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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 $0 < \delta < 1$, $P(|Y - \mu| \geq \delta n) \leq$

$\frac{1}{2} \exp(-n\delta^2/8) \leq P(kF(x) \geq 1 + \delta) \leq \frac{1}{2} \exp(-n\delta^2/8).$ 9

Theoretical

Statistics. Lecture 4.

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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

Theoretical

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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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$h(X_1, X_2) = (1/2)(X_1 - X_2)^2$: $\zeta_1 = 1/4 (\mu_4 - \sigma^4)$, where $\mu_4 = E((X_1 - \mu)^4)$ is the 4th central moment. So $n\text{Var}(U) \rightarrow \mu_4 - \sigma^4$, hence $\sqrt{n}(U$

$-\sigma^2) N(0, \mu^4 - \sigma^4)$. 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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