) 4^{-n}=\varepsilon_{0}, \quad \mathbf{x} \in[0,1]^{d} \tag{28}
\end{equation*}
$$

by letting $n=\mathcal{O}\left(\log \frac{e(r+d)}{\varepsilon_{0}}\right)$. Then with similar proof of Theorem 3 and lemma 19 , we have a ResNet with $k=d+3$ to generate $R_{\mathbf{m}, \boldsymbol{\alpha}}(\mathbf{x})$ such 28$)$ satisfies while having $\mathcal{O}\left(d(r+d) \log e(r+d) / \varepsilon_{0}\right)$ weights. It follows from the proof of Theorem4, we have a ResNet with $k=d+4$ can generate

$$
\tilde{f}(\mathbf{x})=\sum_{\mathbf{m} \in\{0, \ldots, N\}^{d}} \sum_{\boldsymbol{\alpha}:|\boldsymbol{\alpha}|<r} a_{\mathbf{m}, \boldsymbol{\alpha}} R_{\mathbf{m}, \boldsymbol{\alpha}}(\mathbf{x})
$$

while having

$$
\begin{equation*}
\mathcal{O}\left((N+1)^{d} d^{r} d(d+r) \log \frac{e(r+d)}{\varepsilon_{0}}\right) \tag{29}
\end{equation*}
$$

weights. From the proof of theorem 1 in Yarotsky (2017) we then have

$$
\left|\widetilde{f}(\mathbf{x})-f_{1}(\mathbf{x})\right| \leq 2^{d} d^{r} \varepsilon_{0}
$$

Let $\varepsilon_{0}=\varepsilon /\left(2^{d+1} d^{r}\right)$. We have $\left\|\tilde{f}-f_{1}\right\|_{\infty} \leq \varepsilon / 2$. Thus,

$$
\|f-\widetilde{f}\|_{\infty} \leq\left\|f-f_{1}\right\|_{\infty}+\left\|f_{1}-\widetilde{f}\right\|_{\infty} \leq \varepsilon
$$

Now, substitute $\varepsilon_{0}=\varepsilon /\left(2^{d+1} d^{r}\right)$ and $N$ with equation 27 into 29, the upper bound on the total weights of the ResNet are

$$
\mathcal{O}\left(\left(\frac{r!}{2^{d} d^{r}} \frac{\varepsilon}{2}\right)^{-d / r} d^{r+1}(d+r) \log \frac{e(r+d) 2^{d} d^{r}}{\varepsilon}\right)=\mathcal{O}_{d, r}\left(\varepsilon^{-\frac{d}{r}} \log \frac{1}{\varepsilon}\right)
$$

By the well-known Stirling's approximation

$$
\begin{equation*}
\sqrt{2 \pi r}\left(\frac{r}{e}\right)^{r} e^{\frac{1}{12 r+1}}<r!<\sqrt{2 \pi r}\left(\frac{r}{e}\right)^{r} e^{\frac{1}{12 r}} \tag{30}
\end{equation*}
$$

the hidden constant $c(d, r)$ in the $\mathcal{O}_{d, r}$ notation can be bounded by

$$
\begin{equation*}
\left(\frac{2^{\frac{d+1}{r}} d}{r}\right)^{d}<c(d, r)<\left(\frac{2^{\frac{d+1}{r}} d}{r}\right)^{d} d^{r+2}(d+r) r \tag{31}
\end{equation*}
$$

where $C$ is an absolute constant.

## E Proof of Theorem6

In this appendix, we give the proof of Theorem6. The proof of Theorem6 is mainly based on the following lemma.

Lemma 20. Fix the integer $d \geq 1$ and let $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$ be a $C P w L$ function. Then there exist affine functions $p_{\alpha}, q_{\beta}: \mathbb{R}^{d} \rightarrow \mathbb{R}$ such that $f$ can be written as the difference of positive convex functions:

$$
f=p-q, \quad \text { where } \quad p:=\max _{1 \leq \alpha \leq P} p_{\alpha}, \quad q:=\max _{1 \leq \beta \leq Q} q_{\beta}
$$

where $P, Q$ are some positive numbers.

