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n is the sum of n independent sub-exponential(4,4) random variables, it is sub-exponential(4n,4). And we have that for $0 < t < n$, $P(|Z - 1| \geq t) \leq 2\exp(-t^2/(8n))$. Hence, for $0 < \delta < 1$, $P(kYxk_2^2 - nkxk_2^2 - 1 \geq \delta) \leq 2\exp(-n\delta^2/8)$

$\Leftrightarrow P(kF(x)k_2^2 \geq kxk_2^2) \in [1 - \delta, 1 + \delta] \leq 2\exp(-n\delta^2/8)$. 9

Theoretical Statistics. Lecture 4.

Theoretical Statistics Lecture 4 Statistics Theoretical Statistics. Lecture 4. Peter Bartlett 1. Concentration inequalities. 1. Outline of today's lecture We have been looking at deviation inequalities, i.e., bounds on tail probabilities like $P(X_n \geq t)$ for some statistic X_n . 1. Using moment generating function bounds, for sums of independent

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SDS 384 11: Theoretical Statistics Lecture 4: Sub-gaussian and sub-exponential random variables Purnamrita Sarkar Department of Statistics and Data Science The University of Texas at Austin www.cs.cmu.edu/~psarkar/teaching

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course is Keener's Theoretical Statistics, Springer, 2010, and is referred to frequently though out these ... Theoretical Statistics. Lecture 14. Theoretical Statistics Lecture 14 Peter Bartlett Metric entropy 1 Chaining: Dudley's entropy integral 1 Theoretical Statistics. Lecture 2.

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<https://psarkar.github.io/teaching>.
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23 Lecture 23 122 23.1 An abstract M-estimation result.
.122 23.2 Application to MLE.
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Asymptotic Normality of U-Statistics: Examples Estimator of variance: $h(X_1, X_2) = (1/2)(X_1 - X_2)^2$: $\zeta_1 = 1/4 (\mu^4 - \sigma^4)$, where $\mu^4 = E((X_1 - \mu)^4)$ is the 4th central moment. So $n\text{Var}(U) \rightarrow \mu^4 - \sigma^4$, hence $\sqrt{n}(U - \sigma^2) \rightarrow N(0, \mu^4 - \sigma^4)$. 17

Theoretical Statistics. Lecture 7.

7. O'Hagan, A. (1994) Kendall's Advanced Theory of Statistics. Vol 2B, Bayesian Inference. Edward Arnold. 8. Young, G.A. and Smith, R.L. (2005) Essential of Statistical Inference. Cambridge University Press. Lecture take place Mondays 11-12 and Wednesdays 9-10. There will be four problem sheets. Examples classes are held Thursdays 12-1 in ...

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