



Stéphane Boucheron
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Pascal Massart

CONCENTRATION INEQUALITIES

A NONASYMPTOTIC
THEORY *of*
INDEPENDENCE

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Concentration Inequalities A Nonasymptotic Theory Of Independence

Evarist Giné, Richard Nickl



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Concentration Inequalities Stéphane Boucheron, Gábor Lugosi, Pascal Massart, 2013-02-08 Concentration inequalities for functions of independent random variables is an area of probability theory that has witnessed a great revolution in the last few decades and has applications in a wide variety of areas such as machine learning statistics discrete mathematics and high dimensional geometry Roughly speaking if a function of many independent random variables does not depend too much on any of the variables then it is concentrated in the sense that with high probability it is close to its expected value This book offers a host of inequalities to illustrate this rich theory in an accessible way by covering the key developments and applications in the field The authors describe the interplay between the probabilistic structure independence and a variety of tools ranging from functional inequalities to transportation arguments to information theory Applications to the study of empirical processes random projections random matrix theory and threshold phenomena are also presented A self contained introduction to concentration inequalities it includes a survey of concentration of sums of independent random variables variance bounds the entropy method and the transportation method Deep connections with isoperimetric problems are revealed whilst special attention is paid to applications to the supremum of empirical processes Written by leading experts in the field and containing extensive exercise sections this book will be an invaluable resource for researchers and graduate students in mathematics theoretical computer science and engineering

Superconcentration and Related Topics Sourav Chatterjee, 2014-01-09 A certain curious feature of random objects introduced by the author as super concentration and two related topics chaos and multiple valleys are highlighted in this book Although super concentration has established itself as a recognized feature in a number of areas of probability theory in the last twenty years under a variety of names the author was the first to discover and explore its connections with chaos and multiple valleys He achieves a substantial degree of simplification and clarity in the presentation

of these findings by using the spectral approach Understanding the fluctuations of random objects is one of the major goals of probability theory and a whole subfield of probability and analysis called concentration of measure is devoted to understanding these fluctuations This subfield offers a range of tools for computing upper bounds on the orders of fluctuations of very complicated random variables Usually concentration of measure is useful when more direct problem specific approaches fail as a result it has massively gained acceptance over the last forty years And yet there is a large class of problems in which classical concentration of measure produces suboptimal bounds on the order of fluctuations Here lies the substantial contribution of this book which developed from a set of six lectures the author first held at the Cornell Probability Summer School in July 2012 The book is interspersed with a sizable number of open problems for professional mathematicians as well as exercises for graduate students working in the fields of probability theory and mathematical physics The material is accessible to anyone who has attended a graduate course in probability

Quantum Information Theory Joseph Renes, 2022-08-01 If the carriers of information are governed by quantum mechanics new principles for information processing apply This graduate textbook introduces the underlying mathematical theory for quantum communication computation and cryptography A focus lies on the concept of quantum channels understanding figures of merit e.g. fidelities and entropies in the quantum world and understanding the interrelationship of various quantum information processing protocols

Mathematical Foundations of Infinite-Dimensional Statistical Models Evarist Giné, Richard Nickl, 2021-03-25 In nonparametric and high dimensional statistical models the classical Gauss Fisher Le Cam theory of the optimality of maximum likelihood estimators and Bayesian posterior inference does not apply and new foundations and ideas have been developed in the past several decades This book gives a coherent account of the statistical theory in infinite dimensional parameter spaces The mathematical foundations include self contained mini courses on the theory of Gaussian and empirical processes approximation and wavelet theory and the basic theory of function spaces The theory of statistical inference in such models hypothesis testing estimation and confidence sets is presented within the minimax paradigm of decision theory This includes the basic theory of convolution kernel and projection estimation but also Bayesian nonparametrics and nonparametric maximum likelihood estimation In a final chapter the theory of adaptive inference in nonparametric models is developed including Lepski's method wavelet thresholding and adaptive inference for self similar functions Winner of the 2017 PROSE Award for Mathematics

Mathematical Analysis of Machine Learning Algorithms Tong Zhang, 2023-08-10 The mathematical theory of machine learning not only explains the current algorithms but can also motivate principled approaches for the future This self contained textbook introduces students and researchers of AI to the main mathematical techniques used to analyze machine learning algorithms with motivations and applications Topics covered include the analysis of supervised learning algorithms in the iid setting the analysis of neural networks e.g. neural tangent kernel and mean field analysis and the analysis of machine learning algorithms in the sequential decision

setting e.g. online learning bandit problems and reinforcement learning. Students will learn the basic mathematical tools used in the theoretical analysis of these machine learning problems and how to apply them to the analysis of various concrete algorithms. This textbook is perfect for readers who have some background knowledge of basic machine learning methods but want to gain sufficient technical knowledge to understand research papers in theoretical machine learning.

