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Bernard Delyon
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Concentration Inequalities for Sums and Martingales

Springer

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David Charles Cox

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Concentration Inequalities for Sums and Martingales Bernard Bercu,Bernard Delyon,Emmanuel Rio,2015-09-29 The purpose of this book is to provide an overview of historical and recent results on concentration inequalities for sums of independent random variables and for martingales The first chapter is devoted to classical asymptotic results in probability such as the strong law of large numbers and the central limit theorem Our goal is to show that it is really interesting to make use of concentration inequalities for sums and martingales The second chapter deals with classical concentration inequalities for sums of independent random variables such as the famous Hoeffding Bennett Bernstein and Talagrand inequalities Further results and improvements are also provided such as the missing factors in those inequalities The third chapter concerns concentration inequalities for martingales such as Azuma Hoeffding Freedman and De la Pena inequalities Several extensions are also provided The fourth chapter is devoted to applications of concentration inequalities in probability and statistics **High Dimensional Probability IX** Radosław Adamczak,Nathael Gozlan,Karim Lounici,Mokshay Madiman,2023-06-05 This volume collects selected papers from the Ninth High Dimensional Probability Conference held virtually from June 15 19 2020 These papers cover a wide range of topics and demonstrate how high dimensional probability remains an active area of research with applications across many mathematical disciplines Chapters are organized around four general topics inequalities and convexity limit theorems stochastic processes and high dimensional statistics High Dimensional Probability IX will be a valuable resource for researchers in this area Asymptotic Theory of Weakly Dependent Random Processes Emmanuel Rio,2017-04-13 Ces notes sont consacr es aux in galit s et aux th or mes limites classiques pour les suites de variables al atoires absolument r guli res ou fortement m langeantes au sens de Rosenblatt Le but poursuivi est de donner des outils techniques pour l tude des processus faiblement d pendants aux statisticiens ou aux probabilistes travaillant sur ces processus **Functional Gaussian Approximation for Dependent Structures** Florence Merlevède,Magda Peligrad,Sergey Utev,2019-02-14 Functional Gaussian Approximation for Dependent Structures develops and analyses mathematical models for phenomena that evolve in time and influence each another It provides a better understanding of the structure and asymptotic behaviour of stochastic processes Two approaches are taken Firstly the authors present tools for dealing with the dependent structures used to obtain normal approximations Secondly they apply normal approximations to various examples The main tools consist of inequalities for dependent sequences of random variables leading to limit theorems including the functional central limit theorem and functional moderate deviation principle The results point out large classes of dependent random variables which satisfy invariance principles making possible the statistical study of data coming from stochastic processes both with short and long memory The dependence structures considered throughout the book include the traditional mixing structures martingale like structures and weakly negatively dependent structures which link the notion of mixing to the notions of association and negative dependence Several

applications are carefully selected to exhibit the importance of the theoretical results They include random walks in random scenery and determinantal processes In addition due to their importance in analysing new data in economics linear processes with dependent innovations will also be considered and analysed *Markov Chains* Randal Douc,Eric Moulines,Pierre Priouret,Philippe Soulier,2018-12-11 This book covers the classical theory of Markov chains on general state spaces as well as many recent developments The theoretical results are illustrated by simple examples many of which are taken from Markov Chain Monte Carlo methods The book is self contained while all the results are carefully and concisely proven Bibliographical notes are added at the end of each chapter to provide an overview of the literature Part I lays the foundations of the theory of Markov chain on general states space Part II covers the basic theory of irreducible Markov chains on general states space relying heavily on regeneration techniques These two parts can serve as a text on general state space applied Markov chain theory Although the choice of topics is quite different from what is usually covered where most of the emphasis is put on countable state space a graduate student should be able to read almost all these developments without any mathematical background deeperthan that needed to study countable state space very little measure theory is required Part III covers advanced topics on the theory of irreducible Markov chains The emphasis is on geometric and subgeometric convergence rates and also on computable bounds Some results appeared for a first time in a book and others are original Part IV are selected topics on Markov chains covering mostly hot recent developments **Martingale Inequalities: Seminar Notes on Recent Progress** Adriano M. Garsia,1973 **Inequalities in Analysis and Probability** Odile Pons,2017 The strongest part of the book is the discussion in Chapter 4 of martingale inequalities mainly various versions of the Burkholder Davis Gundy inequality Mathematical Reviews The book is aimed at graduate students and researchers with basic knowledge of Probability and Integration Theory It introduces classical inequalities in vector and functional spaces with applications to probability It also develops new extensions of the analytical inequalities with sharper bounds and generalizations to the sum or the supremum of random variables to martingales and to transformed Brownian motions The proofs of many new results are presented in great detail Original tools are developed for spatial point processes and stochastic integration with respect to local martingales in the plane This second edition covers properties of random variables and time continuous local martingales with a discontinuous predictable compensator with exponential inequalities and new inequalities for their maximum variable and their p variations A chapter on stochastic calculus presents the exponential sub martingales developed for stationary processes and their properties Another chapter devoted itself to the renewal theory of processes and to semi Markovian processes branching processes and shock processes The Chapman Kolmogorov equations for strong semi Markovian processes provide equations for their hitting times in a functional setting which extends the exponential properties of the Markovian processes **Sharp Inequalities for Martingales** David Charles Cox,1980 *The Moment Inequalities of Martingales* Shih-Chi Shen,2001 For each 1 *Inequalities of Multiply*

Indexed Martingales and Applications □□□,1980

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