Proof. For any CPwL function $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$, by theorem 1 in Wang \& Sun (2005), there exists a finite set of affine linear functions $\ell_{1}, \ldots, \ell_{k}$ and a finite integer $M$ such that

$$
f=\sum_{j=1}^{M} \sigma_{j}\left(\max _{i \in S_{j}} \ell_{i}\right)
$$

where $S_{j} \subseteq\{1, \ldots, k\},\left|S_{j}\right| \leq d+1$ and $\sigma_{i} \in\{+1,-1\}$ for all $i=1,2, \cdots, M$. We write

$$
f=\sum_{j=1}^{M} \sigma_{j}\left(\max _{i \in S_{j}} \ell_{i}\right)=\sum_{j: \sigma_{j}=1} \max _{i \in S_{j}} \ell_{i}-\sum_{j: \sigma_{j}=-1} \max _{i \in S_{j}} \ell_{i}=p-q
$$

The last equation holds by the fact that the sum of convex functions is convex and the sum of CPwL functions is also CPwL. We can easily see $P, Q$ is bounded by $M d$. However, $M$ is an implicit number that may depend on the property of the CPwL function (e.g., the number of pieces, and the number of linear components). More details can be found in the proof details in Tarela \& Martinez (1999); Wang \& Sun (2005).

Now we are ready for the proof of Theorem 6

## E. 1 Proof of Theorem6

The proof is based on the observation

$$
\max \{x, y\}=y+\operatorname{ReLU}(x-y)
$$

Now we construct a single-neuron per hidden layer ResNet with $k=d+1$ to output $f$ exactly. We use the same notation as lemma 20. Let $z^{[0]}=\mathcal{A}_{d+1}(x)=\left(x, p_{1}(x)\right)$. In the next block, we compute $\zeta^{[1]}=\mathcal{T}_{1}^{[1]}\left(z^{[0]}\right)=\operatorname{ReLU}\left(p_{2}(x)-p_{1}(x)\right)$ in the activation layer and $\gamma^{[1]} \mathcal{T}_{2}^{[1]}\left(z^{[0]}\right)=$ $\left(0, \operatorname{ReLU}\left(p_{2}(x)-p_{1}(x)\right)\right)$ in the identity layer by choosing the appropriate weights. Then we can output

$$
z^{[1]}=\gamma^{[1]}+z^{[0]}=\left(0, \operatorname{ReLU}\left(p_{2}(x)-p_{1}(x)\right)+z^{[0]}=\left(x, \max \left\{p_{1}, p_{2}\right\}\right)\right.
$$

By repeatedly doing this, we can output $z^{[P]}=\left(x, \max _{1 \leq \alpha \leq P}\left\{p_{\alpha}\right\}\right)$ in the $P$-th block. In the next two block, we output $z^{[P+2]}=\left(x, p(x)-q_{1}(x)\right)$. Here we use two single-neuron blocks to compute $q_{1}(x)=\left(q_{1}\right)_{+}-\left(-q_{1}\right)_{+}$. Then by the same operation, we can get the result $z^{[P+Q+2]}=(x, p-q)$ in the $(P+Q+2)$-th block. Then the ResNet outputs $f=p-q$ exactly.
To approximate continuous functions, we give the following precise result.
Corollary 21. For any continuous function $f:[0,1]^{d} \rightarrow \mathbb{R}$, there is a ResNet

$$
R(x) \in \mathcal{R N}(d+1,1, L)
$$

with $L=\mathcal{O}_{d}\left(\omega_{f}(\varepsilon)^{-d}\right)$ such that $\|f-R\|_{C\left([0,1]^{d}\right)}<\varepsilon$ where

$$
\omega_{f}(t):=\sup \{|f(x)-f(y)|:|x-y| \leq t\} .
$$

The proof is directly from the proof of equation (6), (7) of theorem 1 in Hanin (2019). One point of difference is that the continuous functions are assumed to be from $[0,1]^{d}$ to $\mathbb{R}_{+}$in that paper. Actually, the domain $[0,1]^{d}$ of $f$ is compact so there exists a constant $C$ such that $f+C \geq 0$. Then our assumption can be converted into the same as theirs. Here we just briefly talk about their proof ideas.