Learning Theory from First Principles Francis Bach, 2024-12-24. A comprehensive and cutting edge introduction to the foundations and modern applications of learning theory. Research has exploded in the field of machine learning resulting in complex mathematical arguments that are hard to grasp for new comers. In this accessible textbook Francis Bach presents the foundations and latest advances of learning theory for graduate students as well as researchers who want to acquire a basic mathematical understanding of the most widely used machine learning architectures. Taking the position that learning theory does not exist outside of algorithms that can be run in practice this book focuses on the theoretical analysis of learning algorithms as it relates to their practical performance. Bach provides the simplest formulations that can be derived from first principles constructing mathematically rigorous results and proofs without overwhelming students. Provides a balanced and unified treatment of most prevalent machine learning methods. Emphasizes practical application and features only commonly used algorithmic frameworks. Covers modern topics not found in existing texts such as overparameterized models and structured prediction. Integrates coverage of statistical theory, optimization theory and approximation theory. Focuses on adaptivity allowing distinctions between various learning techniques. Hands on experiments, illustrative examples and accompanying code link theoretical guarantees to practical behaviors.

Basics and Trends in Sensitivity Analysis: Theory and Practice in R Sébastien Da Veiga, Fabrice Gamboa, Bertrand Iooss, Clémentine Prieur, 2021-10-14. This book provides an overview of global sensitivity analysis methods and algorithms including their theoretical basis and mathematical properties. The authors use a practical point of view and real case studies as well as numerous examples and applications of the different approaches are illustrated throughout using R code to explain their usage and usefulness in practice.

Basics and Trends in Sensitivity Analysis: Theory and Practice in R covers a lot of material including theoretical aspects of Sobol indices as well as sampling based formulas, spectral methods and metamodel based approaches for estimation purposes, screening techniques devoted to identifying influential and noninfluential inputs, variance based measures when model inputs are statistically dependent and several other approaches that go beyond variance based sensitivity measures and a case study in R related to a COVID 19 epidemic model where the full workflow of sensitivity analysis combining several techniques is presented. This book is intended for engineers, researchers and undergraduate students who use complex numerical models and have an interest in sensitivity analysis techniques and is appropriate for anyone with a solid mathematical background in basic statistical and probability theories who develops and uses numerical models in all scientific and engineering domains.

Sampling Theory, a Renaissance Götz E. Pfander, 2015-12-08. Reconstructing or approximating objects from seemingly

incomplete information is a frequent challenge in mathematics science and engineering A multitude of tools designed to recover hidden information are based on Shannon s classical sampling theorem a central pillar of Sampling Theory The growing need to efficiently obtain precise and tailored digital representations of complex objects and phenomena requires the maturation of available tools in Sampling Theory as well as the development of complementary novel mathematical theories Today research themes such as Compressed Sensing and Frame Theory re energize the broad area of Sampling Theory This volume illustrates the renaissance that the area of Sampling Theory is currently experiencing It touches upon trendsetting areas such as Compressed Sensing Finite Frames Parametric Partial Differential Equations Quantization Finite Rate of Innovation System Theory as well as sampling in Geometry and Algebraic Topology *Operator Theory and Harmonic Analysis* Alexey N. Karapetyants,Igor V. Pavlov,Albert N. Shiryaev,2021-08-31 This volume is part of the collaboration agreement between Springer and the ISAAC society This is the second in the two volume series originating from the 2020 activities within the international scientific conference Modern Methods Problems and Applications of Operator Theory and Harmonic Analysis OTHA Southern Federal University Rostov on Don Russia This volume focuses on mathematical methods and applications of probability and statistics in the context of general harmonic analysis and its numerous applications The two volumes cover new trends and advances in several very important fields of mathematics developed intensively over the last decade The relevance of this topic is related to the study of complex multi parameter objects required when considering operators and objects with variable parameters *Analysis and Geometry of Markov Diffusion Operators* Dominique Bakry,Ivan Gentil,Michel Ledoux,2013-11-18 The present volume is an extensive monograph on the analytic and geometric aspects of Markov diffusion operators It focuses on the geometric curvature properties of the underlying structure in order to study convergence to equilibrium spectral bounds functional inequalities such as Poincaré Sobolev or logarithmic Sobolev inequalities and various bounds on solutions of evolution equations At the same time it covers a large class of evolution and partial differential equations The book is intended to serve as an introduction to the subject and to be accessible for beginning and advanced scientists and non specialists Simultaneously it covers a wide range of results and techniques from the early developments in the mid eighties to the latest achievements As such students and researchers interested in the modern aspects of Markov diffusion operators and semigroups and their connections to analytic functional inequalities probabilistic convergence to equilibrium and geometric curvature will find it especially useful Selected chapters can also be used for advanced courses on the topic *Information-Theoretic Methods in Data Science* Miguel R. D. Rodrigues,Yonina C. Eldar,2021-04-08 The first unified treatment of the interface between information theory and emerging topics in data science written in a clear tutorial style Covering topics such as data acquisition representation analysis and communication it is ideal for graduate students and researchers in information theory signal processing and machine learning **High Dimensional Probability VIII** Nathael Gozlan,Rafał Łatała,Karim Lounici,Mokshay Madiman,2019-11-26

