STATISTICS 593:
Special Topics Course

Concentration Inequalities and Empirical Process Methods
for High-Dimensional Statistics

Spring 2014

Instructor: Jon A. Wellner
Time: Spring Quarter 2014; 10:30 - 12:00, T-Th.

Sources:


Prerequisites: Stat 581-2-3 or Stat 521-2-3 (or concurrent registration in 583 or 523) or comparable, and an interest in high-dimensional statistics.

General Description: This special topics course will treat the concentration inequalities of Talagrand, Bousquet, and Rio. Methods introduced by Ledoux and Massart will also be covered, including the Efron-Stein inequality, Nemirovski’s inequality, and applications of these to problems in high-dimensional statistics and machine learning. Further topics treated will be tailored to the interests of the participants.