They first sub-divide $[0,1]^{d}$ into at most $\omega_{f}(\varepsilon)^{-d}$ cubes of side length at most $\omega_{f}(\varepsilon)$. Then, they subdivide each such smaller cube into $d$ ! copies of the standard simplex $\left\{\mathcal{P}_{j}\right\}_{j}$ (which has volume $1 / d!$ ) rescaled to have side length $\omega_{f}(\varepsilon)$. Then define a CPwL function $f_{\varepsilon}$ which equals to $f$ on the vertices of $\mathcal{P}_{\mid}$and is affine on their interiors. Then

$$
\left\|f-f_{\varepsilon}\right\|_{C\left([0,1]^{d}\right)} \leq \varepsilon
$$

Then by Lemma 20 and Theorem6. We can use ResNet belonging to $\mathcal{R N}(d+1,1, L)$ to generate $f_{\varepsilon}$ where $L=\mathcal{O}\left(\omega_{f}(\varepsilon)^{-d}\right)$.

## E. 2 Some discussions

Piecewise linear interpolation holds a significant position in approximation theory, as it is a basic method of approximating functions. Therefore, studying the expressive power of neural networks for piecewise linear functions becomes particularly important. Every ReLU FNN is a CPwL function, bringing forth intriguing questions about the relationship between ReLU neural networks and CPwL functions, such as the network size required to represent an arbitrary CPwL function. According to Arora et al. (2016), any CPwL function from $\mathbb{R}^{d}$ to $\mathbb{R}$ can be represented by a deep ReLU network with depth at most $\left\lceil\log _{2}(d+1)\right\rceil+1$ and sufficient width. Later, Hanin (2019) and DeVore et al. (2021) revealed that a ReLU network of fixed width ( $d+3$ and $d+2$ respectively) can generate any CPwL function with sufficiently large depth. In our new result for ResNet, Theorem 6 shows that a ResNet with one neuron per activation layer can represent any CPwL function over $\mathbb{R}^{d}$ given enough depth. While Lin \& Jegelka (2018) demonstrated the construction of ResNet for approximating step constant functions, its methods are limited to generating CPwL functions. Our Proposition 1 aligns with DeVore et al. (2021) and shows that a sufficiently deep ReLU network with width $d+2$ can generate any CPwL function over $[0,1]^{d}$. However, ResNet, with the same number of neurons, offers fewer tunable parameters, and superior training efficiency for very deep networks due to its ability to solve the issue of gradient exploding/vanishing.

## F Proof of Theorem 8

Before proceeding to the proof of Thm. 8 , we first discuss more explanations and a conclusion.
To approximate function $f\left(x_{1}, \cdots, x_{d}\right)=\sum_{q=0}^{2 d} g\left(\sum_{i=1}^{d} \lambda_{i} \phi_{q}\left(x_{i}\right)\right) \in K_{C}$ i.e., $g$ and $\phi_{q}(q=$ $1,2, \cdots, d)$ are Lipschitz continuous functions, one can use piecewise linear splines to approximate $g$ and $\phi_{q}$. Concretely,

$$
\widetilde{g}(x)=\sum_{k=1}^{n} \omega_{k} \sigma\left(x-y_{k}\right) \approx g(x) \quad \text { and } \quad \widetilde{\phi_{q, i}}\left(x_{i}\right)=\sum_{j=1}^{n} c_{q j, i} \sigma\left(x_{i}-y_{q j, i}\right) \approx \lambda_{i} \phi_{q}\left(x_{i}\right)
$$

