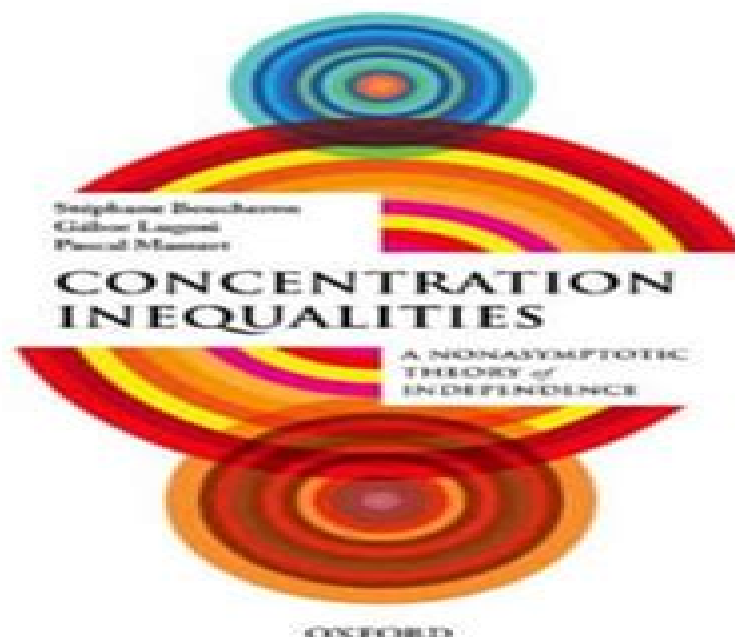


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Mathematical Foundations of Infinite-Dimensional Statistical Models Evarist Giné, Richard Nickl, 2021-03-25 In nonparametric and high dimensional statistical models the classical Gauss Fisher Le Cam theory of the optimality of maximum likelihood estimators 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

Univalent Functions in Quantum Probability Theory Sebastian Schleissinger, 2025-09-22 This book reveals how univalent functions appear in quantum probability theory Building upon the recently established one to one correspondence between Loewner theory and the theory of non commutative additive processes the author invites readers to explore the interplay between complex analysis classical probability theory and quantum probability theory Monotone independence and its relations to classical free and Boolean independence underpin the development of ideas Beginning with essential concepts from classical probability theory and complex analysis the book goes on to define a quantum probability space and introduce five notions of independence From this foundation the central chapters explore convolutions and their respective central limit theorems univalent functions classical Loewner chains on the unit disk slit mappings and the relationship between free hemigroups Loewner chains and nonlinear resolvents The final chapter offers an outlook on higher dimensional generalizations including several open problems Exercises with solutions invite readers to engage with the material throughout Univalent Functions in Quantum Probability Theory is an essential resource at the intersection of previously distinct fields Intended for graduate students and researchers alike it assumes a solid foundation in real and complex analysis with basic knowledge of classical probability theory and Hilbert spaces

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

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