

Title

Min-Yi Chen

Department of Statistics

February 26, 2025

Outline

1. Introduction

2. Theoretical Background

Introduction

- Overview of XXXX.
- Motivation for XXXXX.

Theorem Example

Theorem 2.1 (Foster, Kakade, Qian, Rakhlin '21)

Upper bound: There exists an algorithm ("Estimation-to-Decisions") that obtains

$$\mathbb{E}[\text{Reg}(T)] \leq \min_{\gamma > 0} \left\{ \max_{M \in \mathcal{M}} \text{dec}_{\gamma}^0(\mathcal{M}, \overline{M}) \cdot T + \gamma \cdot \text{Esthel}(T) \right\}.$$

Lower bound: Any algorithm must have

$$\mathbb{E}[\text{Reg}(T)] \geq \min_{\gamma > 0} \left\{ \max_{M \in \mathcal{M}} \text{dec}_{\gamma}^0(\mathcal{M}', \overline{M}) \cdot T + \gamma \right\},$$

where $\mathcal{M}'(\overline{M}) = \{M \subseteq \mathcal{M} \mid \|f^M - f^{\overline{M}}\|_{\infty} \leq \frac{\gamma}{T}\}.$

Another Theorem with Proof

Theorem 2.2 (Example)

tatement here

Proof

Proof here.