for any $x \in[0,1]$ where $w_{k}, c_{q j} \in \mathbb{R}, y_{k} \in[0,1], y_{q j} \in[0,1]$. Then we can use

$$
f\left(x_{1}, \cdots, x_{d}\right)=\sum_{q=0}^{2 d} \widetilde{g}\left(\sum_{i=1}^{d} \widetilde{\phi_{q, i}}\left(x_{i}\right)\right) \in K_{n, n}
$$

to approximate $f$ and can achieve the approximation rate in Theorem 22 .
Theorem 22 (Theorem 4, Lai \& Shen (2021)). We have

$$
\sup _{f \in K_{C}} \inf _{s \in \mathcal{K}_{n, n}}\|f-s\|_{C\left([0,1]^{d}\right)} \leq \frac{C(2 d+1)^{2}}{n}
$$

where

$$
\mathcal{K}_{n, n}=\left\{\sum_{q=0}^{2 d} \sum_{k=1}^{n} w_{k} \sigma\left(\sum_{i=1}^{d} \sum_{j=1}^{n} c_{q j} \sigma\left(x_{i}-y_{q j}\right)-y_{k}\right), w_{k}, c_{q j} \in \mathbb{R}, y_{k} \in[0,1], y_{q j} \in[0,1]\right\}
$$

We then ready to prove Thm. 8 ,

## F. 1 Proof of Theorem 8



Figure 9: Illustration for generating the KST structure in $\mathcal{K}_{n, n}$. Grey represents the identity layer and yellow represents the activation layer.

Based on the above discussion, it suffices to show ResNet $R(x) \in \mathcal{R N}(d+2, n, L)$ with $L=\mathcal{O}\left(d^{2}\right)$ can generate any function in $\mathcal{K}_{n, n}$ using $\mathcal{O}\left(d^{2} n\right)$ non-zero weights. We then get the conclusion by Theorem 22.
Assume $x \in[0,1]^{d}$. For a ResNet, let $z^{[0]}=(x, 0,0)$. Then we can output

$$
\zeta^{[1]}=\mathcal{T}_{1}^{[1]}\left(z^{[0]}\right)=\left(\sigma\left(x_{1}-y_{11,1}\right), \sigma\left(x_{1}-y_{12,1}\right), \cdots, \sigma\left(x_{1}-y_{1 n, 1}\right)\right)
$$

in the next layer. By choosing some weights, we can compute

$$
\gamma^{[1]}=V_{1} \zeta^{[1]}=\left[\begin{array}{cccc}
0 & 0 & \cdots & 0 \\
0 & 0 & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & 0 \\
c_{11,1} & c_{12,1} & \cdots & c_{1 n, 1} \\
0 & 0 & \cdots & 0
\end{array}\right]_{d+2, n} \cdot \zeta^{[1]}=\left(0_{d}, \widetilde{\phi_{1,1}}\left(x_{1}\right), 0\right)
$$

Thus, the output of the first block is $z^{[1]}=z^{[0]}+\gamma^{[1]}=\left(x, \widetilde{\phi_{1,1}}\left(x_{1}\right), 0\right)$. By repeatedly doing this in the next $d$ blocks, we can generate

$$
z^{[d]}=\left(x, \sum_{i=1}^{d} \widetilde{\phi_{1, i}}, 0\right)
$$

In the next layer, we compute

$$
\zeta^{[d+1]}=\mathcal{T}_{1}^{[d+1]}\left(z^{[d]}\right)=\left(\sigma\left(z_{d+1}^{[d]}-y_{1}\right), \sigma\left(z_{d+1}^{[d]}-y_{2}\right), \cdots, \sigma\left(z_{d+1}^{[d]}-y_{n}\right)\right)
$$

Then by choosing some appropriate weights, we have

$$
z^{[d+1]}=\left(x, 0, \widetilde{g}\left(\sum_{i=1}^{d} \widetilde{\phi_{1, i}}\left(x_{i}\right)\right)\right) .
$$