This volume collects selected papers from the 8th High Dimensional Probability meeting held at Casa Matemática Oaxaca CMO Mexico High Dimensional Probability HDP is an area of mathematics that includes the study of probability distributions and limit theorems in infinite dimensional spaces such as Hilbert spaces and Banach spaces The most remarkable feature of this area is that it has resulted in the creation of powerful new tools and perspectives whose range of application has led to interactions with other subfields of mathematics statistics and computer science These include random matrices nonparametric statistics empirical processes statistical learning theory concentration of measure phenomena strong and weak approximations functional estimation combinatorial optimization random graphs information theory and convex geometry The contributions in this volume show that HDP theory continues to thrive and develop new tools methods techniques and perspectives to analyze random phenomena

Model Selection and Error Estimation in a Nutshell

Luca Oneto, 2019-07-17 How can we select the best performing data driven model How can we rigorously estimate its generalization error Statistical learning theory answers these questions by deriving non asymptotic bounds on the generalization error of a model or in other words by upper bounding the true error of the learned model based just on quantities computed on the available data However for a long time Statistical learning theory has been considered only an abstract theoretical framework useful for inspiring new learning approaches but with limited applicability to practical problems The purpose of this book is to give an intelligible overview of the problems of model selection and error estimation by focusing on the ideas behind the different statistical learning theory approaches and simplifying most of the technical aspects with the purpose of making them more accessible and usable in practice The book starts by presenting the seminal works of the 80 s and includes the most recent results It discusses open problems and outlines future directions for research

Smart Grid using Big Data Analytics Robert C. Qiu, Paul Antonik, 2017-02-08 This book is aimed at students in communications and signal processing who want to extend their skills in the energy area It describes power systems and why these backgrounds are so useful to smart grid wireless communications being very different to traditional wireline communications

Inference and Learning from Data Ali H. Sayed, 2022-12-22 Discover core topics in inference and learning with the first volume of this extraordinary three volume set

Compressed Sensing in Information Processing

Gitta Kutyniok, Holger Rauhut, Robert J. Kunsch, 2022-10-20 This contributed volume showcases the most significant results obtained from the DFG Priority Program on Compressed Sensing in Information Processing Topics considered revolve around timely aspects of compressed sensing with a special focus on applications including compressed sensing like approaches to deep learning bilinear compressed sensing efficiency structure and robustness structured compressive sensing via neural network learning compressed sensing for massive MIMO and security of future communication and compressive sensing

Macroeconomic Forecasting in the Era of Big Data Peter Fuleky, 2019-11-28 This book surveys big data tools used in macroeconomic forecasting and addresses related econometric issues including how to capture dynamic relationships among

variables how to select parsimonious models how to deal with model uncertainty instability non stationarity and mixed frequency data and how to evaluate forecasts among others Each chapter is self contained with references and provides solid background information while also reviewing the latest advances in the field Accordingly the book offers a valuable resource for researchers professional forecasters and students of quantitative economics

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