Online Concentration Inequalities Nonasymptotic Theory Independence

Stéphane Boucheron,Gábor Lugosi,Pascal Massart

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Concentration Inequalities Stéphane Boucheron,Gábor Lugosi,Pascal Massart,2013-02-07 Describes 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   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

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   **Foundations of Deep Learning** Fengxiang He,Dacheng Tao,2025-02-01 Deep learning has significantly reshaped a variety of technologies such as image processing natural language processing and audio processing The excellent generalizability of deep learning is like a cloud to conventional complexity based learning theory the over parameterization of deep learning makes almost all existing tools vacuous This irreconciliation considerably undermines the confidence of deploying deep learning to security critical

areas including autonomous vehicles and medical diagnosis where small algorithmic mistakes can lead to fatal disasters This book seeks to explaining the excellent generalizability including generalization analysis via the size independent complexity measures the role of optimization in understanding the generalizability and the relationship between generalizability and ethical security issues The efforts to understand the excellent generalizability are following two major paths 1 developing size independent complexity measures which can evaluate the effective hypothesis complexity that can be learned instead of the whole hypothesis space and 2 modelling the learned hypothesis through stochastic gradient methods the dominant optimizers in deep learning via stochastic differential functions and the geometry of the associated loss functions Related works discover that over parameterization surprisingly bring many good properties to the loss functions Rising concerns of deep learning are seen on the ethical and security issues including privacy preservation and adversarial robustness Related works also reveal an interplay between them and generalizability a good generalizability usually means a good privacy preserving ability and more robust algorithms might have a worse generalizability We expect readers can have a big picture of the current knowledge in deep learning theory understand how the deep learning theory can guide new algorithm designing and identify future research directions Readers need knowledge of calculus linear algebra probability statistics and statistical learning theory **Mathematics for Machine Learning** Marc Peter Deisenroth,A. Aldo Faisal,Cheng Soon Ong,2020-04-23 Distills key concepts from linear algebra geometry matrices calculus optimization probability and statistics that are used in machine learning <u>Convexity from the Geometric Point of View</u> Vitor Balestro,Horst Martini,Ralph Teixeira,2024-07-14 This text gives a comprehensive introduction to the common core of convex geometry Basic concepts and tools which are present in all branches of that field are presented with a highly didactic approach Mainly directed to graduate and advanced undergraduates the book is self contained in such a way that it can be read by anyone who has standard undergraduate knowledge of analysis and of linear algebra Additionally it can be used as a single reference for a complete introduction to convex geometry and the content coverage is sufficiently broad that the reader may gain a glimpse of the entire breadth of the field and various subfields The book is suitable as a primary text for courses in convex geometry and also in discrete geometry including polytopes It is also appropriate for survey type courses in Banach space theory convex analysis differential geometry and applications of measure theory Solutions to all exercises are available to instructors who adopt the text for coursework Most chapters use the same structure with the first part presenting theory and the next containing a healthy range of exercises Some of the exercises may even be considered as short introductions to ideas which are not covered in the theory portion Each chapter has a notes section offering a rich narrative to accompany the theory illuminating the development of ideas and providing overviews to the literature concerning the covered topics In most cases these notes bring the reader to the research front The text includes many figures that illustrate concepts and some parts of the proofs enabling the reader to have a better understanding of the geometric meaning of the ideas An appendix

containing basic and geometric measure theory collects useful information for convex geometers **Statistical Optimal Transport** Sinho Chewi,Jonathan Niles-Weed,Philippe Rigollet,2025-04-10 This monograph aims to offer a concise introduction to optimal transport quickly transitioning to its applications in statistics and machine learning It is primarily tailored for students and researchers in these fields yet it remains accessible to a broader audience of applied mathematicians and computer scientists Each chapter is complemented with exercises for the reader to test their understanding As such this monograph is suitable for a graduate course on the topic of statistical optimal transport

High-Dimensional Statistics Martin J. Wainwright,2019-02-21 A coherent introductory text from a groundbreaking researcher focusing on clarity and motivation to build intuition and understanding *Concentration Inequalities in Product Spaces and Applications to Statistical Learning Theory* Dmitriy Panchenko,2002 Concentration Inequalities with Exchangeable Pairs Sourav Chatterjee,2005 **Concentration Inequalities Using the Entropy Method** Stéphane Boucheron,Gábor Lugosi,Pascal Massart,2001

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