Also by repeatedly doing the operation, we can get in the $\left(d^{2}+2 d+1\right)$-th block that

$$
z^{\left[(d+1)^{2}\right]}=\left(x,-, \sum_{q=0}^{2 d} \widetilde{g}\left(\sum_{i=1}^{d} \widetilde{\phi_{q, i}}\left(x_{i}\right)\right)\right) .
$$

See Figure 9 for an illustration.
Moreover, in each block, only $\mathcal{O}(n)$ weights are non-zero. Thus, the total tunable weights of this neural network is $\mathcal{O}\left(d^{2} n\right)$

## G SUPPLEMENTARY DISCUSSIONS

## G. 1 Related work

These are supplementary details to the related work section (Sec. 1.1 ) of this paper.
Universality. The universality of a function family implies that this family is dense in the space of continuous functions, meaning it can approximate any continuous function with arbitrary precision. In the earlier years, Cybenko (1989) made a groundbreaking argument by demonstrating that shallow neural networks equipped with sigmoid activation functions possess universal approximation properties. This activation condition was further expanded by Pinkus (1999) who showed that shallow networks employing non-polynomial activation functions also exhibit universal approximation capabilities. In recent years, the universality of narrow deep networks has also attracted considerable attention. Hanin \& Sellke (2017) determined that a deep ReLU neural network must have a minimum width of $d+1$ to ensure universality, where $d$ is the input dimension. Kidger \& Lyons (2020) then showed that deep narrow networks with any continuous activation function can achieve universality, provided that the activation satisfies a very mild condition. Over the past decades, a variety of network architectures have been developed to cater to diverse tasks and objectives, extending beyond feedforward ReLU networks. The universal approximation theorem has been proven for multiple network architectures, including: standard deep ReLU CNN Zhou (2018; 2020), deep ReLU CNNs with classical structures He et al. (2022), continuous-time recurrent neural network (RNN) Li et al. (2020; 2022b), continuous-time ResNet Li et al. (2022a), ResNet Lin \& Jegelka (2018), and ResNet for finite-sample classification tasks Hardt \& Ma (2016).

Approximation Capabilities. There has been substantial progress in enhancing our theoretical understanding of neural networks. Some studies have focused on comparing the expressive power of both shallow and deep neural networks, examining their respective capabilities (e.g., Arora et al. (2016); Eldan \& Shamir (2016); Liang \& Srikant (2016); Telgarsky (2016); Yarotsky (2017); Poggio et al. (2017)). Some others have quantified the number of linear regions within deep neural networks, casting light on their complexity (e.g., Montufar et al. (2014); Serra et al. (2018); Arora et al. (2016)). Moreover, constructive methods have been utilized to probe the approximation capabilities across different function classes. Notably, researchers have delved into the optimal approximation of continuous functions (e.g., Shen et al. (2022b); Yarotsky (2018)), the optimal approximation of smooth functions (e.g., Yarotsky (2017); Lu et al. (2021); Montanelli \& Du (2019)), and the approximation of analytic functions (e.g., Wang et al. (2018); Schwab \& Zech(2021)). These diverse
investigations collectively deepen our understanding of both the potential and constraints of neural networks in approximating various types of functions.

Perspectives on the Curse of Dimensionality. The 'curse of dimensionality' coined by Bellman (1957) refers to a phenomenon that a model class will suffer an exponential increase in its complexity as the input dimension increases. This impact is explicitly observed in ReLU networks, as welldocumented in Yarotsky (2017). Importantly, the curse of dimensionality, not limited to MLPs, is also a challenge for almost all classes of function approximators aiming to uniformly approximate in the Lipschitz domain (have sufficient regular boundary) on some compact subset of a metric space due to the entropy limitation Kolmogorov \& Tikhomirov (1959).
More specifically, any continuous function approximatol ${ }^{6}$ will suffer the curse of dimension in the smooth function space $C^{r}$ DeVore et al. (1989) because the metric entropy of the unit ball in $C^{r}$ with respect to the uniform topology is $\overline{\Theta\left(\varepsilon^{-d / r}\right) \text {. The property is applied to ReLU neural }}$ networks in Thm. 3 Yarotsky (2017). In an attempt to mitigate the curse of dimensionality, initial strategies involved the consideration of specialized function spaces whose metric entropy is expected to reduce such as analytical functions Wang et al. (2018), bandlimited functions Montanelli et al. (2019), Korobove space Montanelli \& Du (2019). Specifically, for analytical functions on $[-1+\delta, 1-\delta]^{d}$ (Wang et al. (2018)), ReLU networks can achieve the exponential approximation rate of $\mathcal{O}\left(\exp \left\{-\bar{d} \delta\left(e^{-1} L^{1 / 2 d}-1\right)\right\}\right)$ for any small $\delta>0$. For band-limited functions, Montanelli et al. (2019) shows that ReLU networks with a depth of $\mathcal{O}_{f}\left(\log ^{2} \frac{1}{\varepsilon}\right)^{7}$ and a width of $\mathcal{O}_{f}\left(\frac{1}{\varepsilon^{2}} \log ^{2} \frac{1}{\varepsilon}\right)$ can achieve an $\varepsilon$-approximation. Additionally, Montanelli \& Du (2019) demonstrates that ReLU networks with a total neuron count of $\mathcal{O}\left(\varepsilon^{-1 / 2}(\log 1 / \varepsilon)^{\frac{3}{2}(d-1)+1} \log d\right)$ can approximate any function in Korobov space using a sparse grids structure.

More recently, researchers have shifted their focus toward the structure of neural networks, suggesting a potential solution to circumvent the curse of dimensionality. Some researchers consider the parameters-sharing method (e.g., repeated-composition structure Zhang et al. (2023), CNN Zhou (2018)). A more recent trend aims to serve neural networks as discontinuous function approximators, thereby examining neural networks with novel activation functions (e.g., ReLU-floor activation Shen et al. (2020), ReLU-sine-exponential activation Jiao et al. (2023), floor-exponential-step activation Shen et al. (2021), activation composed of triangular-wave and softsign function Shen et al. (2022a)). Meanwhile, they incorporate the Kolmogorov Superposition Theorem (KST)(see Sec. 5) to tackle the curse of dimensionality, yielding promising theoretical results. For instance, Yarotsky (2021) and Shen et al. (2022a) show that deep networks with particular activation can approximate any continuous functions over $[0,1]^{d}$ with complexity $O\left(d^{2}\right)$. Moreover, Lai \& Shen (2021) and He (2023) show that ReLU networks can overcome the curse of dimensionality within a special function class derived from KST. However, the failure of these model classes in practice is due to the discontinuity of the function approximators, wherein even minor perturbations in the training data can lead to chaotic changes in the input-output relationship. Consequently, to circumvent the curse of dimensionality, it is imperative to make appropriate choices within the unstable model class and the restricted objective function space.

## G. 2 Relations with dynamic systems

ResNet shares a deep correlation with dynamic systems, to the point where one could consider ResNet as a form of discrete dynamic system. In this subsection, we will briefly discuss the relationship between ResNet and dynamic systems.

Dynamic systems is generally described by an ordinary differential equation (ODE):

$$
\frac{d}{d t} z(t)=f_{\theta(t)}(z(t)), \quad \theta(t) \in \Theta, \quad t \in[0, T], \quad z(0)=x \in \mathbb{R}^{n}
$$

[^0]where $f_{\theta(t)}: \mathbb{R}^{n} \rightarrow \mathbb{R}^{n}$ is the dynamics function of this dynamical system, and $\Theta$ is the parameter space. $z(T)$ can be regarded as a function of $x$, denoted by $\varphi_{\theta}(x)$ which is known as the flow map. Then we can use $\mathcal{L} \circ \varphi_{\theta}(x) \circ \mathcal{A}$ to approximate a target function $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$ where $\mathcal{L}, \mathcal{A}$ are affine transformations.
By using the Euler method to discretize the ODE, we have $z_{s+1}=z_{s}+\delta \cdot f_{\theta_{s}}\left(z_{s}\right)$ for some small $\delta>$ 0 for $s=1,2, \cdots, S-1$ where $T=\delta S$. In our results, $f_{\theta_{s}}\left(z_{s}\right)$ can be realized by a shallow constantneuron ReLU network block, in which the number of tunable parameters can be absolute constant which is independent of $d$. Then we can have $z_{S} \approx z(T)=\varphi_{\theta}(x)$.
Thus, our results reveal that a continuous-depth network generated via a dynamical system possesses significant approximation capabilities even if its dynamics function is dimension-independent and realized by a shallow constant-neuron ReLU network block. Moreover, there is a comprehensive review of the correlations between deep learning and dynamic systems in the recent work Zhang et al. (2023).

## H EXPERIMENTS

In this appendix, we specify the experiment setting in Section 6 First, we assume that an appropriate algorithm can effectively manage the optimization error (e.g., Adam optimizer (Kingma \& Ba, 2014). We then choose a sufficiently complex target function to ensure that the approximation error is the dominant factor. Specifically, we utilize the following function to test the universal approximation capability of b-ResNet.

$$
\begin{equation*}
f(x)=\sum_{i=1}^{m}\left[a_{i} \prod_{j \in S_{i}^{1}} x_{j}+b_{i} \sin \left(\prod_{k \in S_{i}^{2}} x_{k}\right)\right] \tag{32}
\end{equation*}
$$

where $x \in[-1,1]^{d}, S_{i}^{1}$ and $S_{j}^{1}$ are the index sets randomly sampled from $\{1, \ldots, d\}$ with replacement, $a_{i}$ and $b_{i}$ are constant coefficients, and $m$ is the total number of terms. Specifically, we set the parameters for the defined function as $d \in\{100,200,300\}, m=d / 10, \operatorname{card}\left(S_{i}^{1}\right) \leq \sqrt{d}, \operatorname{card}\left(S_{i}^{2}\right) \leq$ $\sqrt{d}, a_{i}=1$ and $b_{i}=0.1$. We then compare b-ResNet with fully connected NN for approximating the defined function, with network structure as $\mathcal{R N}(d+1, n, d / 10)$ for $n \in\{10,20,30\}$, and $\mathcal{N N}(d+1, d / 10)$, respectively. Next, We conduct Quasi Monte Carlo sampling over $[-1,1]^{d}$ with $1000 \cdot d$ samples and use $90 \%$ for training and $10 \%$ for testing. We optimize the network parameters using Adam (Kingma \& Ba, 2014) with a learning rate of $1 e^{-3}$ and present the test performance over iteration.

The results include the mean square error (MSE) and the infinite norm error (MAX) on testing samples. Further, we also compared the testing performance under different training losses, including MSE and MAX, are shown in the following figures.


Figure 10: Comparison of testing MSE loss by training with MSE loss.


Figure 11: Comparison of testing MSE loss by training with MAX loss.


Figure 12: Comparison of testing MAX loss by training with MSE loss.


Figure 13: Comparison of testing MAX loss by training with MAX loss.


[^0]:    ${ }^{6}$ In the context, we aim to approximate all functions in a space $\mathcal{F}$ using a model class as an approximator (e.g., neural networks). We achieve this by choosing different parameters for different functions, meaning the parameters $\theta \in \Theta$ can be seen as a mapping of the target functions, i.e., $\theta=h(f)$ where $h: \mathcal{F} \rightarrow \Theta$. If this mapping $h$ is continuous, we refer to the approximator as a continuous approximator.
    ${ }^{7}$ The subscript $f$ implies the hidden constant depends on $f$ including the domain and the dimension. More detail can be found in the paper.

